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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)
jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman
John Charles Randolph Mr.	President
Michael Paul Browning Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Judi Anne Gribble Ms. #
John Charles Randolph Mr.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Jeffrey William Boersma Mr.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Cathy Lynn Cantor M.D.
Julie Anne Bartnik Ms.
Vincent Mature Davis Mr.

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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.

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_____ day of _____, 2017

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	22,777,094	24.959	22,777,094		22,777,094	24.959
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	556,254	0.610	556,254		556,254	0.610
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	35,049	0.038	35,049		35,049	0.038
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	1,843,351	2.020	1,843,351		1,843,351	2.020
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	431,161	0.472	431,161		431,161	0.472
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	5,756,282	6.308	5,756,282		5,756,282	6.308
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	36,198,643	39.666	36,198,643		36,198,643	39.666
2.2 Unaffiliated Non-U.S. securities (including Canada)	2,790,693	3.058	2,790,693		2,790,693	3.058
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	20,870,447	22.869	20,870,447		20,870,447	22.869
11. Other invested assets						
12. TOTAL Invested assets	91,258,974	100.000	91,258,974		91,258,974	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

N O N E

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		279,858
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,426	13,426
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		19,762
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		273,522
12.	Deduct total nonadmitted amounts		273,522
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		76,745,138
2.	Cost of bonds and stocks acquired, Part 3, Column 7		119,184,142
3.	Accrual of Discount		33,813
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(4,117,907)	(4,117,907)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		6,646,362
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		127,703,326
7.	Deduct amortization of premium		399,694
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		70,388,528
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		70,388,528

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	22,777,094	22,672,418	22,765,779	22,983,000
Governments	2.	Canada	35,049	35,793	35,212	35,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	22,812,143	22,708,212	22,800,991	23,018,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	2,830,766	2,820,296	2,837,840	2,801,000
Industrial and Miscellaneous,	8.	United States	41,704,738	41,645,827	41,814,750	41,000,742
SVO Identified Funds and	9.	Canada	1,050,504	1,049,208	1,053,031	980,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,990,377	1,987,648	2,008,871	1,995,000
	11.	TOTALS	44,745,619	44,682,683	44,876,652	43,975,742
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	70,388,528	70,211,191	70,515,482	69,794,742
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	70,388,528	70,211,191	70,515,482	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	10,773,247	22,376,913				XXX	33,150,160	40.59	15,684,593	27.06	33,150,160	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	10,773,247	22,376,913				XXX	33,150,160	40.59	15,684,593	27.06	33,150,160	
2. All Other Governments												
2.1 NAIC 1		35,049				XXX	35,049	0.04	276,175	0.48	35,049	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS		35,049				XXX	35,049	0.04	276,175	0.48	35,049	
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX			2,023,669	3.49		
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS						XXX			2,023,669	3.49		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX			938,084	1.62		
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX			938,084	1.62		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	109,922	2,720,844				XXX	2,830,766	3.47	18,315,579	31.60	2,830,766	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	109,922	2,720,844				XXX	2,830,766	3.47	18,315,579	31.60	2,830,766	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,043,913	23,115,413	240,411		5,756,282	XXX	30,156,019	36.92	14,203,338	24.51	30,156,019	
6.2 NAIC 2	1,142,214	14,358,793				XXX	15,501,007	18.98	6,516,053	11.24	15,501,007	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	2,186,127	37,474,207	240,411		5,756,282	XXX	45,657,026	55.90	20,719,391	35.75	45,657,026	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 11,927,082	48,248,219	240,411		5,756,282		66,171,994	81.02	XXX	XXX	66,171,994	
10.2 NAIC 2	(d) 1,142,214	14,358,793					15,501,007	18.98	XXX	XXX	15,501,007	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	13,069,296	62,607,012	240,411		5,756,282		(b) 81,673,001	100.00	XXX	XXX	81,673,001	
10.8 Line 10.7 as a % of Column 7	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	4,688,357	32,339,909	9,741,781	3,332,946	1,338,445	XXX	XXX	XXX	51,441,438	88.76	51,441,438	
11.2 NAIC 2	135,245	2,540,817	3,839,990			XXX	XXX	XXX	6,516,053	11.24	6,516,053	
11.3 NAIC 3						XXX	XXX	XXX				
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 TOTALS	4,823,602	34,880,726	13,581,771	3,332,946	1,338,445	XXX	XXX	XXX	(b) 57,957,491	100.00	57,957,491	
11.8 Line 11.7 as a % of Col. 9	8.32	60.18	23.43	5.75	2.31	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	11,927,082	48,248,219	240,411		5,756,282		66,171,994	81.02	51,441,438	88.76	66,171,994	XXX
12.2 NAIC 2	1,142,214	14,358,793					15,501,007	18.98	6,516,053	11.24	15,501,007	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	13,069,296	62,607,012	240,411		5,756,282		81,673,001	100.00	57,957,491	100.00	81,673,001	XXX
12.8 Line 12.7 as a % of Col. 7	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS											XXX	
13.8 Line 13.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								XXX	XXX	XXX	XXX	

(a) Includes $..............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..............0 current year, $..............0 prior year of bonds with Z designations and $..............0 current year, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year, $..............0 prior year of bonds with 5* designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $......10,373,066; NAIC 2 $.........911,407; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	10,773,247	22,376,913				XXX	33,150,160	40.59	13,783,429	23.78	33,150,160	
1.2 Residential Mortgage-Backed Securities						XXX			1,901,164	3.28		
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	10,773,247	22,376,913				XXX	33,150,160	40.59	15,684,593	27.06	33,150,160	
2. All Other Governments												
2.1 Issuer Obligations		35,049				XXX	35,049	0.04	276,175	0.48	35,049	
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS		35,049				XXX	35,049	0.04	276,175	0.48	35,049	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX			2,023,669	3.49		
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS						XXX			2,023,669	3.49		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX			938,084	1.62		
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS						XXX			938,084	1.62		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	109,922	2,289,683				XXX	2,399,605	2.94	10,486,523	18.09	2,399,605	
5.2 Residential Mortgage-Backed Securities		431,161				XXX	431,161	0.53	7,829,056	13.51	431,161	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	109,922	2,720,844				XXX	2,830,766	3.47	18,315,579	31.60	2,830,766	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	2,186,127	28,453,349	240,411			XXX	30,879,886	37.81	13,619,562	23.50	30,879,886	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities					5,756,282	XXX	5,756,282	7.05	224,718	0.39	5,756,282	
6.4 Other Loan-Backed and Structured Securities		9,020,858				XXX	9,020,858	11.05	6,875,112	11.86	9,020,858	
6.5 TOTALS	2,186,127	37,474,207	240,411		5,756,282	XXX	45,657,027	55.90	20,719,391	35.75	45,657,026	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	13,069,296	53,154,994	240,411			XXX	66,464,700	81.38	XXX	XXX	66,464,700	
10.2 Residential Mortgage-Backed Securities		431,161				XXX	431,161	0.53	XXX	XXX	431,161	
10.3 Commercial Mortgage-Backed Securities					5,756,282	XXX	5,756,282	7.05	XXX	XXX	5,756,282	
10.4 Other Loan-Backed and Structured Securities		9,020,858				XXX	9,020,858	11.05	XXX	XXX	9,020,858	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	13,069,296	62,607,013	240,411		5,756,282		81,673,001	100.00	XXX	XXX	81,673,001	
10.7 Line 10.6 as a % of Col. 7	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	3,121,470	25,306,843	10,966,660	1,632,510	99,959	XXX	XXX	XXX	41,127,442	70.96	41,127,442	
11.2 Residential Mortgage-Backed Securities	1,702,132	3,409,418	1,904,466	1,700,436	1,013,768	XXX	XXX	XXX	9,730,220	16.79	9,730,220	
11.3 Commercial Mortgage-Backed Securities					224,718	XXX	XXX	XXX	224,718	0.39	224,718	
11.4 Other Loan-Backed and Structured Securities		6,164,465	710,646			XXX	XXX	XXX	6,875,112	11.86	6,875,112	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 TOTALS	4,823,602	34,880,726	13,581,772	3,332,946	1,338,445	XXX	XXX	XXX	57,957,491	100.00	57,957,491	
11.7 Line 11.6 as a % of Col. 9	8.32	60.18	23.43	5.75	2.31	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	13,069,296	53,154,994	240,411			XXX	66,464,700	81.38	41,127,442	70.96	66,464,700	XXX
12.2 Residential Mortgage-Backed Securities		431,161				XXX	431,161	0.53	9,730,220	16.79	431,161	XXX
12.3 Commercial Mortgage-Backed Securities					5,756,282	XXX	5,756,282	7.05	224,718	0.39	5,756,282	XXX
12.4 Other Loan-Backed and Structured Securities		9,020,858				XXX	9,020,858	11.05	6,875,112	11.86	9,020,858	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 TOTALS	13,069,296	62,607,013	240,411		5,756,282		81,673,001	100.00	57,957,491	100.00	81,673,001	XXX
12.7 Line 12.6 as a % of Col. 7	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	16.00	76.66	0.29		7.05		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 TOTALS											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	1,035,240	1,035,240			
2.	Cost of short-term investments acquired	3,135,470	3,135,470			
3.	Accrual of discount	411	411			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(138)	(138)			
6.	Deduct consideration received on disposals	2,377,418	2,377,418			
7.	Deduct amortization of premium	883	883			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,792,682	1,792,682			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1,792,682	1,792,682			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	300,000	300,000	
2.	Cost of cash equivalents acquired	20,719,729	20,719,729	
3.	Accrual of discount	11,066	11,066	
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals	(3,832)	(3,832)	
6.	Deduct consideration received on disposals	11,535,171	11,535,171	
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)	9,491,792	9,491,792	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	9,491,792	9,491,792	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					273,522	273,522	273,522								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									273,522	273,522	273,522								XXX
4499999 Total - Unaffiliated									273,522	273,522	273,522								XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									273,522	273,522	273,522								XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997			13,426		4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								13,426		XXX
4499999 Total - Unaffiliated								13,426		XXX
4599999 Total - Affiliated										XXX
4699999 Totals								13,426		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997	03/31/2016	19,762							19,762	19,762				
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							19,762							19,762	19,762				
4499999 Total - Unaffiliated							19,762							19,762	19,762				
4599999 Total - Affiliated																			
4699999 Totals							19,762							19,762	19,762				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828S43	U S TREASURY NOTE 0.750% 07/15/2019				1	10,752,388	98.5470	10,709,102	10,867,000	10,759,764		7,376			0.750	1.196	JJ	37,650		11/30/2016	07/15/2019
912828R85	U S TREASURY NOTE 0.875% 06/15/2019				1	179,239	98.9530	179,105	181,000	179,289		49			0.875	1.267	JD	70	474	12/02/2016	06/15/2019
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019				1	11,433,698	98.6910	11,384,007	11,535,000	11,437,861		4,163			0.875	1.101	MS	30,140		12/29/2016	09/15/2019
912828TB6	US TREASURY NOTE 0.75% 06/30/2017	SD			1	400,453	100.0510	400,204	400,000	400,181		(272)			0.750	0.659	JD	1,500	1,500	03/30/2016	06/30/2017
0199999 Subtotal - U.S. Governments - Issuer Obligations						22,765,779	XXX	22,672,418	22,983,000	22,777,094		11,316			XXX	XXX	XXX	69,359	1,974	XXX	XXX
0599999 Subtotal - U.S. Governments						22,765,779	XXX	22,672,418	22,983,000	22,777,094		11,316			XXX	XXX	XXX	69,359	1,974	XXX	XXX
All Other Governments - Issuer Obligations																					
68323AAU8	PROVINCE OF ONTARIO CANADA 3% 7/16/2018		A		1FE	35,212	102.2670	35,793	35,000	35,049		(32)			3.000	3.009	JJ	481	1,050	07/14/2011	07/16/2018
0699999 Subtotal - All Other Governments - Issuer Obligations						35,212	XXX	35,793	35,000	35,049		(32)			XXX	XXX	XXX	481	1,050	XXX	XXX
1099999 Subtotal - All Other Governments						35,212	XXX	35,793	35,000	35,049		(32)			XXX	XXX	XXX	481	1,050	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
3130A62S5	FED HOME LN BK CONS BD 0.75% 8/28/2017				1	109,754	99.9810	109,979	110,000	109,922		118			0.750	0.858	FA	282	825	07/23/2015	08/28/2017
3130A8Y72	FED HOME LN BK CONS BD 0.875% 08/05/2019				1	149,712	98.5850	147,878	150,000	149,745		33			0.875	0.931	FA	536		08/03/2016	08/05/2019
3137EACA5	FEDERAL HOME LN MTG CORP 3.75% 3/27/2019				1	303,210	105.3440	294,963	280,000	296,587		(6,623)			3.750	1.065	MS	2,742	10,500	02/02/2016	03/27/2019
341271AA2	FLORIDA ST BRD - ADMIN 2.163% 7/01/2019				1FE	720,250	100.6890	719,926	715,000	720,127		(123)			2.163	2.163	JJ	7,701	1,290	12/05/2016	07/01/2019
603827XP6	MINNEAPOLIS-SAINT PAUL 2.05% 1/01/2020				1FE	430,000	99.6530	428,508	430,000	430,000					2.050	2.050	JJ	245		12/06/2016	01/01/2020
65819WAC7	NC ST ESTRN MUNI 2.003% 7/01/2018				1FE	20,000	100.2110	20,042	20,000	20,000					2.003	2.003	JJ	200	368	07/16/2015	07/01/2018
6459186Q1	NJ ST ECON DEV AUTH RE 2.421% 6/15/2018				1FE	593,540	100.2620	591,546	590,000	593,224		(316)			2.421	2.038	JD	635	7,142	11/03/2016	06/15/2018
64577BKY9	NJ ST ECON DEV AUTH RE 3.802% 6/15/2018				1FE	35,000	100.6830	35,239	35,000	35,000					3.802	3.802	JD	59	1,331	08/26/2015	06/15/2018
64990CEM9	NY ST DORM AUTH REVENUE 1.456% 7/01/2019				1FE	45,000	98.8470	44,481	45,000	45,000					1.456	1.456	JJ	359		06/02/2016	07/01/2019
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						2,406,465	XXX	2,392,562	2,375,000	2,399,605		(6,911)			XXX	XXX	XXX	12,758	21,456	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/2019			4	1	431,375	100.4070	427,734	426,000	431,161		(214)			2.000	1.560	MON	771	771	11/15/2016	09/25/2019
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						431,375	XXX	427,734	426,000	431,161		(214)			XXX	XXX	XXX	771	771	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,837,840	XXX	2,820,296	2,801,000	2,830,766		(7,125)			XXX	XXX	XXX	13,529	22,227	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/2019				2FE	28,731	109.8340	27,459	25,000	27,428		(1,081)			6.900	2.278	MS	575	1,725	10/13/2015	03/01/2019
00287YAN9	ABBVIE INC 1.800% 05/14/2018				2FE	532,937	100.0750	533,400	533,000	532,940		3			1.800	1.833	MN	1,247		12/01/2016	05/14/2018
00817YAT5	AETNA INC 1.900% 06/07/2019				2FE	299,359	99.7710	299,313	300,000	299,379		20			1.900	1.997	JD	378	376	12/06/2016	06/07/2019
02209SAJ2	ALTRIA GROUP INC 9.250% 08/06/2019				1FE	32,672	117.9970	29,499	25,000	27,941		(1,047)			9.250	4.406	FA	931	2,313	09/28/2011	08/06/2019
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/2022				1FE	240,670	105.2040	235,804	224,140	240,411		(259)			5.250	3.795	JJ	5,647		11/21/2016	07/31/2022
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/2018			1	1FE	375,315	100.1290	375,484	375,000	375,325		1			1.800	1.845	JJ	2,829	990	12/01/2016	07/31/2018
031162BU3	AMGEN INC 2.200% 05/22/2019			1	2FE	45,934	100.7720	45,347	45,000	45,828		(106)			2.200	1.214	MN	107	495	09/14/2016	05/22/2019
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018				2FE	55,698	103.9100	51,955	50,000	52,175		(2,067)			5.500	1.271	JJ	1,268	2,750	04/09/2015	01/15/2018
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/2019				1FE	480,082	100.1440	480,691	480,000	480,119		37			1.900	1.845	FA	3,789	638	12/06/2016	02/01/2019
037833AJ9	APPLE INC 1.000% 05/03/2018				1FE	33,145	99.6250	34,869	35,000	34,446		403			1.000	2.207	MN	56	350	09/05/2013	05/03/2018
037833BQ2	APPLE INC 1.700% 02/22/2019				1FE	300,813	100.1890	300,567	300,000	300,778		(35)			1.700	1.576	FA	1,807		11/21/2016	02/22/2019
037833AQ3	APPLE INC 2.100% 05/06/2019				1FE	76,027	100.9490	75,712	75,000	75,730		(296)			2.100	1.675	MN	241	1,575	01/05/2016	05/06/2019
00206RCC4	AT&T INC 2.300% 03/11/2019				2FE	906,697	100.3830	905,455	902,000	906,371		(326)			2.300	2.165	MS	6,322	518	12/01/2016	03/11/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/2020			1	2FE	541,000	98.7000	533,967	541,000	541,000					2.150	2.150	MN	1,680		11/04/2016	11/09/2020
06051GEC9	BANK OF AMERICA CORP 5.625% 07/01/2020				2FE	83,365	109.9550	87,964	80,000	81,574		(402)			5.625	5.005	JJ	2,250	4,500	06/08/2011	07/01/2020
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/2019				2FE	356,625	112.3720	353,972	315,000	354,655		(1,971)			7.625	1.860	JD	1,994	2,478	12/01/2016	06/01/2019
084664CK5	BERKSHIRE HATHAWAY FINANC 1.3% 8/15/2019				1FE	184,821	98.7860	182,754	185,000	184,843		22			1.300	1.333	FA	909		08/08/2016	08/15/2019
10112RAT1	BOSTON PROPERTIES LP 3.700% 11/15/2018			1	2FE	656,821	103.0040	659,226	640,000	656,313		(652)			3.700	3.736	MN	3,026	4,440	12/07/2016	11/15/2018
12189TBC7	BURLINGTON NORTHRN SF 4.7% 10/01/2019				1FE	44,523	107.5430	43,017	40,000	43,685		(839)			4.700	1.280	AO	470	940	05/05/2016	10/01/2019
14042E4L1	CAPITAL ONE NA/MCLEAN 1.65% 2/05/2018			1	2FE	649,259	99.8060	648,739	650,000	649,314		55			1.650	1.748	FA	4,335		12/06/2016	02/05/2018
14912L4E8	CATERPILLAR FINAN SVCS 7.15% 2/15/2019				1FE	443,920	110.7140	440,642	398,000	441,990		(1,931)			7.150	1.889	FA	10,716		12/01/2016	02/15/2019
151020AT1	CELGENE CORP 2.125% 08/15/2018				2FE	386,762	100.4020	386,548	385,000	386,700		(62)			2.125	2.127	FA	3,084	750	12/06/2016	08/15/2018
17275RBB7	CISCO SYSTEMS INC 1.600% 02/28/2019				1FE	34,990	99.7720	34,920	35,000	34,993		3			1.600	1.610	FA	191	277	02/22/2016	02/28/2019
172967KS9	CITIGROUP INC 2.050% 06/07/2019				2FE	228,051	99.6230	226,144	227,000	227,988		(63)			2.050	2.068	JD	310	2,301	10/27/2016	06/07/2019
172967KE0	CITIGROUP INC 2.050% 12/07/2018				2FE	445,153	99.9890	444,951	445,000	445,158		4			2.050	2.055	JD	608	6,868	12/01/2016	12/07/2018
191216BV1	COCA-COLA CO/THE 1.375% 05/30/2019				1FE	34,976	99.3360	34,768	35,000	34,980		5			1.375	1.399	MN	40	241	05/25/2016	05/30/2019
20030NAW1	COMCAST CORP 5.700% 05/15/2018				1FE	649,069	105.5620	643,928	610,000	644,085		(3,627)			5.700	1.594	MN	4,425	2,280	11/23/2016	05/15/2018
20825CAR5	CONOCOPHILLIPS 5.750% 02/01/2019				2FE	39,075	107.4370	37,603	35,000	37,681		(1,248)			5.750	1.978	FA	839	2,013	11/13/2015	02/01/2019
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018				2FE	456,329	100.3840	456,747	455,000	456,211		(97)			1.900	1.714	JJ	3,854	1,045	12/01/2016	07/20/2018
247361ZH4	DELTA AIR 2010-2 CL A 4.95% 11/23/2020				1FE	753,858	104.8000	752,423	717,960	753,271		(588)			4.950	3.585	MN	3,737		12/01/2016	11/23/2020

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254010AC5	DIGNITY HEALTH 2.637% 11/01/2019				1FE	45,000	100.8710	45,392	45,000	45,000					2.637	2.637	MN	198	1,187	10/07/2014	11/01/2019
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/2018			1	2FE	508,019	100.4250	507,146	505,000	507,855		(163)			2.100	1.551	JD	471	5,303	12/08/2016	06/15/2018
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/2019				2FE	168,776	107.8040	167,096	155,000	168,020		(756)			5.050	1.597	MS	2,296		11/16/2016	09/15/2019
26875PAD3	EOG RESOURCES INC 5.625% 06/01/2019				2FE	27,378	108.0620	27,016	25,000	27,142		(236)			5.625	1.976	JD	117	703	09/19/2016	06/01/2019
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017				2FE	138,596	102.9550	128,694	125,000	129,068		(5,710)			5.875	1.225	MS	2,162	7,344	04/22/2015	09/15/2017
664397AL0	EVERSOURCE ENERGY 1.600% 01/15/2018				2FE	307,988	99.7730	307,301	308,000	307,989		1			1.600	1.604	JJ	2,263		11/22/2016	01/15/2018
67019EAB3	EVERSOURCE ENERGY 4.500% 11/15/2019				2FE	266,075	106.1430	265,358	250,000	265,823		(252)			4.500	2.212	MN	1,434		12/09/2016	11/15/2019
30161MAF0	EXELON GENERATION CO LLC 5.2% 10/01/2019				2FE	43,936	107.1760	42,870	40,000	43,197		(739)			5.200	2.220	AO	520	1,040	05/06/2016	10/01/2019
30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/2017				2FE	55,848	103.3580	51,679	50,000	51,657		(2,178)			6.200	1.731	AO	775	3,100	01/16/2015	10/01/2017
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/2019				1FE	681,071	100.2160	681,469	680,000	680,969		(102)			1.708	1.708	MS	3,863	1,478	12/01/2016	03/01/2019
31677QBF5	FIFTH THIRD BANK/CIN 2.3% 3/15/2019			1	1FE	337,616	100.6750	337,261	335,000	337,473		(143)			2.300	1.858	MS	2,269		11/21/2016	03/15/2019
345397XY4	FORD MOTOR CREDIT CO 2.021% 5/03/2019				2FE	200,000	99.0820	198,164	200,000	200,000					2.021	2.021	MN	651	2,010	04/29/2016	05/03/2019
345397VT7	FORD MOTOR CREDIT CO 5% 5/15/2018				2FE	234,320	103.9230	233,827	225,000	233,761		(559)			5.000	2.102	MN	1,431		11/23/2016	05/15/2018
36962G4J0	GENERAL ELECTRIC CAP 5.5% 1/08/2020				1FE	144,509	109.5700	136,963	125,000	136,113		(3,506)			5.500	2.428	JJ	3,304	6,875	07/21/2014	01/08/2020
36962G3H5	GENERAL ELECTRIC CAP 5.625% 9/15/2017				1FE	84,773	103.0750	77,306	75,000	77,203		(3,086)			5.625	1.424	MS	1,242	4,219	07/02/2014	09/15/2017
38141GVT8	GOLDMAN SACHS GROUP 2% 4/25/2019			1	1FE	49,861	99.6030	49,802	50,000	49,893		32			2.000	2.098	AO	183	500	04/20/2016	04/25/2019
38147MAA3	GOLDMAN SACHS GROUP 2.9% 7/19/2018				1FE	30,780	101.3810	30,414	30,000	30,424		(268)			2.900	1.968	JJ	392	870	08/26/2015	07/19/2018
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/2020				1FE	86,713	108.4990	92,224	85,000	85,708		(199)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
38141GFM1	GOLDMAN SACHS GROUP 6.150% 04/01/2018				1FE	878,065	105.1920	874,146	831,000	874,942		(3,123)			6.150	1.898	AO	12,739		12/01/2016	04/01/2018
437076BB7	HOME DEPOT INC/THE 2.25% 9/10/2018			1	1FE	56,339	101.3520	55,744	55,000	55,595		(492)			2.250	1.331	MS	382	1,238	06/04/2015	09/10/2018
459200JE2	INTER BUSINESS MACHINCE 1.8% 5/17/2019				1FE	101,750	100.0430	100,043	100,000	101,449		(301)			1.800	1.180	MN	220	1,340	06/24/2016	05/17/2019
24422ESR1	JOHN DEERE CAPITAL CORP 1.55% 12/15/2017				1FE	89,978	100.2540	90,229	90,000	89,991		6			1.550	1.557	JD	62	1,395	09/10/2014	12/15/2017
478111AA5	JOHNS HOPKINS HLTH SYS 1.424% 5/15/2018				1FE	569,390	99.5260	567,298	570,000	569,411		21			1.424	1.500	MN	1,034		12/08/2016	05/15/2018
478160BR4	JOHNSON & JOHNSON 1.125% 3/01/2019				1FE	59,993	99.1970	59,518	60,000	59,995		2			1.125	1.129	MS	225	338	02/25/2016	03/01/2019
46625HKA7	JPMORGAN CHASE & CO 2.250% 01/23/2020			1	1FE	140,000	99.7650	139,671	140,000	140,000					2.250	2.250	JJ	1,383	3,150	01/15/2015	01/23/2020
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/2019				1FE	75,871	100.8280	75,621	75,000	75,628		(242)			2.350	1.936	JJ	749	881	03/01/2016	01/28/2019
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/2018				1FE	765,181	104.3130	750,010	719,000	750,935		(6,884)			6.000	2.338	JJ	19,871	5,400	12/01/2016	01/15/2018
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/2019				2FE	470,569	101.5970	468,362	461,000	470,163		(406)			3.125	2.127	FA	4,987		12/01/2016	02/26/2019
49326EEE9	KEYCORP 2.300% 12/13/2018			1	2FE	60,206	100.5960	60,358	60,000	60,137		(69)			2.300	2.143	JD	69	1,380	01/05/2016	12/13/2018
494550AY2	KINDER MORGAN ENERGY PRT 5.95% 2/15/2018				2FE	261,655	104.3120	260,780	250,000	260,889		(766)			5.950	2.001	FA	5,603		11/29/2016	02/15/2018
49456BAD3	KINDER MORGAN INC/DE 2.000% 12/01/2017				2FE	50,257	100.1520	50,076	50,000	50,087		(94)			2.000	1.807	JD	83	1,000	02/27/2015	12/01/2017
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018				2FE	376,792	100.3980	376,493	375,000	376,738		(54)			1.850	1.561	MN	730	278	12/05/2016	11/23/2018
58013MEW0	MCDONALD'S CORP 2.100% 12/07/2018				2FE	9,995	100.5940	10,059	10,000	9,997		2			2.100	2.117	JD	14	209	12/02/2015	12/07/2018
58155QAF0	MCKESSON CORP 1.400% 03/15/2018				2FE	39,794	99.5930	39,837	40,000	39,917		68			1.400	1.575	MS	165	560	03/02/2015	03/15/2018
581557BD6	MCKESSON CORP 2.284% 03/15/2019				2FE	467,314	100.3750	466,744	465,000	467,230		(84)			2.284	2.284	MS	3,121	2,284	12/06/2016	03/15/2019
585055BA3	MEDTRONIC INC 1.375% 04/01/2018				1FE	39,930	99.8290	39,932	40,000	39,959		29			1.375	1.457	AO	138	550	01/27/2016	04/01/2018
585055BQ8	MEDTRONIC INC 1.500% 03/15/2018				1FE	486,297	100.0020	485,010	485,000	486,155		(142)			1.500	1.446	MS	2,140		12/05/2016	03/15/2018
59156RAR9	METLIFE INC 6.817% 08/15/2018				1FE	95,094	107.8100	86,248	80,000	83,553		(2,081)			6.817	3.962	FA	2,060	5,454	11/16/2010	08/15/2018
59156RBK3	METLIFE INC VAR 12/15/2017				1FE	470,878	100.2580	470,210	469,000	470,694		(160)			2.000	1.657	JD	408	2,517	12/05/2016	12/15/2017
594918BN3	MICROSOFT CORP 1.100% 08/08/2019				1FE	54,943	98.6550	54,260	55,000	54,951		7			1.100	1.135	FA	240		08/01/2016	08/08/2019
6174467U7	MORGAN STANLEY 2.125% 04/25/2018				1FE	90,449	100.3980	90,358	90,000	90,204		(152)			2.125	1.983	AO	351	1,913	08/26/2015	04/25/2018
61747YCG8	MORGAN STANLEY 7.300% 05/13/2019				1FE	859,923	111.4280	850,196	763,000	854,659		(5,263)			7.300	2.328	MN	7,419	19,455	12/01/2016	05/13/2019
65339KAK6	NEXTERA ENERGY CAP HLDING 2.7% 9/15/2019			1	2FE	305,985	101.2660	304,811	301,000	305,806		(178)			2.700	1.957	MS	2,393		11/28/2016	09/15/2019
68389XAC9	ORACLE CORP 5.750% 04/15/2018				1FE	453,832	105.6460	451,108	427,000	451,327		(2,504)			5.750	1.422	AO	5,179		12/01/2016	04/15/2018
69371RM45	PACCAR FINANCIAL CORP 1.450% 03/09/2018				1FE	420,277	99.9630	419,845	420,000	420,258		(19)			1.450	1.398	MS	1,889		11/23/2016	03/09/2018
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/2019				1FE	19,972	99.6550	19,931	20,000	19,980		8			1.650	1.698	FA	116	165	02/22/2016	02/25/2019
713448DJ4	PEPSICO INC 1.350% 10/04/2019				1FE	54,992	99.2400	54,582	55,000	54,992		1			1.350	1.355	AO	174		10/03/2016	10/04/2019
78409VAH7	S&P GLOBAL INC 2.500% 08/15/2018				2FE	354,011	100.8350	352,923	350,000	353,801		(210)			2.500	1.817	FA	3,295		11/22/2016	08/15/2018
828807CQ8	SIMON PROPERTY GROUP LP 2.2% 2/01/2019			1	1FE	75,602	100.8130	75,610	75,000	75,392		(209)			2.200	1.863	FA	688	1,650	01/05/2016	02/01/2019
828807CD7	SIMON PROPERTY GROUP LP 5.65% 2/01/2020			1	1FE	524,532	109.3920	519,612	475,000	522,680		(1,852)			5.650	1.765	FA	11,182		12/02/2016	02/01/2020
842400GB3	SOUTHERN CA EDISON 1.125% 5/01/2017				1FE	39,987	100.0130	40,005	40,000	39,999		4			1.125	1.136	MN	75	450	05/06/2014	05/01/2017
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/2019				2FE	711,355	99.6900	705,805	708,000	711,153		(202)			1.850	1.660	JJ	7,861		10/27/2016	07/01/2019
842587CJ4	SOUTHERN CO/THE 2.450% 09/01/2018				2FE	335,526	101.0270	335,410	332,000	335,404		(122)			2.450	1.822	MS	2,705		12/06/2016	09/01/2018
790849AL7	ST JUDE MEDICAL LLC 2.000% 09/15/2018				2FE	496,344	100.1410	493,695	493,000	496,093		(252)			2.000	1.779	MS	2,893		12/06/2016	09/15/2018
863667AK7	STRYKER CORP 2.000% 03/08/2019				1FE	34,959	100.0490	35,017	35,000	34,970		11			2.000	2.040	MS	220	346	03/03/2016	03/08/2019
883556BB7	THERMO FISHER SCIENTIFIC 1.85% 1/15/2018				2FE	492,919	100.1430	492,704	492,000	492,873		(46)			1.850	1.670	JJ	4,182		12/13/2016	01/15/2018
887317AT2	TIME WARNER INC 2.100% 06/01/2019				2FE	490,010	99.9400	489,706	490,000	490,009		0			2.100	2.099	JD	858	5,145	11/22/2016	06/01/2019
89236TCP8	TOYOTA MOTOR CREDIT 1.550% 07/13/2018				1FE	280,132	99.9750	279,930	280,000	280,125		(7)			1.550	1.521	JJ	2,017		11/23/2016	07/13/2018
89236TCU7	TOYOTA MOTOR CREDIT 1.700% 02/19/2019				1FE	114,986	99.6840	114,637	115,000	114,990		4			1.700	1.704	FA	717	978	02/16/2016	02/19/2019
89236TDE2	TOYOTA MOTOR CREDIT CORP 1.4% 5/20/2019				1FE	74,895	98.8650	74,149	75,000	74,916		21			1.400	1.448	MN	120	525	05/17/2016	05/20/2019
89837RAA0	TRUSTEES OF DARTMOUTH 4.75% 6/01/2019				1FE	289,772	106.9650	284,527	266,000	287,341		(2,431)			4.750	1.364	JD	1,053	6,318	10/26/2016	06/01/2019
911312AP1	UNITED PARCEL SERVICE 1.125% 10/01/2017				1FE	44,829	99.9570	44,981	45,000	44,969		40			1.125	1.216	AO	127	506	06/05/2013	10/01/2017
91159HHE3	US BANCORP 1.950% 11/15/2018			1	1FE	80,878	100.5090	80,407	80,000	80,480		(344)			1.950	1.477	MN	199	1,560	12/02/2015	11/15/2018
92343VBP8	VERIZON COMMUNICATIONS 3.65% 9/14/2018				2FE	821,352	103.3020	821,251	795,000	818,734		(1,864)			3.650	1.867	MS	8,618	1,825	12/01/2016	09/14/2018
92976WBH8	WACHOVIA CORP 5.750% 02/01/2018				1FE	423,727	104.2600	422,253	405,000	422,535		(1,192)			5.750	1.708	FA	9,672		12/01/2016	02/01/2018

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142CP6	WAL-MART STORES INC 4.125% 02/01/2019				1FE	75,875	105.0400	73,528	70,000	74,510		(1,366)			4.125	0.993	FA	1,203	1,444	05/05/2016	02/01/2019
94974BFD7	WELLS FARGO & CO 2.100% 05/08/2017				1FE	86,926	100.2830	85,241	85,000	85,250		(703)			2.100	1.262	MN	263	1,785	07/30/2014	05/08/2017
94974BFU9	WELLS FARGO & CO 2.125% 04/22/2019				1FE	99,788	100.3240	100,324	100,000	99,899		42			2.125	2.170	AO	407	1,063	04/14/2014	04/22/2019
98956PAK8	ZIMMER BIOMET HLDINGS INC 2.7% 4/01/2020			1	2FE	119,938	100.0050	120,006	120,000	119,957		11			2.700	2.710	AO	810	3,240	03/10/2015	04/01/2020
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 04/01/2018				2FE	335,272	100.1220	335,409	335,000	335,272		(7)			2.000	1.913	AO	1,672	900	12/05/2016	04/01/2018
06367TJW1	BANK OF MONTREAL 1.350% 08/28/2018		A		1FE	74,997	99.5260	74,645	75,000	74,998		1			1.350	1.352	FA	341		08/24/2016	08/28/2018
064159CU8	BANK OF NOVA SCOTIA 2.05% 10/30/2018		A		1FE	50,673	100.4020	50,201	50,000	50,576		(97)			2.050	1.411	AO	171	513	09/02/2016	10/30/2018
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/2019		A		2FE	416,294	111.9090	414,063	370,000	414,765		(1,529)			7.250	2.029	MN	3,414		11/30/2016	05/15/2019
775109AK7	ROGERS COMMUNICATIONS 6.8% 8/15/2018		A		2FE	346,588	107.8250	345,040	320,000	345,348		(1,240)			6.800	1.812	FA	8,196		11/30/2016	08/15/2018
89352HAN9	TRANSCANADA PIPELINES 1.875% 1/12/2018		A		1FE	164,479	100.1570	165,259	165,000	164,817		174			1.875	1.984	JJ	1,452	3,094	01/07/2015	01/12/2018
055451AF5	BHP BILLITON FINANCE USA 5.4% 3/29/2017		C		1FE	150,024	100.8940	131,162	130,000	130,958		(3,874)			5.400	2.338	MS	1,794	7,020	10/28/2011	03/29/2017
05565QCC0	BP CAPITAL MARKETS PLC 1.375% 11/06/2017		C		1FE	49,599	99.9430	49,972	50,000	49,881		139			1.375	1.660	MN	105	688	12/08/2014	11/06/2017
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 05/03/2019		C		1FE	40,000	99.2920	39,717	40,000	40,000					1.676	1.676	MN	108	333	04/28/2016	05/03/2019
21688AAD4	COOPERATIEVE RABOBANK 2.25% 1/14/2020		C		1FE	551,240	99.9900	549,945	550,000	551,202		(38)			2.250	2.134	JJ	5,717		12/07/2016	01/14/2020
822582BU5	SHELL INTERNATIONAL FIN 1.375% 9/12/2019		C		1FE	710,070	98.5970	709,898	720,000	710,353		283			1.375	1.861	MS	2,990		12/05/2016	09/12/2019
822582BM3	SHELL INTERNATIONAL FN 1.625% 11/10/2018		C		1FE	44,852	100.1130	45,051	45,000	44,907		49			1.625	1.738	MN	104	731	11/05/2015	11/10/2018
85771PAT9	STATOIL ASA 1.250% 11/09/2017		C		1FE	54,855	99.8900	54,940	55,000	54,958		49			1.250	1.340	MN	99	688	11/03/2014	11/09/2017
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/2019		C		1FE	408,232	100.4850	406,964	405,000	408,117		(115)			2.375	2.071	FA	3,648		11/21/2016	08/14/2019
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						30,099,167	XXX	29,929,309	29,263,100	29,968,481		(73,749)			XXX	XXX	XXX	255,501	169,360	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07388QAE9	BEAR STEARNS COMM PW17 A4 VAR 6/11/2050			4	1FM	504,959	101.7280	503,188	494,641	504,931		(152)			2.000	1.916	MON	2,347	2,347	11/09/2016	06/11/2050
20048EAV3	COMM 2013-LC6 MORT A2 1.906% 1/10/2046			4	1FM	231,213	100.3370	230,775	230,000	231,208		(5)			1.906	1.883	MON	365	365	11/03/2016	01/10/2046
12630DAV6	COMM MORTG PA CR14 A2 3.147% 2/10/2047			4	1FM	469,353	101.5780	464,211	457,000	469,329		(24)			3.147	3.011	MON	1,199	1,198	11/21/2016	02/10/2047
36192CAB1	GS MRTG SEC GC10A2 1.84% 2/10/2046			4	1FM	755,984	100.2800	755,886	753,776	755,981		(3)			1.840	1.827	MON	1,156		12/06/2016	02/10/2046
61761AAX6	MORGAN STANLEY BNK C5A2 1.972% 8/15/2045			4	1FM	576,950	100.1970	576,645	575,511	576,946		(18)			1.972	1.961	MON	946	946	11/15/2016	08/15/2045
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/2046			4	1FM	872,861	100.4600	871,024	867,036	872,835		(133)			1.970	1.940	MON	1,425	2,847	10/25/2016	05/15/2046
61756UAE1	MORGAN STANLEY CP IQ16 5.809% 12/12/2049			4	1FM	478,033	101.4710	477,602	470,678	478,030		(2)			5.809	5.704	MON	2,239		12/14/2016	12/12/2049
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/2049			4	1FM	515,325	100.2770	515,424	514,000	515,325		0			1.852	1.841	MON	785		12/21/2016	08/10/2049
90349DAC6	UBS-BARCLAYS COMM C3A3 2.728% 8/10/2049			4	1FM	901,845	101.8740	898,529	882,000	901,804		(41)			2.728	2.625	MON	2,005	2,005	11/17/2016	08/10/2049
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/2045			4	1FM	449,894	100.1470	449,660	449,000	449,893		(1)			1.765	1.756	MON	660		12/07/2016	12/15/2045
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,756,417	XXX	5,742,944	5,693,641	5,756,282		(380)			XXX	XXX	XXX	13,127	9,708	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/2020			4	1FE	574,458	100.2750	573,573	572,000	574,399		(59)			1.720	1.586	MON	410	820	11/29/2016	03/16/2020
02005AER5	ALLY MASTER OWNER TR 5A2 1.6% 10/15/2019			4	1FE	269,995	100.1540	270,416	270,000	269,997		1			1.600	1.600	MON	192	4,320	11/04/2014	10/15/2019
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/2019			4	1FE	888,053	99.8940	889,057	890,000	888,076		23			1.510	1.599	MON	411		12/15/2016	06/20/2019
161571HC1	CHASE ISSUANCE TRST A2A 1.370% 6/15/2021			4	1FE	575,134	99.0360	576,390	582,000	575,174		39			1.370	1.643	MON	345		12/16/2016	06/15/2021
12592WAD0	CNH EQUIP TR 2015-A A4 1.85% 4/15/2021			4	1FE	239,975	100.3360	240,806	240,000	239,982		4			1.850	1.852	MON	197	4,440	02/25/2015	04/15/2021
12594DAD0	CNH EQUIP TR 2016-B A3 1.630% 8/15/2021			4	1FE	39,990	99.5930	39,837	40,000	39,991		1			1.630	1.635	MON	27	353	05/24/2016	08/16/2021
34530VAE9	FORD CREDIT AUTO OWN BA4 1.58% 8/15/2020			4	1FE	878,635	100.0080	876,070	876,000	878,581		(54)			1.580	1.496	MON	615	1,153	11/29/2016	08/15/2020
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/2021			4	1FE	1,213,759	99.6440	1,209,678	1,214,000	1,213,761		2			1.950	1.954	MON	1,184		12/06/2016	11/15/2021
34528QEN0	FORD CREDIT FLOORPLN 1A1 1.76% 2/15/2021			4	1FE	44,988	99.7400	44,883	45,000	44,990		2			1.760	1.766	MON	66	656	02/09/2016	02/25/2021
34528QEU4	FORD CREDIT FLOORPLN 3A1 1.55% 7/15/2021			4	1FE	74,987	98.9690	74,227	75,000	74,988		1			1.550	1.554	MON	52	449	07/19/2016	07/15/2021
34528QEH3	FORD CREDIT FLOORPLN 4A1 1.77% 8/15/2020			4	1FE	220,636	100.1460	220,321	220,000	220,623		(13)			1.770	1.689	MON	498	325	11/29/2016	08/15/2020
43814JAD6	HONDA AUTO REC 20 4A4 1.46% 10/15/2020			4	1FE	884,171	100.1240	883,094	882,000	884,128		(43)			1.460	1.395	MON	572	1,073	11/29/2016	10/15/2020
44890WAD2	HYUNDAI AUTO REC AA4 1.37% 7/15/2020			4	1FE	710,994	99.8990	708,284	709,000	710,902		(92)			1.370	1.292	MON	432	1,619	10/25/2016	07/15/2020
47788MAC4	JOHN DEERE OWNER 20 AA3 1.36% 4/15/2020			4	1FE	74,988	99.7380	74,804	75,000	74,990		2			1.360	1.364	MON	45	802	02/23/2016	04/15/2020
58769AAE6	MERCEDES BENZ AUTO L BA4 1.53% 5/17/2021			4	1FE	401,031	100.1500	400,600	400,000	401,014		(17)			1.530	1.470	MON	238	510	11/29/2016	05/17/2021
58768MAC5	MERCEDES-BENZ AUTO L BA3 1.35% 8/15/2019			4	1FE	218,701	99.7280	218,404	219,000	218,709		8			1.350	1.402	MON	131	246	11/29/2016	08/15/2019
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/2021			4	1FE	963,530	99.9790	964,797	965,000	963,538		8			1.650	1.683	AO	704		12/16/2016	10/15/2021
65477WAD8	NISSAN AUTO REC 2BA4 1.66% 3/15/2021			4	1FE	522,072	100.1580	520,822	520,000	522,035		(36)			1.660	1.564	MON	384	719	11/29/2016	03/15/2021
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/2019			4	1FE	224,972	99.7190	224,368	225,000	224,976		4			1.450	1.454	MON	145	1,314	07/12/2016	08/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,021,068	XXX	9,010,430	9,019,000	9,020,855		(217)			XXX	XXX	XXX	6,648	18,799	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						44,876,652	XXX	44,682,683	43,975,742	44,745,619		(74,346)			XXX	XXX	XXX	275,276	197,867	XXX	XXX
7799999 Subtotals - Issuer Obligations						55,306,623	XXX	55,030,083	54,656,100	55,180,229		(69,377)			XXX	XXX	XXX	338,100	193,840	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						431,375	XXX	427,734	426,000	431,161		(214)			XXX	XXX	XXX	771	771	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						5,756,417	XXX	5,742,944	5,693,641	5,756,282		(380)			XXX	XXX	XXX	13,127	9,708	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						9,021,068	XXX	9,010,430	9,019,000	9,020,855		(217)			XXX	XXX	XXX	6,648	18,799	XXX	XXX
8399999 Grand Total - Bonds						70,515,482	XXX	70,211,191	69,794,742	70,388,527		(70,187)			XXX	XXX	XXX	358,646	223,118	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		11/30/2016	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	14,669,135	14,809,000	38,518
912828R85	U S TREASURY NOTE 0.875% 06/15/2019		12/02/2016	MORGAN STANLEY & CO INC, NY	X X X	3,436,249	3,470,000	14,352
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019		12/29/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	14,926,588	15,042,000	20,950
912828TB6	US TREASURY NOTE 0.75% 06/30/2017		03/30/2016	FIFTH THIRD SEC	X X X	400,453	400,000	750
0599999 Subtotal - Bonds - U.S. Governments						33,432,425	33,721,000	74,569
Bonds - U.S. Special Revenue, Special Assessment								
3130A8Y72	FED HOME LN BK CONS BD 0.875% 08/05/2019		08/03/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	149,712	150,000	
3137EACA5	FEDERAL HOME LN MTG CORP 3.75% 3/27/2019		02/02/2016	NOMURA SECS, NEW YORK	X X X	303,210	280,000	3,675
341271AA2	FL ST BRD OF ADMIN FIN 2.163% 7/01/2019		12/05/2016	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	720,250	715,000	4,952
603827XP6	MINNEAPOLIS-SAINT PAUL 2.05% 1/01/2020		12/06/2016	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	430,000	430,000	
6459186Q1	NJ ST ECON DEV AUTH RE 2.421% 6/15/2018		11/03/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	593,540	590,000	5,674
64990CEM9	NY ST DORM AUTH REVENUE 1.456% 7/01/2019		06/02/2016	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	45,000	45,000	
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/2019		11/15/2016	BANK OF NEW YORK/VINNING SPARKS IBG, NY	X X X	431,375	426,000	437
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,673,087	2,636,000	14,738
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAN9	ABBVIE INC 1.800% 05/14/2018		12/01/2016	PERSHING LLC, JERSEY CITY	X X X	532,937	533,000	297
00817YAT5	AETNA INC 1.900% 06/07/2019		12/06/2016	HILLTOP SECURITIES INC, DALLAS	X X X	299,359	300,000	27
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/2022		11/21/2016	FTN FINANCIAL SECURITIES CORP, MEMPHIS	X X X	240,670	224,140	3,759
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/2018		12/01/2016	GOLDMAN SACHS & CO, NY	X X X	320,387	320,000	2,016
031162BU3	AMGEN INC 2.200% 05/22/2019		09/14/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	45,934	45,000	322
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/2019		12/06/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	480,082	480,000	2,589
037833BQ2	APPLE INC 1.700% 02/22/2019		11/21/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	300,813	300,000	1,303
037833AQ3	APPLE INC 2.100% 05/06/2019		01/05/2016	CREDIT SUISSE, NEW YORK (CSUS)	X X X	76,027	75,000	271
00206RCC4	AT&T INC 2.300% 03/11/2019		12/01/2016	PERSHING LLC, JERSEY CITY	X X X	906,697	902,000	4,494
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/2020		11/04/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	541,000	541,000	
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/2019		12/01/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	356,625	315,000	1,600
084664CK5	BERKSHIRE HATHAWAY FINANC 1.3% 8/15/2019		08/08/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	184,821	185,000	
10112RAT1	BOSTON PROPERTIES LP 3.700% 11/15/2018		12/07/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	537,101	520,000	1,338
12189TBC7	BURLINGTON NORTHRN SF 4.7% 10/01/2019		05/05/2016	PERSHING LLC, JERSEY CITY	X X X	44,523	40,000	204
14042E4L1	CAPITAL ONE NA/MCLEAN 1.65% 2/05/2018		12/06/2016	PIERPONT SECURITIES LLC, STAMFORD	X X X	649,259	650,000	3,383
14912L4E8	CATERPILLAR FIN SVCS 7.15% 2/15/2019		12/01/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	443,920	398,000	8,029
151020AT1	CELGENE CORP 2.125% 08/15/2018		12/06/2016	PERSHING LLC, JERSEY CITY	X X X	351,764	350,000	2,355
17275RBB7	CISCO SYSTEMS INC 1.600% 02/28/2019		02/22/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	34,990	35,000	
172967KS9	CITIGROUP INC 2.050% 06/07/2019		10/27/2016	PERSHING LLC, JERSEY CITY	X X X	228,051	227,000	1,512
172967KE0	CITIGROUP INC 2.050% 12/07/2018		12/01/2016	GOLDMAN SACHS & CO, NY	X X X	220,185	220,000	2,242
191216BV1	COCA-COLA CO/THE 1.375% 05/30/2019		05/25/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	34,976	35,000	
20030NAW1	COMCAST CORP 5.700% 05/15/2018		11/23/2016	BARCLAYS CAPITAL INC, NEW YORK	X X X	603,904	570,000	1,264
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018		12/01/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	401,184	400,000	2,871
247361ZH4	DELTA AIR 2010-2 CL A 4.95% 11/23/2020		12/01/2016	GOLDMAN SACHS & CO, NY	X X X	753,858	717,960	1,283
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/2018		12/08/2016	JPMORGAN SECURITIES INC, NEW YORK	X X X	508,019	505,000	4,976
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/2019		11/16/2016	US BANCORP INVESTMENTS INC, ST PAUL	X X X	168,776	155,000	1,069
26875PAD3	EOG RESOURCES INC 5.625% 06/01/2019		09/19/2016	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	27,378	25,000	434
664397AL0	EVERSOURCE ENERGY 1.600% 01/15/2018		11/22/2016	US BANCORP INVESTMENTS INC, ST PAUL	X X X	307,988	308,000	1,821
67019EAB3	EVERSOURCE ENERGY 4.500% 11/15/2019		12/09/2016	PIERPONT SECURITIES LLC, STAMFORD	X X X	266,075	250,000	906
30161MAF0	EXELON GENERATION CO LLC 5.2% 10/01/2019		05/06/2016	JPMORGAN SECURITIES INC, NEW YORK	X X X	43,936	40,000	185
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/2019		12/01/2016	JPMORGAN SECURITIES INC, NEW YORK	X X X	681,071	680,000	2,086
31677QBF5	FIFTH THIRD BANK/CIN 2.3% 3/15/2019		11/21/2016	PERSHING LLC, JERSEY CITY	X X X	337,616	335,000	1,498
345397XY4	FORD MOTOR CREDIT CO 2.021% 5/03/2019		04/29/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	200,000	200,000	
345397VT7	FORD MOTOR CREDIT CO 5% 5/15/2018		11/23/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	234,320	225,000	438
38141GVT8	GOLDMAN SACHS GROUP 2% 4/25/2019		04/20/2016	GOLDMAN SACHS & CO, NY	X X X	49,861	50,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141GFM1	GOLDMAN SACHS GROUP 6.150% 04/01/2018		12/01/2016	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	878,065	831,000	8,173
459200JE2	INTER BUSINESS MACHINCE 1.8% 5/17/2019		06/24/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	101,750	100,000	650
478111AA5	JOHNS HOPKINS HLTH SYS 1.424% 5/15/2018		12/08/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	569,390	570,000	631
478160BR4	JOHNSON & JOHNSON 1.125% 3/01/2019		02/25/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	59,993	60,000	
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/2019		03/01/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	75,871	75,000	176
46625HGY0	JPMORGAN CHASE & CO SR NT 6% 01/15/2018		12/01/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	661,294	629,000	12,279
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/2019		12/01/2016	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	470,569	461,000	3,604
49326EEE9	KEYCORP 2.300% 12/13/2018		01/05/2016	BNY MELLON	XXX	60,206	60,000	93
494550AY2	KINDER MORGAN ENERGY PRT 5.95% 2/15/2018		11/29/2016	PERSHING LLC, JERSEY CITY	XXX	261,655	250,000	4,421
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018		12/05/2016	PERSHING LLC, JERSEY CITY	XXX	361,818	360,000	243
581557BD6	MCKESSON CORP 2.284% 03/15/2019		12/06/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	367,314	365,000	1,754
585055BA3	MEDTRONIC INC 1.375% 04/01/2018		01/27/2016	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	39,930	40,000	183
585055BQ8	MEDTRONIC INC 1.500% 03/15/2018		12/05/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	486,297	485,000	1,305
59156RBK3	METLIFE INC VAR RT 12/15/2017		12/05/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	450,817	449,000	1,812
594918BN3	MICROSOFT CORP 1.100% 08/08/2019		08/01/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	54,943	55,000	
61747YCG8	MORGAN STANLEY 7.300% 05/13/2019		12/01/2016	MORGAN STANLEY & CO INC, NY	XXX	859,923	763,000	19,230
65339KAK6	NEXTERA ENERGY CAP HLDING 2.7% 9/15/2019		11/28/2016	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	305,985	301,000	1,716
68389XAC9	ORACLE CORP 5.75% 4/15/2018 DD 4/09/2008		12/01/2016	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	XXX	453,832	427,000	1,930
69371RM45	PACCAR FINANCIAL CORP 1.450% 03/09/2018		11/23/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	420,277	420,000	1,353
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/2019		02/22/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	19,972	20,000	
713448DJ4	PEPSICO INC 1.350% 10/04/2019		10/03/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	54,992	55,000	
78409VAH7	S&P GLOBAL INC 2.500% 08/15/2018		11/22/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	354,011	350,000	2,503
828807CQ8	SIMON PROPERTY GROUP LP 2.2% 2/01/2019		01/05/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	75,602	75,000	720
828807CD7	SIMON PROPERTY GROUP LP 5.65% 2/01/2020		12/02/2016	PERSHING LLC, JERSEY CITY	XXX	524,532	475,000	8,454
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/2019		10/27/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	711,355	708,000	5,349
842587CJ4	SOUTHERN CO/THE 2.450% 09/01/2018		12/06/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	335,526	332,000	2,214
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018		12/06/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	496,344	493,000	1,682
863667AK7	STRYKER CORP 2.000% 03/08/2019		03/03/2016	GOLDMAN SACHS & CO, NY	XXX	34,959	35,000	
883556BB7	THERMO FISHER SCIENTIFIC 1.85% 1/15/2018		12/13/2016	PERSHING LLC, JERSEY CITY	XXX	492,919	492,000	3,684
887317AT2	TIME WARNER INC 2.100% 06/01/2019		11/22/2016	GOLDMAN SACHS & CO, NY	XXX	490,010	490,000	5,059
89236TCP8	TOYOTA MOTOR CREDIT 1.550% 07/13/2018		11/23/2016	PERSHING LLC, JERSEY CITY	XXX	280,132	280,000	1,640
89236TCU7	TOYOTA MOTOR CREDIT 1.700% 02/19/2019		02/16/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	114,986	115,000	
89236TDE2	TOYOTA MOTOR CREDIT CORP 1.4% 5/20/2019		05/17/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	74,895	75,000	
89837RAA0	TRUSTEES OF DARTMOUTH 4.75% 6/01/2019		10/26/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	289,772	266,000	3,821
92343VBP8	VERIZON COMMUNICATIONS 3.65% 9/14/2018		12/01/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	768,412	745,000	5,835
92976WBH8	WACHOVIA CORP 5.750% 02/01/2018		12/01/2016	GOLDMAN SACHS & CO, NY	XXX	423,727	405,000	7,949
931142CP6	WAL-MART STORES INC 4.125% 02/01/2019		05/05/2016	PERSHING LLC, JERSEY CITY	XXX	75,875	70,000	794
98956PAE2	ZIMMER BIOMET HLDINGS INC 2% 4/01/2018		12/05/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	290,303	290,000	1,058
06367TJW1	BANK OF MONTREAL 1.350% 08/28/2018	A	08/24/2016	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	74,997	75,000	
064159CU8	BANK OF NOVA SCOTIA 2.05% 10/30/2018	A	09/02/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	50,673	50,000	364
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/2019	A	11/30/2016	US BANCORP INVESTMENTS INC, ST PAUL	XXX	416,294	370,000	1,196
775109AK7	ROGERS COMMUNICATIONS 6.8% 8/15/2018	A	11/30/2016	PERSHING LLC, JERSEY CITY	XXX	346,588	320,000	6,450
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 05/03/2019	C	04/28/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	40,000	40,000	
21688AAD4	COOPERATIEVE RABOBANK 2.25% 1/14/2020	C	12/07/2016	CREDIT SUISSE, NEW YORK (CSUS)	XXX	551,240	550,000	4,713
822582BU5	SHELL INTERNATIONAL FN 1.375% 09/12/2019	C	12/05/2016	CREDIT AGRICOLE USA, NEW YORK	XXX	710,070	720,000	2,193
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/2019	C	11/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	408,232	405,000	2,699
07388QAE9	BEAR STEARNS COMM PW17 A4 VAR 6/11/2050		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	511,096	500,653	1,109
20048EAV3	COMM 2013-LC6 MORT A2 1.906% 1/10/2046		11/03/2016	PERSHING LLC, JERSEY CITY	XXX	231,213	230,000	37
12630DAV6	COMM MORTG PA CR14 A2 3.147% 2/10/2047		11/21/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	469,353	457,000	959
36192CAB1	GS MRTG SEC GC10A2 1.84% 2/10/2046		12/06/2016	GOLDMAN SACHS & CO, NY	XXX	755,984	753,776	308
61761AAX6	MORGAN STANLEY BNK C5A2 1.972% 8/15/2045		11/15/2016	MORGAN STANLEY & CO INC, NY	XXX	582,974	581,520	542
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/2046		10/25/2016	Mellon Bank	XXX	889,081	883,148	1,305
61756UAE1	MORGAN STANLEY CP IQ16 5.809% 12/12/2049		12/14/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	478,033	470,678	1,367
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/2049		12/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	515,325	514,000	688

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90349DAC6	UBS-BARCLAYS COMM C3A3 2.728% 8/10/2049		11/17/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	901,845	882,000	1,404
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/2045		12/07/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	449,894	449,000	242
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/2020		11/29/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	574,458	572,000	465
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/2019		12/15/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	888,053	890,000	
161571HC1	CHASE ISSUANCE TRST A2A 1.370% 6/15/2021		12/16/2016	GOLDMAN SACHS & CO, NY	XXX	575,134	582,000	133
12594DAD0	CNH EQUIP TR 2016-B A3 1.630% 8/15/2021		05/24/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	39,990	40,000	
34530VAE9	FORD CREDIT AUTO OWN BA4 1.58% 8/15/2020		11/29/2016	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	878,635	876,000	654
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/2021		12/06/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,213,759	1,214,000	
34528QEN0	FORD CREDIT FLOORPLN 1A1 1.76% 2/15/2021		02/09/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	44,988	45,000	
34528QEU4	FORD CREDIT FLOORPLN 3A1 1.55% 7/15/2021		07/19/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	74,987	75,000	
34528QEH3	FORD CREDIT FLOORPLN 4A1 1.77% 8/15/2020		11/29/2016	BARCLAYS CAPITAL INC, NEW YORK	XXX	220,636	220,000	184
43814JAD6	HONDA AUTO REC 20 4A4 1.46% 10/15/2020		11/29/2016	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	884,171	882,000	608
44890WAD2	HYUNDAI AUTO REC AA4 1.37% 7/15/2020		10/25/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	710,994	709,000	351
47788MAC4	JOHN DEERE OWNER 20 AA3 1.36% 4/15/2020		02/23/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	74,988	75,000	
58769AAE6	MERCEDES BENZ AUTO L BA4 1.53% 5/17/2021		11/29/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	401,031	400,000	289
58768MAC5	MERCEDES-BENZ AUTO L BA3 1.35% 8/15/2019		11/29/2016	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	218,701	219,000	140
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/2021		12/16/2016	GOLDMAN SACHS & CO, NY	XXX	963,530	965,000	265
65477WAD8	NISSAN AUTO REC 2BA4 1.66% 3/15/2021		11/29/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	522,072	520,000	408
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/2019		07/12/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	224,972	225,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						41,156,342	40,388,875	193,958
8399997 Subtotal - Bonds - Part 3						77,261,853	76,745,875	283,265
8399998 Summary item from Part 5 for Bonds						34,768,936	33,529,508	117,684
8399999 Subtotal - Bonds						112,030,789	110,275,383	400,949
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
9799998 Summary Item from Part 5 for Common Stocks						7,153,353	XXX	
9899999 Subtotal - Preferred and Common Stocks						7,153,353	XXX	
9999999 Totals						119,184,142	XXX	400,949

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828J35	U S TREASURY 0.500% 02/28/2017 DD 02/28/		02/02/2016	CITIGROUP GBL MKTS/SALOMO	XXX	179,705	180,000	179,515	179,717		22		22		179,739		(35)	(35)	386	02/28/2017
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/		02/01/2016	CITIGROUP GBL MKTS/SALOMO	XXX	109,777	110,000	109,983	109,989		1		1		109,990		(213)	(213)	188	03/31/2017
912828TG5	U S TREASURY 0.500% 07/31/2017 DD 07/31/		06/03/2016	CITIGROUP GBL MKTS/SALOMO	XXX	722,729	725,000	714,694	719,580		1,441		1,441		721,021		1,707	1,707	3,042	07/31/2017
912828K25	U S TREASURY 0.750% 04/15/2018		11/03/2016	CITIGROUP GBL MKTS/SALOMO	XXX	280,021	280,000	278,688	278,995		367		367		279,362		660	660	2,216	04/15/2018
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/		07/06/2016	CITIGROUP GBL MKTS/SALOMO	XXX	335,903	335,000	334,411	334,456		153		153		334,608		1,295	1,295	1,721	10/31/2017
912828WH9	U S TREASURY 0.875% 05/15/2017 DD 05/15/		05/06/2016	JP MORGAN CHASE BANK/HSBC	XXX	185,621	185,000	185,030	185,014		(4)		(4)		185,010		611	611	783	05/15/2017
912828XK1	U S TREASURY 0.875% 07/15/2018		10/27/2016	CITIGROUP GBL MKTS/SALOMO	XXX	110,039	110,000	109,351	109,438		181		181		109,619		419	419	1,237	07/15/2018
912828L81	U S TREASURY 0.875% 10/15/2018		11/21/2016	CITIGROUP GBL MKTS/SALOMO	XXX	249,063	250,000	249,680	249,702		94		94		249,796		(734)	(734)	2,416	10/15/2018
912828XA3	U S TREASURY 1.000% 05/15/2018		10/27/2016	CITIGROUP GBL MKTS/SALOMO	XXX	772,015	770,000	769,738	769,795		71		71		769,865		2,150	2,150	7,323	05/15/2018
912828L40	U S TREASURY 1.000% 09/15/2018		11/17/2016	BMO CAPITAL MARKETS CORP.	XXX	385,254	385,000	385,284	385,269		(95)		(95)		385,174		79	79	4,416	09/15/2018
912828VK3	U S TREASURY 1.375% 06/30/2018		11/22/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,338,250	1,330,000	1,329,745	1,329,895		35		35		1,329,930		8,319	8,319	16,213	06/30/2018
912828L65	U S TREASURY 1.375% 09/30/2020		10/25/2016	NOMURA SECS, NEW YORK	XXX	473,654	470,000	470,129	470,122		(21)		(21)		470,102		3,552	3,552	6,924	09/30/2020
912828XH8	U S TREASURY 1.625% 06/30/2020		10/25/2016	CITIGROUP GBL MKTS/SALOMO	XXX	473,283	465,000	463,347	463,505		264		264		463,770		9,513	9,513	6,201	06/30/2020
912828RR3	U S TREASURY 2.000% 11/15/2021 DD 11/15/		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	914,458	885,000	869,539	872,764		1,003		1,003		873,767		40,691	40,691	11,306	11/15/2021
912828QN3	U S TREASURY 3.125% 05/15/2021 DD 05/15/		03/28/2016	GOLDMAN SACHS & CO, NY	XXX	428,128	395,000	428,312	415,360		(875)		(875)		414,485		13,642	13,642	4,578	05/15/2021
912828ND8	U S TREASURY 3.500% 05/15/2020		10/25/2016	BANK OF NOVA SCOTIA, NEW	XXX	698,364	645,000	713,424	690,917		(8,318)		(8,318)		682,599		15,765	15,765	21,348	05/15/2020
912828C99	U S TREASURY NOTE 0.125% 04/15/2019 DD 0		03/23/2016	CITIGROUP GBL MKTS/SALOMO	XXX	410,734	404,260	415,310	403,629	8,941	(684)		8,257		411,886		(1,151)	(1,151)	222	04/15/2019
912828B74	U S TREASURY NOTE 0.625% 02/15/2017 DD 0		04/06/2016	CITIGROUP GBL MKTS/SALOMO	XXX	305,203	305,000	303,714	304,503		118		118		304,621		582	582	1,225	02/15/2017
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		12/06/2016	CITIGROUP GBL MKTS/SALOMO	XXX	3,887,346	3,942,000	3,916,747			1,567		1,567		3,918,313		(30,967)	(30,967)	10,858	07/15/2019
912828R85	U S TREASURY NOTE 0.875% 06/15/2019		12/16/2016	BARCLAYS CAPITAL INC, NEW	XXX	3,253,162	3,289,000	3,257,009			479		479		3,257,488		(4,327)	(4,327)	19,588	06/15/2019
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019		12/13/2016	JP MORGAN CHASE BANK/HSBC	XXX	3,463,697	3,507,000	3,492,890			816		816		3,493,706		(30,009)	(30,009)	6,221	09/15/2019
912828M72	U S TREASURY NOTE 0.875% 11/30/2017		11/16/2016	GOLDMAN SACHS & CO, NY	XXX	1,934,354	1,930,000	1,925,221	1,925,245		1,666		1,666		1,926,910		7,444	7,444	12,455	11/30/2017
912828M64	U S TREASURY NOTE 1.250% 11/15/2018		11/21/2016	CITIGROUP GBL MKTS/SALOMO	XXX	331,963	330,000	329,996	329,995		2		2		329,997		1,966	1,966	3,979	11/15/2018
912828N22	U S TREASURY NOTE 1.250% 12/15/2018		11/22/2016	CITIGROUP GBL MKTS/SALOMO	XXX	1,101,705	1,095,000	1,092,415	1,092,419		743		743		1,093,162		8,543	8,543	12,195	12/15/2018
912828M98	U S TREASURY NOTE 1.625% 11/30/2020		06/17/2016	CITIGROUP GBL MKTS/SALOMO	XXX	440,784	430,000	427,716	427,717		207		207		427,924		12,860	12,860	3,876	11/30/2020
912828C40	US TREASURY NOTE 0.375% 03/31/2016		03/31/2016	Maturity	XXX	400,000	400,000	400,766	400,164		(164)		(164)		400,000				750	03/31/2016
36230T5T5	GNMA POOL #0758958 4.000% 10/15/2041		08/16/2016	Redemption	XXX	405,545	381,650	409,201	406,757		(4,431)		(4,431)		402,326		3,219	3,219	9,784	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/		03/09/2016	Redemption	XXX	110,307	112,112	112,335	112,312		(3)		(3)		112,309		(2,002)	(2,002)	431	06/16/2037
36202FZX7	GNMA II POOL #0005258 3.500% 12/20/2041		08/08/2016	Redemption	XXX	284,324	269,366	280,015	279,312		(1,348)		(1,348)		277,964		6,359	6,359	6,118	12/20/2041
36202F2L9	GNMA II POOL #0005279 3.500% 01/20/2042		08/08/2016	Redemption	XXX	285,725	270,673	283,826	282,681		(1,618)		(1,618)		281,063		4,662	4,662	6,158	01/20/2042
36179MC24	GNMA II POOL #0MA0089 4.000% 05/20/2042		11/16/2016	Redemption	XXX	411,801	390,762	424,893	419,982		(6,549)		(6,549)		413,433		(1,632)	(1,632)	13,554	05/20/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179QL41	GNMA II POOL #0MA2147 3.000% 08/20/2044		11/16/2016	Redemption	XXX	127,836	125,191	129,240	129,158		(637)		(637)		128,522		(686)	(686)	3,401	08/20/2044
36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045		07/07/2016	Redemption	XXX	172,139	163,032	171,158	171,054		(966)		(966)		170,087		2,051	2,051	3,295	05/20/2045
3620AUUY8	GNMA POOL #0740499 4.500% 08/15/2040 DD		11/14/2016	Redemption	XXX	103,018	96,096	102,448	99,908		(962)		(962)		98,945		4,073	4,073	3,527	08/15/2040
0599999 Subtotal - Bonds - U.S. Governments						25,085,903	24,961,141	25,065,765	14,349,353	8,941	(17,445)		(8,505)		25,007,494		78,409	78,409	207,935	XXX
Bonds - All Other Governments																				
683234DP0	PROVINCE OF ONTARIO CANADA 1.600% 09/21/		09/21/2016	Maturity	XXX	240,000	240,000	244,450	241,094		(1,094)		(1,094)		240,000				3,840	09/21/2016
1099999 Subtotal - Bonds - All Other Governments						240,000	240,000	244,450	241,094		(1,094)		(1,094)		240,000				3,840	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063BN73	CALIFORNIA ST 1.050% 02/01/2016 DD 03/27		02/01/2016	Maturity	XXX	35,000	35,000	35,118	35,004		(4)		(4)		35,000				184	02/01/2016
13063BNS7	CALIFORNIA ST 2.924% 10/01/2016		10/01/2016	Maturity	XXX	145,000	145,000	145,000	145,000						145,000				4,240	10/01/2016
13063BMH2	CALIFORNIA ST 5.000% 09/01/2021 DD 09/28		10/26/2016	UBS FINANCIAL SERVICES IN	XXX	117,624	100,000	115,476	109,423		(1,265)		(1,265)		108,157		9,467	9,467	5,778	09/01/2021
13063BPP1	CALIFORNIA ST 5.000% 10/01/2016 DD 10/27		01/07/2016	JPMORGAN SECURITIES INC,	XXX	258,125	250,000	281,520	255,025		(203)		(203)		254,822		3,303	3,303	3,507	10/01/2016
574193GB8	MARYLAND ST 5.000% 08/01/2021 DD 08/14/1		01/06/2016	MERRILL LYNCH PIERCE FENN	XXX	350,388	300,000	372,246	342,899		(249)		(249)		342,650		7,738	7,738	6,667	08/01/2021
68608UCG9	OREGON ST 5.000% 05/01/2019 DD 11/09/11		01/06/2016	MORGAN STANLEY & CO INC,	XXX	355,534	315,000	375,026	342,989		(225)		(225)		342,763		12,771	12,771	3,063	05/01/2019
880541QL4	TENNESSEE ST 1.675% 08/01/2016 DD 10/26/		08/01/2016	Maturity	XXX	200,000	200,000	200,000	200,000						200,000				3,350	08/01/2016
882723A25	TEXAS ST 1.091% 10/01/2018		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	49,938	50,000	50,000	50,000						50,000		(63)	(63)	553	10/01/2018
93974CE97	WASHINGTON ST 5.000% 06/01/2018 DD 10/31		01/07/2016	PERSHING LLC, JERSEY CITY	XXX	273,890	250,000	292,678	268,431		(187)		(187)		268,244		5,646	5,646	1,424	06/01/2018
93974C7W4	WASHINGTON ST 5.000% 07/01/2018 DD 02/05		01/07/2016	NATIONAL FINL SVCS CORP,	XXX	274,658	250,000	303,075	274,899		(301)		(301)		274,598		60	60	6,632	07/01/2018
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,060,156	1,895,000	2,170,139	2,023,670		(2,435)		(2,435)		2,021,235		38,922	38,922	35,396	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY 5.000% 12		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	267,060	250,000	297,028	271,472		(5,931)		(5,931)		265,541		1,519	1,519	11,319	12/01/2018
586145F41	MEMPHIS TN 5.000% 04/01/2026		10/26/2016	CITIGROUP GLOBAL MARKETS,	XXX	621,315	500,000	612,780	612,354		(9,065)		(9,065)		603,288		18,027	18,027	26,806	04/01/2026
64966JAJ5	NEW YORK NY 4.787% 12/01/2018		11/02/2016	RAYMOND JAMES/FI,SAINT PE	XXX	53,557	50,000	54,397	54,258		(1,218)		(1,218)		53,040		518	518	2,234	12/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						941,932	800,000	964,204	938,084		(16,215)		(16,215)		921,869		20,063	20,063	40,359	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
041826E53	ARLINGTON TX INDEP SCH DIST 0.611% 02/15		02/15/2016	Maturity	XXX	40,000	40,000	40,000	40,000						40,000				122	02/15/2016
052403ES7	AUSTIN TX CMNTY CLG DIST 5.000% 08/01/20		01/06/2016	HUTCHINSON SHOCKEY ERLEY	XXX	753,588	600,000	711,582	706,395		(266)		(266)		706,129		47,459	47,459	17,083	08/01/2026
11506KCX7	BROWARD CNTY FL PORT FACS REVE 5.000% 09		10/26/2016	PIPER JAFFRAY & CO, MINNE	XXX	251,121	235,000	256,676	244,136		(2,729)		(2,729)		241,407		9,714	9,714	13,578	09/01/2018
13033LSP3	CALIFORNIA ST HLTH FACS FING A 5.000% 03		10/26/2016	HILLTOP SECURITIES INC, D	XXX	168,839	150,000	171,878	164,258		(2,695)		(2,695)		161,563		7,275	7,275	8,667	03/01/2020
181006GH4	CLARK CNTY NV PASSENGER FAC CH 5.000% 07		10/26/2016	NATIONAL FINL SVCS CORP,	XXX	205,496	200,000	222,032	206,156		(3,345)		(3,345)		202,811		2,685	2,685	13,222	07/01/2017
19648AWW1	COLORADO ST HLTH FACS AUTH REV 5.000% 02		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	224,228	200,000	226,790	218,652		(2,830)		(2,830)		215,822		8,406	8,406	12,389	02/01/2022
220245TP9	CORPUS CHRISTI TX UTILITY SYSR 5.000% 07		10/26/2016	PIPER JAFFRAY & CO, MINNE	XXX	474,812	400,000	464,016	448,257		(5,576)		(5,576)		442,681		32,131	32,131	25,667	07/15/2022
235036XP0	DALLAS-FORT WORTH TX INTERNATI 5.000% 11		10/26/2016	MERRILL LYNCH PIERCE FENN	XXX	282,033	250,000	282,113	270,111		(3,205)		(3,205)		266,906		15,127	15,127	12,361	11/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/		08/03/2016	MORGAN STANLEY & CO INC,	XXX	85,008	85,000	84,929	84,951		20		20		84,971		37	37	360	05/30/2017
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/		08/03/2016	MORGAN STANLEY & CO INC,	XXX	90,175	90,000	90,221	90,133		(66)		(66)		90,067		108	108	709	03/10/2017
3137EADT3	FEDERAL HOME LN MTG CORP 0.875% 02/22/20		02/02/2016	NOMURA SECS, NEW YORK	XXX	290,409	290,000	289,533	289,784		12		12		289,796		614	614	1,135	02/22/2017
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20		08/25/2016	Call	XXX	110,000	110,000	109,918	109,934		18		18		109,951		49	49	1,031	05/25/2018
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20		04/14/2016	GOLDMAN SACHS & CO, NY	XXX	60,345	60,000	61,217	60,600		(267)		(267)		60,334		11	11	767	08/25/2016
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		06/02/2016	HARRIS NA DEALER, CHICAGO	XXX	105,261	105,000	104,830	104,848		22		22		104,870		391	391	735	10/19/2018
3431363Q8	FLORIDA ST TURNPIKE AUTH 5.000% 07/01/20		01/07/2016	JEFFERIES & CO INC, NEW Y	XXX	306,498	250,000	289,805	282,787		(120)		(120)		282,667		23,831	23,831	6,632	07/01/2024
4551677K6	INDIANA UNIV REVENUES 1.612% 08/01/2018		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	201,320	200,000	200,000	200,000						200,000		1,320	1,320	4,057	08/01/2018
46613QGU2	JEA FL ST JOHNS RIVER PWR PARK 5.000% 10		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	259,565	250,000	297,255	264,300		(6,667)		(6,667)		257,633		1,932	1,932	13,403	10/01/2017
486063QN3	KATY TX INDEP SCH DIST 5.000% 02/15/2025		10/26/2016	RBC CAPITAL MARKETS LLC,	XXX	312,070	250,000	310,573	305,029		(4,502)		(4,502)		300,527		11,543	11,543	15,000	02/15/2025
53945CAE0	LOS ANGELES CA WSTWTR SYS REVE 5.000% 06		01/06/2016	FIRST SOUTHWEST CO, DALLA	XXX	241,597	220,000	263,355	243,281		(218)		(218)		243,063		(1,466)	(1,466)	1,222	06/01/2018
5447125B4	LOS ANGELES CNTY CA MET TRANSP 5.000% 07		01/07/2016	PERSHING LLC, JERSEY CITY	XXX	308,215	290,000	340,303	312,240		(337)		(337)		311,903		(3,689)	(3,689)	7,693	07/01/2017
575579CW5	MASSACHUSETTS ST BAY TRANSPRTN 5.250% 07		10/26/2016	NATIONAL FINL SVCS CORP,	XXX	114,760	100,000	124,902	113,367		(2,358)		(2,358)		111,009		3,751	3,751	6,942	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH 5.000% 10		10/28/2016	PERSHING LLC, JERSEY CITY	XXX	295,113	250,000	302,480	282,196		(4,342)		(4,342)		277,854		17,259	17,259	12,917	10/15/2021
592030ZA1	MET GOVT NASHVILLE & DAVIDSON 5.000% 05/		01/07/2016	SUNTRUST ROBINSON HUMPHRE	XXX	322,591	295,000	350,823	316,189		(268)		(268)		315,922		6,670	6,670	2,335	05/15/2018
592112LU8	MET GOVT NASHVILLE & DAVIDSONC 4.000% 07		01/07/2016	PERSHING LLC, JERSEY CITY	XXX	261,638	250,000	284,678	262,064		(245)		(245)		261,819		(181)	(181)	5,306	07/01/2017
59259YRA9	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	250,465	250,000	288,558	258,108		(7,642)		(7,642)		250,466		(1)	(1)	11,875	11/15/2016
59259YU64	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	489,508	400,000	466,848	457,100		(4,986)		(4,986)		452,114		37,394	37,394	19,000	11/15/2024
59259Y4E6	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	247,084	200,000	250,384	246,000		(3,906)		(3,906)		242,094		4,990	4,990	9,500	11/15/2024
604111CW2	MINNESOTA ST PUBLIC FACS AUTH 5.000% 03/		01/06/2016	BARCLAYS CAPITAL INC, NEW	XXX	262,405	250,000	292,538	259,578		(226)		(226)		259,352		3,053	3,053	4,514	03/01/2017
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE 4.447% 06		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	147,700	140,000	140,000	140,000						140,000		7,700	7,700	5,517	06/15/2020
64972HVE9	NEW YORK CITY NY TRANSITIONALF 5.000% 07		10/26/2016	PERSHING LLC, JERSEY CITY	XXX	247,214	200,000	248,716	244,083		(3,282)		(3,282)		240,801		6,413	6,413	12,833	07/15/2026
649907XP2	NEW YORK ST DORM AUTH REVENUES 0.874% 12		02/02/2016	BANK OF NEW YORK/VINNING	XXX	110,157	110,000	110,000	110,000						110,000		157	157	171	12/01/2016
67756A3M2	OHIO ST HGR EDUCTNL FAC COMMIS 4.000% 01		01/01/2016	Maturity	XXX	300,000	300,000	332,469	300,000		0		0		300,000				6,000	01/01/2016
67760HJM4	OHIO ST TURNPIKE COMMISSION 5.000% 02/15		01/05/2016	PERSHING LLC, JERSEY CITY	XXX	601,250	500,000	558,440	546,126		(110)		(110)		546,015		55,235	55,235	9,931	02/15/2024
67919PLF8	OKLAHOMA ST WTR RESOURCE BRD R 1.000% 04		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	60,150	60,000	60,000	60,000						60,000		150	150	655	04/01/2017
685869CZ0	OREGON ST HLTH & SCIENCE UNIV 5.000% 07/		06/02/2016	WELLS FARGO BANK, N.A., C	XXX	200,556	200,000	228,344	203,524		(3,054)		(3,054)		200,470		86	86	9,333	07/01/2016
686543TP4	ORLANDO & ORANGE CNTY FL EXPRE 5.000% 07		10/26/2016	JANNEY MONTGOMERY SCOTT,	XXX	237,718	200,000	226,614	219,995		(2,305)		(2,305)		217,691		20,027	20,027	13,222	07/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
812643DQ4	SEATTLE WA MUNI LIGHT & PWR RE 5.000% 02		10/26/2016	US BANCORP INVESTMENTS IN	XXX	151,589	150,000	176,040	155,588		(4,235)		(4,235)		151,353		235	235	9,292	02/01/2017
882117M27	TEXAS ST A & M UNIV PERM UNIV 5.000% 07/		10/26/2016	SUNTRUST ROBINSON HUMPHRE	XXX	227,552	200,000	244,674	224,051		(4,224)		(4,224)		219,827		7,725	7,725	13,222	07/01/2020
88213ABN4	TX ST A&M UNIV SYS BRD 1.025% 5/15/2017		11/01/2016	RAYMOND JAMES/FI,SAINT PE	XXX	120,046	120,000	120,000	120,000						120,000		46	46	1,192	05/15/2017
91412GSX4	UNIV OF CALIFORNIA CA REVENUES 0.907% 05		05/15/2016	Maturity	XXX	30,000	30,000	30,000	30,000						30,000				136	05/15/2016
91412F5B9	UNIV OF CALIFORNIA CA REVENUES 5.000% 05		07/05/2016	CONVERSION	XXX	112,355	100,000	117,825	108,372		(1,226)		(1,226)		107,146		5,209	5,209	2,500	05/15/2019
914353RY5	UNIV OF ILLINOIS IL 5.500% 04/01/2020		10/26/2016	NATIONAL FINL SVCS CORP,	XXX	226,134	200,000	231,050	216,735		(3,054)		(3,054)		213,681		12,453	12,453	11,794	04/01/2020
915138KS9	UNIV OF TOLEDO OH 5.000% 06/01/2016 DD 1		06/15/2016	Maturity	XXX	250,000	250,000	278,588	252,729		(2,729)		(2,729)		250,000				6,250	06/01/2016
91523NKQ8	UNIV OF WASHINGTON WA UNIV REV 5.000% 07		01/06/2016	BB&T SECURITIES, LLC, RIC	XXX	550,330	500,000	607,650	550,062		(551)		(551)		549,511		819	819	13,194	07/01/2018
3128MJV72	FHLMC POOL #G0-8637 4.000% 04/01/2045		08/16/2016	Redemption	XXX	214,485	202,358	216,160	215,997		(2,413)		(2,413)		213,584		900	900	5,429	04/01/2045
3132GEFH8	FHLMC POOL #Q0-1068 5.500% 05/01/2041		03/10/2016	Redemption	XXX	308,956	275,746	302,975	300,724		(817)		(817)		299,907		9,048	9,048	4,114	05/01/2041
31398QTE7	FHLMC MULTICLASS MTG 3747 HG 2.400% 07/1		11/03/2016	Redemption	XXX	102,234	102,025	103,372	103,273		(571)		(571)		102,703		(469)	(469)	1,821	07/15/2037
3137BHA80	FHLMC MULTICLASS MTG 4446 BC 2.500% 04/1		11/03/2016	Redemption	XXX	188,834	186,642	191,367	191,262		(1,046)		(1,046)		190,216		(1,382)	(1,382)	3,823	04/15/2039
312946X50	FHLMC POOL #A9-7900 4.500% 03/01/2041		11/09/2016	Redemption	XXX	197,636	185,086	200,110	198,993		(3,777)		(3,777)		195,215		2,421	2,421	7,121	03/01/2041
3128PWC89	FHLMC POOL #J1-6395 4.000% 08/01/2021		11/15/2016	Redemption	XXX	60,840	59,451	62,647	61,502		(801)		(801)		60,701		138	138	1,988	08/01/2021
3132GETD2	FHLMC POOL #Q0-1448 5.000% 06/01/2041		11/09/2016	Redemption	XXX	370,373	336,644	364,500	362,591		(2,483)		(2,483)		360,108		10,265	10,265	15,233	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622 5.500% 08/01/2041		11/09/2016	Redemption	XXX	241,247	216,512	236,675	234,134		(752)		(752)		233,382		7,865	7,865	11,090	08/01/2041
3132GUG24	FHLMC POOL #Q0-8917 3.500% 06/01/2042		11/09/2016	Redemption	XXX	173,196	166,001	167,142	166,680		(109)		(109)		166,571		6,624	6,624	5,124	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930 3.000% 10/01/2042		11/09/2016	Redemption	XXX	17,217	16,831	17,646	16,860		(4)		(4)		16,856		361	361	458	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571 3.000% 03/01/2043		11/09/2016	Redemption	XXX	138,318	134,720	138,593	136,953		(113)		(113)		136,839		1,479	1,479	3,809	03/01/2043
3132M4PH2	FHLMC POOL #Q2-4324 4.500% 01/01/2044		11/09/2016	MELLON BANK	XXX	359,363	333,855	364,554	364,183		(6,099)		(6,099)		358,084		1,279	1,279	13,118	01/01/2044
3132M6T42	FHLMC POOL #Q2-6271 3.500% 05/01/2044		11/09/2016	Redemption	XXX	183,115	175,049	178,714	178,596		(582)		(582)		178,014		5,101	5,101	5,519	05/01/2044
3132M7KH0	FHLMC POOL #Q2-6896 3.500% 06/01/2044		11/09/2016	Redemption	XXX	307,468	294,834	301,502	301,251		(1,205)		(1,205)		300,046		7,422	7,422	9,372	06/01/2044
3132MAJZ5	FHLMC POOL #Q2-9580 3.500% 11/01/2044		11/09/2016	Redemption	XXX	96,698	92,144	97,068	96,971		(484)		(484)		96,487		211	211	2,961	11/01/2044
3132MAVC2	FHLMC POOL #Q2-9911 3.500% 11/01/2044		11/09/2016	Redemption	XXX	107,536	102,947	108,319	108,214		(787)		(787)		107,427		109	109	3,265	11/01/2044
3132QML90	FHLMC POOL #Q3-1251 3.500% 02/01/2045		11/09/2016	Redemption	XXX	123,299	118,230	124,704	124,614		(595)		(595)		124,020		(721)	(721)	3,811	02/01/2045
31416WRK0	FNMA POOL #0AB1389 4.500% 08/01/2040		03/04/2016	Redemption	XXX	104,505	96,437	104,796	104,312		(361)		(361)		103,951		554	554	1,130	08/01/2040
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022		04/19/2016	Redemption	XXX	46,959	45,052	47,642	46,029		(103)		(103)		45,926		1,032	1,032	514	06/01/2022
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022		04/19/2016	Redemption	XXX	104,835	100,699	105,766	102,631		(236)		(236)		102,395		2,439	2,439	1,134	07/01/2022
31397ND77	FNMA GTD REMIC P/T 09-31 C 3.500% 11/25/		11/03/2016	Redemption	XXX	76,210	74,174	77,535	77,337		(678)		(678)		76,659		(449)	(449)	2,185	11/25/2038
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA 3.500% 05/25		11/03/2016	Redemption	XXX	71,716	70,071	72,699	72,563		(691)		(691)		71,872		(156)	(156)	1,976	05/25/2041
31371LDG1	FNMA POOL #0254903 5.000% 10/01/2033		11/09/2016	CITIGROUP GBL MKTS/SALOMO	XXX	91,847	84,460	94,463	94,178		(2,187)		(2,187)		91,992		(144)	(144)	3,621	10/01/2033
31376KA30	FNMA POOL #0357426 5.000% 09/01/2033		11/09/2016	Redemption	XXX	89,713	82,473	92,009	91,736		(2,100)		(2,100)		89,636		77	77	3,601	09/01/2033
31417GZ74	FNMA POOL #0AB9765 3.000% 06/01/2043		11/09/2016	Redemption	XXX	382,678	373,728	367,480	367,783		619		619		368,401		14,277	14,277	10,257	06/01/2043
31419JSV1	FNMA POOL #0AE7731 4.500% 11/01/2040		11/09/2016	Redemption	XXX	159,398	148,155	159,799	155,068		(1,458)		(1,458)		153,610		5,789	5,789	5,734	11/01/2040
31419MC25	FNMA POOL #0AE9988 4.000% 07/01/2026		11/15/2016	Redemption	XXX	84,692	80,231	85,283	82,773		(386)		(386)		82,388		2,305	2,305	2,973	07/01/2026
3138A6LJ7	FNMA POOL #0AH4828 4.000% 02/01/2026		11/15/2016	Redemption	XXX	67,420	64,876	69,437	68,705		(995)		(995)		67,709		(289)	(289)	2,228	02/01/2026
3138AJVV1	FNMA POOL #0AI5127 4.000% 09/01/2026		11/15/2016	Redemption	XXX	275,831	265,073	282,251	278,480		(3,590)		(3,590)		274,891		941	941	9,036	09/01/2026
3138ALKA4	FNMA POOL #0AI6588 4.000% 07/01/2026		11/15/2016	Redemption	XXX	132,373	127,172	136,253	134,839		(1,728)		(1,728)		133,111		(738)	(738)	4,452	07/01/2026
3138AUP43	FNMA POOL #0AJ3142 4.500% 10/01/2041		11/09/2016	Redemption	XXX	121,080	112,779	120,321	117,278		(1,048)		(1,048)		116,230		4,850	4,850	4,304	10/01/2041
3138EMNR8	FNMA POOL #0AL4899 4.000% 01/01/2028		11/15/2016	Redemption	XXX	49,485	47,591	50,989	50,565		(705)		(705)		49,859		(375)	(375)	1,644	02/01/2029
3138M0DJ6	FNMA POOL #0AO8204 3.500% 06/01/2042		11/09/2016	MERRILL LYNCH PIERCE FENN	XXX	60,986	57,964	61,823	58,324		(36)		(36)		58,287		2,699	2,699	1,893	06/01/2042
3138MCRK2	FNMA POOL #0AP8589 3.000% 11/01/2042		11/09/2016	Redemption	XXX	55,325	53,837	56,538	55,374		(79)		(79)		55,295		30	30	1,523	11/01/2042
3138MGNW1	FNMA POOL #0AQ1304 3.000% 10/01/2042		11/09/2016	Redemption	XXX	45,314	44,100	46,129	44,798		(35)		(35)		44,763		551	551	1,244	10/01/2042
3138NXL54	FNMA POOL #0AR1247 3.000% 01/01/2043		11/09/2016	Redemption	XXX	86,627	84,692	88,900	87,097		(518)		(518)		86,580		47	47	2,200	01/01/2043
3138WCUN1	FNMA POOL #0AS3288 3.500% 09/01/2044		11/09/2016	Redemption	XXX	196,798	187,719	191,137	191,050		(348)		(348)		190,702		6,096	6,096	6,020	09/01/2044
3138WN3X5	FNMA POOL #0AT1713 3.000% 03/01/2043		11/09/2016	Redemption	XXX	358,519	350,327	340,857	341,344		1,102		1,102		342,446		16,073	16,073	9,555	03/01/2043

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WTUT1	FNMA POOL #0AT5993 3.000% 05/01/2043		11/09/2016	Redemption	XXX	281,076	274,637	270,925	271,108		446		446		271,554		9,522	9,522	7,497	05/01/2043
3138WVCN9	FNMA POOL #0AT7276 4.000% 09/01/2043		11/09/2016	Redemption	XXX	318,512	298,039	310,752	305,942		(798)		(798)		305,144		13,368	13,368	10,893	09/01/2043
3138X4R44	FNMA POOL #0AU5006 3.500% 10/01/2043		11/09/2016	Redemption	XXX	68,311	65,139	66,483	65,964		(109)		(109)		65,855		2,456	2,456	2,083	10/01/2043
3138XXAT3	FNMA POOL #0AW7217 4.000% 06/01/2044		11/09/2016	BNP PARIBAS SECS CP/FIXED	XXX	364,243	341,921	362,703	361,699		(3,101)		(3,101)		358,598		5,645	5,645	12,124	06/01/2044
3138YGGG1	FNMA POOL #0AY2898 2.500% 01/01/2030		11/14/2016	Redemption	XXX	110,031	108,688	110,811	110,715		(570)		(570)		110,145		(114)	(114)	2,359	01/01/2030
3138YHZZ6	FNMA POOL #0AY4359 4.000% 01/01/2045		11/09/2016	Redemption	XXX	119,650	112,418	120,322	120,203		(1,119)		(1,119)		119,084		565	565	4,038	01/01/2045
3138YJJN7	FNMA POOL #0AY4768 3.000% 02/01/2030		11/14/2016	Redemption	XXX	59,144	57,079	59,522	59,417		(275)		(275)		59,142		2	2	1,600	02/01/2030
3138YKBG7	FNMA POOL #0AY5438 3.000% 03/01/2030		11/14/2016	Redemption	XXX	49,177	47,465	49,579	49,487		(231)		(231)		49,256		(78)	(78)	1,327	03/01/2030
3138YKX73	FNMA POOL #0AY6101 3.500% 06/01/2045		11/09/2016	Redemption	XXX	231,815	221,150	229,287	229,211		(887)		(887)		228,324		3,491	3,491	7,048	06/01/2045
3138YM5K1	FNMA POOL #0AY8049 4.000% 04/01/2045		11/09/2016	Redemption	XXX	116,037	108,772	115,451	115,393		(490)		(490)		114,903		1,134	1,134	4,075	04/01/2045
3138YWK48	FNMA POOL #0AZ4814 3.500% 07/01/2045		11/09/2016	Redemption	XXX	242,811	230,849	237,081	237,025		(260)		(260)		236,765		6,046	6,046	7,629	07/01/2045
3140E0J63	FNMA POOL #0AZ7484 3.500% 09/01/2045		11/09/2016	Redemption	XXX	118,084	112,403	117,856	117,831		(324)		(324)		117,507		577	577	3,652	09/01/2045
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						18,518,908	17,059,245	18,767,574	18,150,774		(127,408)		(127,408)		18,023,366		495,542	495,542	583,067	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131HAA3	21ST CENTURY FOX AMERICA INC 4.000% 10/0		01/08/2016	PERSHING LLC, JERSEY CITY	XXX	124,607	120,000	127,904	126,966		(26)		(26)		126,939		(2,332)	(2,332)	1,360	10/01/2023
00287YAP4	ABBVIE INC 3.200% 11/06/2022 DD 05/14/15		01/21/2016	J.P. MORGAN CLEARING CORP	XXX	54,723	55,000	54,892	54,900		1		1		54,901		(178)	(178)	391	11/06/2022
00440EAJ6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D		01/04/2016	MERRILL LYNCH PROFESSIONA	XXX	62,842	60,000	66,317	63,016		(44)		(44)		62,972		(130)	(130)	1,349	02/15/2017
008916AP3	AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		03/02/2016	CITIGROUP GBL MKTS/SALOMO	XXX	50,445	55,000	54,920	54,926		1		1		54,927		(4,482)	(4,482)	887	03/15/2025
03076CAF3	AMERIPRISE FINANCIAL INC 4.000% 10/15/20		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	87,198	80,000	81,564	81,275		(118)		(118)		81,157		6,042	6,042	3,316	10/15/2023
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12		09/14/2016	PERSHING LLC, JERSEY CITY	XXX	50,303	50,000	51,030	50,615		(320)		(320)		50,295		8	8	897	05/15/2017
031162BX7	AMGEN INC 2.700% 05/01/2022		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	92,156	90,000	89,744	89,766		28		28		89,794		2,362	2,362	2,410	05/01/2022
031162BD1	AMGEN INC 3.450% 10/01/2020		10/25/2016	BARCLAYS CAPITAL INC, NEW	XXX	5,295	5,000	4,798	4,887		18		18		4,905		390	390	185	10/01/2020
032511BJ5	ANADARKO PETROLEUM CORP 3.450% 07/15/202		02/22/2016	MERRILL LYNCH PIERCE FENN	XXX	69,030	90,000	90,083	90,076		(1)		(1)		90,075		(21,045)	(21,045)	1,898	07/15/2024
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201		02/10/2016	GOLDMAN SACHS & CO, NY	XXX	25,012	25,000	27,468	26,920		(139)		(139)		26,782		(1,770)	(1,770)	668	09/15/2017
00206RCN0	AT&T INC 3.400% 05/15/2025		10/25/2016	JPMORGAN SECURITIES INC,	XXX	95,906	95,000	92,714	92,831		162		162		92,994		2,913	2,913	3,077	05/15/2025
053332AM4	AUTOZONE INC 3.700% 04/15/2022 DD 04/24/		01/08/2016	PERSHING LLC, JERSEY CITY	XXX	87,507	85,000	84,986	84,991		0		0		84,991		2,516	2,516	769	04/15/2022
06051GFM6	BANK OF AMERICA CORP 4.000% 01/22/2025 D		08/25/2016	CITIGROUP GBL MKTS/SALOMO	XXX	124,801	120,000	119,276	119,333		39		39		119,371		5,429	5,429	5,113	01/22/2025
06051GFB0	BANK OF AMERICA CORP 4.125% 01/22/2024 D		01/12/2016	MERRILL LYNCH PIERCE FENN	XXX	148,725	145,000	144,894	144,910		0		0		144,911		3,814	3,814	2,874	01/22/2024
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D		09/02/2016	JPMORGAN SECURITIES INC,	XXX	88,797	85,000	94,162	90,852		(2,387)		(2,387)		88,465		332	332	5,199	09/01/2017
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05		08/08/2016	BK OF NEW YORK MELLON/TOR	XXX	59,114	55,000	62,329	60,008		(1,297)		(1,297)		58,711		403	403	2,228	05/15/2018
084670BH0	BERKSHIRE HATHAWAY INC 1.550% 02/09/2018		08/08/2016	BARCLAYS CAPITAL INC, NEW	XXX	141,170	140,000	139,805	139,916		25		25		139,941		1,230	1,230	2,206	02/09/2018
097023BE4	BOEING CO/THE 0.950% 05/15/2018		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	39,880	40,000	39,600	39,628		143		143		39,771		108	108	380	05/15/2018
11120VAB9	BRIXMOR OPERATING PARTNERSHIP 3.875% 08/		10/25/2016	WELLS FARGO SECURITIES LL	XXX	117,055	115,000	114,546	114,567		28		28		114,595		2,460	2,460	4,627	08/15/2022
12189LAM3	BURLINGTON NORTHERN SANTA FE L 3.000% 03		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	99,270	95,000	92,799	92,903		215		215		93,119		6,152	6,152	3,190	03/15/2023

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12189TAY0	BURLINGTON NORTHERN SANTA FE L 5.650% 05		05/05/2016	JPMORGAN SECURITIES INC,	XXX	52,267	50,000	55,016	52,930		(783)		(783)		52,148		119	119	1,483	05/01/2017
14916RAB0	CATHOLIC HEALTH INITIATIVES 1.600% 11/01		07/13/2016	RAYMOND JAMES/FI,SAINT PE	XXX	55,129	55,000	54,984	54,993		2		2		54,995		134	134	628	11/01/2017
151020AQ7	CELGENE CORP 2.875% 08/15/2020		10/25/2016	MERRILL LYNCH PIERCE FENN	XXX	119,070	115,000	114,792	114,805		29		29		114,835		4,235	4,235	4,004	08/15/2020
12527GAC7	CF INDUSTRIES INC 3.450% 06/01/2023		10/25/2016	JPMORGAN SECURITIES INC,	XXX	28,231	30,000	29,972	29,978		2		2		29,980		(1,749)	(1,749)	940	06/01/2023
172967JT9	CITIGROUP INC 4.400% 06/10/2025 DD 06/10		05/26/2016	WELLS FARGO SECURITIES LL	XXX	132,135	130,000	129,470	129,493		10		10		129,503		2,631	2,631	1,637	06/10/2025
126117AR1	CNA FINANCIAL CORP 5.750% 08/15/2021		10/25/2016	WELLS FARGO SECURITIES LL	XXX	86,025	75,000	86,483	85,146		(1,367)		(1,367)		83,778		2,247	2,247	5,187	08/15/2021
196632NZ2	COLORADO SPRINGS CO UTILITIESR 5.000% 11		01/06/2016	HUTCHINSON SHOCKEY ERLEY	XXX	588,275	500,000	585,975	583,757		(462)		(462)		583,295		4,980	4,980	3,889	11/15/2020
126408GM9	CSX CORP 6.250% 03/15/2018		11/17/2016	Call	XXX	37,388	35,000	38,867	38,528		(1,389)		(1,389)		37,140		249	249	2,564	03/15/2018
126650BZ2	CVS HEALTH CORP 2.750% 12/01/2022		10/25/2016	JP MORGAN CHASE BANK/HSBC	XXX	127,756	125,000	122,947	123,450		168		168		123,618		4,138	4,138	3,122	12/01/2022
25470DAH2	DISCOVERY COMMUNICATIONS LLC 3.250% 04/0		06/17/2016	SUNTRUST ROBINSON HUMPHRE	XXX	48,766	50,000	49,919	49,938		3		3		49,941		(1,175)	(1,175)	1,178	04/01/2023
233331AS6	DTE ENERGY CO 3.500% 06/01/2024		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	52,730	50,000	49,957	49,963		3		3		49,966		2,764	2,764	1,590	06/01/2024
26441CAH8	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08		06/02/2016	JPMORGAN SECURITIES INC,	XXX	40,064	40,000	40,139	40,119		(32)		(32)		40,088		(23)	(23)	527	08/15/2017
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/2024		10/25/2016	US BANCORP INVESTMENTS IN	XXX	123,196	115,000	117,752	117,647		(248)		(248)		117,399		5,797	5,797	4,468	04/15/2024
278865AL4	ECOLAB INC 4.350% 12/08/2021 DD 12/08/11		05/06/2016	KEYBANC CAPITAL MARKETS I	XXX	111,996	100,000	108,180	106,879		(384)		(384)		106,495		5,501	5,501	1,849	12/08/2021
29273RAS8	ENERGY TRANSFER PARTNERS LP 3.600% 02/01		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	80,106	80,000	79,919	79,939		6		6		79,945		162	162	3,576	02/01/2023
29379VAZ6	ENTERPRISE PRODUCTS OPERATING 3.350% 03/		09/14/2016	SG AMERICAS SECURITIES LL	XXX	81,097	80,000	79,926	79,945		5		5		79,949		1,147	1,147	2,710	03/15/2023
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017 DD 0		09/19/2016	PERSHING LLC, JERSEY CITY	XXX	31,300	30,000	33,263	32,347		(991)		(991)		31,355		(56)	(56)	1,797	09/15/2017
26884UAB5	EPR PROPERTIES 4.500% 04/01/2025		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	92,204	90,000	89,674	89,694		21		21		89,715		2,489	2,489	4,354	04/01/2025
26884LAB5	EQT CORP 4.875% 11/15/2021 DD 11/07/11		02/08/2016	FTN FINANCIAL SECURITIES	XXX	72,598	80,000	82,206	81,630		(27)		(27)		81,602		(9,004)	(9,004)	932	11/15/2021
26884ABA0	ERP OPERATING LP 3.000% 04/15/2023		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	49,060	48,000	47,573	47,671		31		31		47,702		1,358	1,358	1,492	04/15/2023
26884AAX1	ERP OPERATING LP 5.750% 06/15/2017		11/09/2016	JPMORGAN SECURITIES INC,	XXX	51,469	50,000	55,151	53,180		(917)		(917)		52,263		(794)	(794)	2,609	06/15/2017
31620MAL0	FIDELITY NATIONAL INFORMATION 1.450% 06/		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	45,034	45,000	44,874	44,925		46		46		44,970		63	63	616	06/05/2017
31620MAJ5	FIDELITY NATIONAL INFORMATION 2.000% 04/		08/11/2016	CITIGROUP GBL MKTS/SALOMO	XXX	60,381	60,000	59,770	59,892		29		29		59,921		460	460	1,003	04/15/2018
345397VP5	FORD MOTOR CREDIT CO LLC 6.625% 08/15/20		04/29/2016	MERRILL LYNCH PIERCE FENN	XXX	106,324	100,000	111,925	107,955		(1,659)		(1,659)		106,296		28	28	4,766	08/15/2017
369550AV0	GENERAL DYNAMICS CORP 1.000% 11/15/2017		11/10/2016	CREDIT SUISSE, NEW YORK (	XXX	34,959	35,000	34,850	34,878		57		57		34,935		24	24	351	11/15/2017
375558BE2	GILEAD SCIENCES INC 1.850% 09/04/2018		11/09/2016	WELLS FARGO SECURITIES LL	XXX	15,123	15,000	14,998	14,999		0		0		14,999		124	124	325	09/04/2018
375558BB8	GILEAD SCIENCES INC 2.550% 09/01/2020		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	118,212	115,000	114,793	114,805		33		33		114,838		3,374	3,374	3,291	09/01/2020
38148LAC0	GOLDMAN SACHS GROUP INC/THE 3.500% 01/23		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	103,074	100,000	99,958	99,959		1		1		99,959		3,115	3,115	4,424	01/23/2045
38141GGQ1	GOLDMAN SACHS GROUP INC/THE 5.250% 07/27		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	16,893	15,000	15,045	15,029		(3)		(3)		15,025		1,868	1,868	987	07/27/2021

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38144LAB6	GOLDMAN SACHS GROUP INC/THE 6.250% 09/01		04/20/2016	WELLS FARGO SECURITIES LL	XXX	68,984	65,000	72,636	70,007		(942)		(942)		69,066		(82)	(82)	2,641	09/01/2017
412822AD0	HARLEY-DAVIDSON INC 3.500% 07/28/2025 DD		08/10/2016	BARCLAYS CAPITAL INC, NEW	XXX	123,118	115,000	114,366	114,389		34		34		114,423		8,695	8,695	4,215	07/28/2025
40414LAF6	HCP INC 3.750% 02/01/2019 DD 01/23/12		02/22/2016	JPMORGAN SECURITIES INC,	XXX	66,489	65,000	64,690	64,854		7		7		64,860		1,628	1,628	1,381	02/01/2019
421946AJ3	HEALTHCARE REALTY TRUST INC 3.875% 05/01		10/25/2016	WELLS FARGO SECURITIES LL	XXX	76,648	75,000	74,938	74,941		4		4		74,945		1,703	1,703	2,882	05/01/2025
437076AW2	HOME DEPOT INC/THE 4.400% 04/01/2021		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	99,789	90,000	102,705	98,492		(1,409)		(1,409)		97,083		2,706	2,706	4,257	04/01/2021
458140AM2	INTEL CORP 2.700% 12/15/2022		10/25/2016	US BANCORP INVESTMENTS IN	XXX	158,257	155,000	154,338	154,521		26		26		154,548		3,709	3,709	1,929	12/15/2022
459200HZ7	INTERNATIONAL BUSINESS MACHINE 1.125% 02		06/24/2016	GOLDMAN SACHS & CO, NY	XXX	100,365	100,000	99,695	99,785		50		50		99,836		529	529	1,009	02/06/2018
24422ERH4	JOHN DEERE CAPITAL CORP 3.150% 10/15/202		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	115,981	110,000	115,150	114,512		(605)		(605)		113,906		2,075	2,075	3,590	10/15/2021
46623EJY6	JPMORGAN CHASE & CO 1.350% 02/15/2017 DD		03/01/2016	JPMORGAN SECURITIES INC,	XXX	90,047	90,000	89,955	89,983		3		3		89,986		61	61	672	02/15/2017
494550BM7	KINDER MORGAN ENERGY PARTNERS 3.450% 02/		10/25/2016	GOLDMAN SACHS & CO, NY	XXX	105,799	105,000	104,578	104,691		30		30		104,721		1,078	1,078	4,357	02/15/2023
50076QAX4	KRAFT FOODS GROUP INC 6.125% 08/23/2018		11/09/2016	WELLS FARGO SECURITIES LL	XXX	26,945	25,000	27,892	27,702		(876)		(876)		26,826		119	119	1,880	08/23/2018
501044CW9	KROGER CO/THE 2.300% 01/15/2019		10/12/2016	PERSHING LLC, JERSEY CITY	XXX	30,443	30,000	30,272	30,262		(67)		(67)		30,195		249	249	866	01/15/2019
501044CX7	KROGER CO/THE 3.300% 01/15/2021		10/11/2016	CITIGROUP GBL MKTS/SALOMO	XXX	120,757	115,000	116,731	116,381		(226)		(226)		116,154		4,602	4,602	4,733	01/15/2021
55616XAL1	MACY'S RETAIL HOLDINGS INC 3.625% 06/01/		10/25/2016	JPMORGAN SECURITIES INC,	XXX	49,897	50,000	52,550	52,375		(223)		(223)		52,152		(2,255)	(2,255)	1,646	06/01/2024
55616XAF4	MACY'S RETAIL HOLDINGS INC 3.875% 01/15/		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	62,833	60,000	64,322	63,871		(542)		(542)		63,328		(495)	(495)	2,990	01/15/2022
56585AAG7	MARATHON PETROLEUM CORP 3.625% 09/15/202		10/25/2016	CITIGROUP GBL MKTS/SALOMO	XXX	111,689	110,000	109,605	109,647		27		27		109,674		2,015	2,015	4,464	09/15/2024
571748AZ5	MARSH & MCLENNAN COS INC 3.750% 03/14/20		10/25/2016	WELLS FARGO SECURITIES LL	XXX	75,079	70,000	69,946	69,978		22		22		70,000		5,079	5,079	2,946	03/14/2026
58013MEX8	MCDONALD'S CORP 2.100% 12/07/2018		10/25/2016	CREDIT SUISSE, NEW YORK (	XXX	124,015	120,000	119,778	119,781		35		35		119,815		4,200	4,200	2,924	12/09/2020
50075NBB9	MONDELEZ INTERNATIONAL INC 4.125% 02/09/		02/09/2016	Maturity	XXX	135,000	135,000	144,654	135,245		(245)		(245)		135,000				2,784	02/09/2016
61761JVL0	MORGAN STANLEY 3.700% 10/23/2024		10/25/2016	MERRILL LYNCH PIERCE FENN	XXX	105,214	100,000	99,826	99,844		13		13		99,856		5,358	5,358	1,901	10/23/2024
61747WAL3	MORGAN STANLEY 5.500% 07/28/2021		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	170,550	150,000	149,488	149,655		45		45		149,700		20,850	20,850	10,313	07/28/2021
61945CAC7	MOSAIC CO/THE 4.250% 11/15/2023		10/25/2016	BARCLAYS CAPITAL INC, NEW	XXX	88,395	85,000	84,822	84,852		12		12		84,864		3,531	3,531	3,442	11/15/2023
63946BAE0	NBCUNIVERSAL MEDIA LLC 4.375% 04/01/2021		10/25/2016	WELLS FARGO SECURITIES LL	XXX	110,679	100,000	111,488	109,994		(1,490)		(1,490)		108,504		2,175	2,175	4,703	04/01/2021
65473QAS2	NISOURCE FINANCE CORP 6.400% 03/15/2018		11/09/2016	MORGAN STANLEY & CO INC,	XXX	48,896	46,000	52,084	48,259		(870)		(870)		47,389		1,507	1,507	3,435	03/15/2018
693304AQ0	PECO ENERGY CO 1.200% 10/15/2016 DD 09/2		04/20/2016	MERRILL LYNCH PIERCE FENN	XXX	85,186	85,000	84,878	84,955		11		11		84,966		220	220	538	10/15/2016
713448CR7	PEPSICO INC 1.250% 04/30/2018		10/03/2016	US BANCORP INVESTMENTS IN	XXX	80,151	80,000	79,811	79,851		48		48		79,900		252	252	933	04/30/2018
718172BN8	PHILIP MORRIS INTERNATIONAL IN 1.250% 11		11/09/2016	MORGAN STANLEY & CO INC,	XXX	55,007	55,000	54,847	54,905		45		45		54,949		57	57	699	11/09/2017
72650RAW2	PLAINS ALL AMERICAN PIPELINE L 5.750% 01		07/27/2016	JPMORGAN SECURITIES INC,	XXX	125,432	115,000	129,079	122,491		(1,010)		(1,010)		121,482		3,950	3,950	6,906	01/15/2020

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
693475AP0	PNC FINANCIAL SERVICES GROUP I 3.900% 04		10/25/2016	WELLS FARGO SECURITIES LL	XXX	95,971	90,000	89,763	89,795		16		16		89,811		6,159	6,159	3,500	04/29/2024
69352PAK9	PPL CAPITAL FUNDING INC 3.950% 03/15/202		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	37,562	35,000	34,885	34,902		8		8		34,910		2,652	2,652	1,548	03/15/2024
74251VAK8	PRINCIPAL FINANCIAL GROUP INC 3.400% 05/		10/25/2016	WELLS FARGO SECURITIES LL	XXX	97,831	95,000	94,704	94,719		20		20		94,739		3,092	3,092	3,077	05/15/2025
75076PAS4	RAILSPLITTER IL TOBACCO SETTLE 5.500% 06		10/26/2016	FIRST TENNESSEE BANK BOND	XXX	231,500	200,000	242,790	230,101		(4,312)		(4,312)		225,789		5,711	5,711	9,961	06/01/2023
756109AQ7	REALTY INCOME CORP 3.875% 07/15/2024		10/25/2016	WELLS FARGO SECURITIES LL	XXX	111,434	105,000	104,954	104,959		3		3		104,963		6,472	6,472	5,233	07/15/2024
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD		08/12/2016	Call	XXX	33,409	32,000	35,081	33,944		(815)		(815)		33,129		280	280	1,238	06/15/2017
760759AQ3	REPUBLIC SERVICES INC 3.200% 03/15/2025		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	123,761	120,000	119,501	119,533		34		34		119,568		4,193	4,193	4,299	03/15/2025
760759AL4	REPUBLIC SERVICES INC 3.800% 05/15/2018		11/09/2016	WELLS FARGO SECURITIES LL	XXX	46,523	45,000	47,606	46,983		(721)		(721)		46,262		261	261	1,710	05/15/2018
761713BC9	REYNOLDS AMERICAN INC 2.300% 06/12/2018		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	35,430	35,000	34,994	34,995		2		2		34,997		433	433	745	06/12/2018
775371AV9	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1		09/14/2016	WELLS FARGO SECURITIES LL	XXX	41,745	40,000	44,482	43,013		(1,256)		(1,256)		41,756		(12)	(12)	2,427	09/15/2017
816851AS8	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23		01/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	35,219	35,000	35,768	35,456		(25)		(25)		35,431		(212)	(212)	257	04/01/2017
816851AW9	SEMPRA ENERGY 2.400% 03/15/2020 DD 03/13		01/27/2016	DEUTSCHE BK SECS INC, NY	XXX	68,295	70,000	69,941	69,949		2		2		69,951		(1,656)	(1,656)	633	03/15/2020
824348AR7	SHERWIN-WILLIAMS CO/THE 3.450% 08/01/202		01/20/2016	CREDIT SUISSE, NEW YORK (	XXX	113,809	110,000	109,935	109,937		0		0		109,938		3,872	3,872	1,845	08/01/2025
828807CJ4	SIMON PROPERTY GROUP LP 2.150% 09/15/201		01/05/2016	HILLTOP SECURITIES INC, D	XXX	85,748	85,000	87,479	86,130		(18)		(18)		86,112		(364)	(364)	574	09/15/2017
828807CR6	SIMON PROPERTY GROUP LP 3.750% 02/01/202		10/25/2016	WELLS FARGO SECURITIES LL	XXX	151,242	140,000	148,807	148,044		(793)		(793)		147,251		3,991	3,991	6,519	02/01/2024
84756NAB5	SPECTRA ENERGY PARTNERS LP 4.600% 06/15/		09/14/2016	J.P. MORGAN CLEARING CORP	XXX	124,960	115,000	123,256	122,577		(1,025)		(1,025)		121,552		3,409	3,409	4,026	06/15/2021
87165BAA1	SYNCHRONY FINANCIAL 1.875% 08/15/2017		11/09/2016	JPMORGAN SECURITIES INC,	XXX	45,102	45,000	45,064	45,039		(30)		(30)		45,009		93	93	1,055	08/15/2017
87165BAB9	SYNCHRONY FINANCIAL 3.000% 08/15/2019		11/09/2016	PERSHING LLC, JERSEY CITY	XXX	91,854	90,000	89,788	89,838		33		33		89,871		1,983	1,983	3,375	08/15/2019
882508AV6	TEXAS INSTRUMENTS INC 1.000% 05/01/2018		11/09/2016	BK OF NEW YORK MELLON/TOR	XXX	34,917	35,000	34,873	34,902		36		36		34,938		(21)	(21)	364	05/01/2018
89236TCA1	TOYOTA MOTOR CREDIT CORP 1.450% 01/12/20		05/17/2016	CREDIT AGRICOLE USA, NEW	XXX	70,368	70,000	69,904	69,935		12		12		69,947		421	421	868	01/12/2018
89236TCQ6	TOYOTA MOTOR CREDIT CORP 2.800% 07/13/20		01/21/2016	CREDIT SUISSE, NEW YORK (	XXX	90,900	90,000	89,779	89,792		2		2		89,794		1,106	1,106	1,351	07/13/2022
89417EAE9	TRAVELERS COS INC/THE 5.800% 05/15/2018		11/16/2016	WELLS FARGO SECURITIES LL	XXX	58,521	55,000	62,748	60,582		(2,030)		(2,030)		58,552		(31)	(31)	3,190	05/15/2018
902494AX1	TYSON FOODS INC 3.950% 08/15/2024		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	117,317	110,000	109,666	109,702		23		23		109,725		7,592	7,592	5,226	08/15/2024
907818DA3	UNION PACIFIC CORP 5.700% 08/15/2018		11/09/2016	HILLTOP SECURITIES INC, D	XXX	134,386	125,000	146,774	133,830		(2,865)		(2,865)		130,965		3,421	3,421	8,906	08/15/2018
91324PBY7	UNITEDHEALTH GROUP INC 1.400% 10/15/2017		11/09/2016	JPMORGAN SECURITIES INC,	XXX	70,151	70,000	70,308	70,185		(90)		(90)		70,095		55	55	1,062	10/15/2017
91159HHK9	US BANCORP 3.600% 09/11/2024		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	90,425	85,000	84,823	84,843		13		13		84,856		5,569	5,569	3,460	09/11/2024
92277GAD9	VENTAS REALTY LP 3.750% 05/01/2024		10/25/2016	WELLS FARGO SECURITIES LL	XXX	120,407	115,000	114,861	114,875		11		11		114,885		5,522	5,522	4,277	05/01/2024
92343VCC6	VERIZON COMMUNICATIONS INC 3.450% 03/15/		10/25/2016	RBC CAPITAL MARKETS LLC,	XXX	116,268	110,000	109,980	109,985		2		2		109,987		6,281	6,281	4,248	03/15/2021
92343VBR4	VERIZON COMMUNICATIONS INC 5.150% 09/15/		10/11/2016	MIZUHO SECURITIES USA/FIX	XXX	46,445	40,000	43,012	42,436		(214)		(214)		42,222		4,223	4,223	2,226	09/15/2023

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92826CAD4	VISA INC 3.150% 12/14/2025		10/25/2016	PERSHING LLC, JERSEY CITY	XXX	121,050	115,000	114,579	114,581		30		30		114,611		6,439	6,439	3,160	12/14/2025
931427AE8	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1		06/28/2016	BK OF NEW YORK MELLON/TOR	XXX	25,154	25,000	25,262	25,179		(47)		(47)		25,132		23	23	272	11/17/2017
94974BFJ4	WELLS FARGO & CO 3.450% 02/13/2023		10/25/2016	WELLS FARGO SECURITIES LL	XXX	82,511	80,000	79,953	79,965		4		4		79,968		2,543	2,543	3,335	02/13/2023
94974BGL8	WELLS FARGO & CO 4.300% 07/22/2027 DD 07		01/12/2016	WELLS FARGO SECURITIES LL	XXX	71,540	70,000	69,734	69,742		1		1		69,742		1,798	1,798	1,446	07/22/2027
42217KAY2	WELLTOWER INC 4.125% 04/01/2019 DD 04/03		02/17/2016	BAIRD, ROBERT W & CO INC,	XXX	140,902	135,000	134,587	134,793		8		8		134,802		6,101	6,101	2,181	04/01/2019
00507UAK7	ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD	C	03/25/2016	BK OF NEW YORK MELLON/TOR	XXX	115,453	115,000	114,947	114,968		7		7		114,975		478	478	1,241	03/01/2017
25243YAT6	DIAGEO CAPITAL PLC 1.125% 04/29/2018	C	11/09/2016	WELLS FARGO SECURITIES LL	XXX	54,823	55,000	54,614	54,688		116		116		54,804		19	19	646	04/29/2018
29358QAA7	ENSCO PLC 4.700% 03/15/2021 DD 03/17/11	C	02/18/2016	JPMORGAN SECURITIES INC,	XXX	40,913	70,000	70,184	70,160		(4)		(4)		70,157		(29,244)	(29,244)	1,385	03/15/2021
404280AN9	HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 0	C	02/09/2016	JP MORGAN CHASE BANK/HSBC	XXX	161,665	155,000	163,722	163,219		(139)		(139)		163,079		(1,414)	(1,414)	2,273	03/30/2022
53944VAH2	LLOYDS BANK PLC 3.500% 05/14/2025 DD 05/	C	01/08/2016	PERSHING LLC, JERSEY CITY	XXX	101,585	100,000	99,732	99,746		1		1		99,747		1,838	1,838	574	05/14/2025
539473AQ1	LLOYDS BANK PLC 4.200% 03/28/2017	C	11/09/2016	JPMORGAN SECURITIES INC,	XXX	30,316	30,000	31,768	31,128		(791)		(791)		30,337		(21)	(21)	1,425	03/28/2017
76720AAE6	RIO TINTO FINANCE USA PLC 1.625% 08/21/2	C	04/25/2016	MORGAN STANLEY & CO INC,	XXX	181,053	180,000	181,040	180,493		(141)		(141)		180,352		701	701	2,015	08/21/2017
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA 3.750% 04	C	10/25/2016	PERSHING LLC, JERSEY CITY	XXX	109,459	100,000	99,249	99,364		51		51		99,415		10,044	10,044	3,938	04/10/2024
89641UAA9	TRINITY ACQUISITION PLC 4.625% 08/15/202	C	10/25/2016	WELLS FARGO SECURITIES LL	XXX	37,118	35,000	34,804	34,842		15		15		34,857		2,261	2,261	1,947	08/15/2023
07388QAE9	BEAR STEARNS COMM PW17 A4 VAR 6/11/2050		12/13/2016	Redemption	XXX	6,012	6,012	6,138			(2)		(2)		6,012				29	06/11/2050
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4 5.372% 09		08/15/2016	Redemption	XXX	128,565	128,565	139,830	138,939		(7,915)		(7,915)		131,024		(2,459)	(2,459)	3,397	09/15/2039
61761AAX6	MORGAN STANLEY BNK C5A2 1.972% 8/15/2045		12/16/2016	Redemption	XXX	6,009	6,009	6,024			0		0		6,009				10	08/15/2045
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/2046		12/16/2016	Redemption	XXX	16,112	16,112	16,220			(2)		(2)		16,112				40	05/15/2046
92936JAZ7	WFRBS COMMERCIAL MORTGAG C5 A2 2.684% 11		10/17/2016	Redemption	XXX	85,000	85,000	85,849	85,779		(710)		(710)		85,069		(69)	(69)	1,277	11/15/2044
02006XAD9	ALLY AUTO RECEIVABLES T SN1 A3 1.210% 12		11/22/2016	Redemption	XXX	89,996	90,000	89,992	89,994		5		5		89,999		(3)	(3)	974	12/20/2017
02005AEK0	ALLY MASTER OWNER TRUST 4 A2 1.430% 06/1		07/08/2016	CREDIT AGRICOLE USA, NEW	XXX	491,187	490,000	489,879	489,911		12		12		489,924		1,263	1,263	4,049	06/17/2019
03064VAC2	AMERICREDIT AUTOMOBILE RE 2 A3 0.940% 02		04/06/2016	Redemption	XXX	224,748	225,000	224,994	224,996		(2)		(2)		224,995		(247)	(247)	713	02/08/2019
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3 1.150% 06		07/08/2016	MELLON BANK	XXX	170,025	170,000	169,995	169,997		0		0		169,997		28	28	1,166	06/10/2019
03065JAD6	AMERICREDIT AUTOMOBILE RE 4 A3 1.270% 07		07/08/2016	CITIGROUP GBL MKTS/SALOMO	XXX	40,013	40,000	39,993	39,994		1		1		39,995		17	17	303	07/08/2019
13975KAD1	CAPITAL AUTO RECEIVABLES 1 A4 1.860% 10/		11/21/2016	JPM/INTL FCSTONE FINANCIA	XXX	220,765	220,000	219,966	219,972		6		6		219,979		786	786	3,808	10/21/2019
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3 1.260% 05/		01/21/2016	PERSHING LLC, JERSEY CITY	XXX	79,941	80,000	79,991	79,994		0		0		79,995		(54)	(54)	101	05/21/2018
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/		11/21/2016	JPM/INTL FCSTONE FINANCIA	XXX	235,652	235,000	234,995	234,996		1		1		234,997		655	655	3,783	09/20/2019
14313WAC6	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11		11/21/2016	Redemption	XXX	30,035	30,000	29,993	29,994		2		2		29,996		39	39	391	11/15/2019
14313WAD4	CARMAX AUTO OWNER TRUST 2 1 A4 1.830% 07		11/21/2016	JPMORGAN SECURITIES INC,	XXX	180,900	180,000	179,961	179,967		6		6		179,973		927	927	3,111	07/15/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14313VAC8	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05		11/21/2016	WELLS FARGO SECURITIES LL	XXX	55,161	55,000	54,997	54,997		1		1		54,997		164	164	847	06/15/2020
14313UAC0	CARMAX AUTO OWNER TRUST 2 4 A3 1.250% 11		07/08/2016	MERRILL LYNCH PIERCE FENN	XXX	65,129	65,000	64,994	64,995		1		1		64,996		134	134	469	11/15/2019
14313XAC4	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11		11/21/2016	DEUTSCHE BK SECS INC, NY	XXX	45,141	45,000	44,998	44,998		0		0		44,998		142	142	663	11/16/2020
14313XAD2	CARMAX AUTO OWNER TRUST 2 4 A4 1.830% 06		11/21/2016	JPMORGAN SECURITIES INC,	XXX	275,559	275,000	274,970	274,971		5		5		274,975		583	583	4,753	06/15/2021
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3 1.050% 11		05/25/2016	WELLS FARGO SECURITIES LL	XXX	89,859	90,000	89,996	89,997		0		0		89,998		(138)	(138)	436	11/15/2019
12592WAC2	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04		11/22/2016	BARCLAYS CAPITAL INC, NEW	XXX	65,015	65,000	64,998	64,998		0		0		64,999		17	17	793	04/15/2020
12592YAE4	CNH EQUIPMENT TRUST 2015- B A4 1.890% 04		11/22/2016	MERRILL LYNCH PIERCE FENN	XXX	130,508	130,000	129,997	129,998		0		0		129,998		510	510	2,307	04/15/2022
34530LAE1	FORD CREDIT AUTO LEASE TR B A4 1.100% 11		03/15/2016	JP MORGAN CHASE BANK/HSBC	XXX	99,888	100,000	99,986	99,992		1		1		99,992		(104)	(104)	256	11/15/2017
34530XAE5	FORD CREDIT AUTO LEASE TR B A4 1.540% 02		11/22/2016	JPM/INTL FCSTONE FINANCIA	XXX	240,356	240,000	239,947	239,950		14		14		239,964		392	392	3,470	02/15/2019
34530QAD2	FORD CREDIT AUTO OWNER TR A A3 1.280% 09		04/19/2016	WELLS FARGO SECURITIES LL	XXX	30,062	30,000	29,998	29,998		0		0		29,998		64	64	134	09/15/2019
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 1.160% 11		02/19/2016	CREDIT SUISSE, NEW YORK (	XXX	39,953	40,000	39,996	39,997		0		0		39,997		(44)	(44)	89	11/15/2019
34530PAD4	FORD CREDIT AUTO OWNER TR C A3 1.060% 05		04/19/2016	WELLS FARGO SECURITIES LL	XXX	265,041	265,000	264,961	264,970		3		3		264,973		68	68	991	05/15/2019
34528QDR2	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01		11/22/2016	BNP PARIBAS SECS CP/FIXED	XXX	325,051	325,000	324,928	324,940		13		13		324,953		98	98	4,333	01/15/2020
36159LCK0	GE DEALER FLOORPLAN MASTER 1 A VAR RT 07		11/21/2016	JP MORGAN CHASE BANK/HSBC	XXX	400,000	400,000	400,000	400,000						400,000				3,182	07/20/2019
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3 1.140% 05		03/22/2016	Call	XXX	265,000	265,000	264,998	264,999		1		1		265,000				755	05/22/2018
38013PAC3	GM FINANCIAL AUTOMOBILE L 1 A3 1.530% 09		11/21/2016	CANTOR FITZGERALD & CO/DE	XXX	175,267	175,000	174,975	174,980		6		6		174,987		280	280	2,492	09/20/2018
38013PAD1	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	65,198	65,000	64,991	64,993		2		2		64,995		203	203	1,046	06/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07		11/21/2016	BARCLAYS CAPITAL INC, NEW	XXX	200,852	200,000	199,944	199,951		12		12		199,963		889	889	3,443	07/22/2019
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.100% 09		06/07/2016	JPMORGAN SECURITIES INC,	XXX	100,031	100,000	99,974	99,982		2		2		99,984		47	47	535	09/15/2019
41284BAD8	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06		11/22/2016	WELLS FARGO SECURITIES LL	XXX	350,492	350,000	349,964	349,970		6		6		349,976		516	516	4,633	06/15/2020
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03		11/22/2016	WELLS FARGO SECURITIES LL	XXX	20,013	20,000	19,999	19,999		0		0		19,999		13	13	244	03/16/2020
43814JAC8	HONDA AUTO RECEIVABLES 20 4 A3 0.990% 09		02/17/2016	BARCLAYS CAPITAL INC, NEW	XXX	224,890	225,000	224,960	224,971		1		1		224,973		(83)	(83)	368	09/17/2018
44890WAC4	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/		07/08/2016	WELLS FARGO SECURITIES LL	XXX	100,098	100,000	99,985	99,989		2		2		99,990		107	107	607	04/15/2019
477877AD6	JOHN DEERE OWNER TRUST 20 B A3 1.070% 11		07/19/2016	Redemption	XXX	50,010	50,000	49,989	49,992		2		2		49,995		15	15	316	11/15/2018
63938EAA2	NAVIENT STUDENT LOAN TRUS 1 A1 VAR RT 03		11/22/2016	Redemption	XXX	65,696	65,697	65,697	65,697						65,697		(1)	(1)	217	03/25/2021
65477WAC0	NISSAN AUTO RECEIVABLES 2 B A3 1.110% 05		02/11/2016	JP MORGAN CHASE BANK/HSBC	XXX	85,100	85,000	84,997	84,998		0		0		84,998		102	102	84	05/15/2019
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03		11/22/2016	BK OF NEW YORK MELLON/TOR	XXX	55,041	55,000	54,996	54,996		1		1		54,997		44	44	771	03/16/2020
80284CAD4	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02		04/06/2016	PERSHING LLC, JERSEY CITY	XXX	244,954	245,000	244,966	244,973		1		1		244,975		(21)	(21)	675	02/15/2019
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3 1.080% 09		04/12/2016	Redemption	XXX	160,023	160,000	159,993	159,995		4		4		159,999		24	24	567	09/17/2018

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3 1.150% 01		02/11/2016	BARCLAYS CAPITAL INC, NEW	XXX	64,888	65,000	64,991	64,994		0		0		64,994		(106)	(106)	129	01/15/2019
98161DAD2	WORLD OMNI AUTOMOBILE LEA A A3 1.160% 09		11/22/2016	Redemption	XXX	254,967	255,000	254,983	254,990		6		6		254,996		(29)	(29)	2,121	09/15/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,205,585	16,783,395	17,146,022	17,027,633		(42,961)		(42,961)		17,012,808		192,777	192,777	372,272	XXX
8399997 Subtotal - Bonds - Part 4						64,052,484	61,738,782	64,358,153	52,730,608	8,941	(207,559)		(198,618)		63,226,772		825,712	825,712	1,242,869	XXX
8399998 Summary Item from Part 5 for Bonds						34,724,986	33,529,508	34,768,936			(88,135)		(88,135)		34,680,801		44,184	44,184	391,158	XXX
8399999 Subtotal - Bonds						98,777,470	95,268,290	99,127,089	52,730,608	8,941	(295,694)		(286,753)		97,907,573		869,896	869,896	1,634,027	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
90214J101	2U INC		11/23/2016	INSTINET CORP, NEW YORK	921.000	32,571	XXX	11,366	25,770	(14,404)			(14,404)		11,366		21,206	21,206		XXX
00507V109	ACTIVISION BLIZZARD INC		04/05/2016	BERNSTEIN SANFORD C & CO,	1,961.000	62,072	XXX	43,843	75,910	(32,067)			(32,067)		43,843		18,229	18,229	200	XXX
00724F101	ADOBE SYSTEMS INC		02/05/2016	STATE STREET GLOBAL MARKE	1,140.000	87,151	XXX	93,793	107,092	(13,299)			(13,299)		93,793		(6,641)	(6,641)		XXX
00130H105	AES CORP/THE		11/25/2016	J.P. MORGAN CLEARING CORP	5,306.000	60,566	XXX	68,463	50,778	17,685			17,685		68,463		(7,897)	(7,897)	2,237	XXX
00971T101	AKAMAI TECHNOLOGIES INC		11/23/2016	INSTINET CORP, NEW YORK	322.000	21,373	XXX	9,748	16,947	(7,199)			(7,199)		9,748		11,625	11,625		XXX
012653101	ALBEMARLE CORP		11/23/2016	INSTINET CORP, NEW YORK	417.000	34,951	XXX	19,128	23,356	(4,228)			(4,228)		19,128		15,823	15,823	503	XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		11/23/2016	INSTINET CORP, NEW YORK	4,839.000	85,563	XXX	99,729	54,439	45,291			45,291		99,729		(14,166)	(14,166)	1,161	XXX
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION		03/01/2016	UBS SECURITIES LLC, STAMF	1,270.000	16,078	XXX	16,423	19,533	(3,110)			(3,110)		16,423		(345)	(345)		XXX
020002101	ALLSTATE CORP/THE		11/25/2016	J.P. MORGAN CLEARING CORP	719.000	51,951	XXX	43,220	44,643	(1,423)			(1,423)		43,220		8,731	8,731	928	XXX
02005N100	ALLY FINANCIAL INC		11/25/2016	J.P. MORGAN CLEARING CORP	2,315.000	44,481	XXX	49,104	43,152	5,953			5,953		49,104		(4,623)	(4,623)	288	XXX
02079K305	ALPHABET INC		11/25/2016	J.P. MORGAN CLEARING CORP	194.000	151,597	XXX	61,463	150,934	(89,471)			(89,471)		61,463		90,134	90,134		XXX
02079K107	ALPHABET INC		11/25/2016	BERNSTEIN SANFORD C & CO,	194.000	147,927	XXX	61,020	147,223	(86,202)			(86,202)		61,020		86,907	86,907		XXX
023135106	AMAZON.COM INC		11/25/2016	BERNSTEIN SANFORD C & CO,	180.000	132,821	XXX	98,750	121,660	(22,911)			(22,911)		98,750		34,072	34,072		XXX
02376R102	AMERICAN AIRLINES GROUP INC		11/23/2016	INSTINET CORP, NEW YORK	751.000	34,684	XXX	8,411	31,805	(23,393)			(23,393)		8,411		26,273	26,273	300	XXX
03211L102	AMPLIFY SNACK BRANDS INC		11/23/2016	GOLDMAN SACHS & CO, NY	921.000	11,144	XXX	10,218	10,610	(392)			(392)		10,218		926	926		XXX
032511107	ANADARKO PETROLEUM CORP		01/12/2016	BERNSTEIN SANFORD C & CO,	494.000	18,328	XXX	34,425	23,999	10,427			10,427		34,425		(16,098)	(16,098)		XXX
036752103	ANTHEM INC		08/01/2016	CREDIT SUISSE, NEW YORK (	388.000	50,773	XXX	55,283	54,103	1,180			1,180		55,283		(4,509)	(4,509)	357	XXX
037833100	APPLE INC		11/25/2016	WELLS FARGO SECURITIES LL	2,480.000	275,243	XXX	222,990	261,045	(38,055)			(38,055)		222,990		52,253	52,253	5,299	XXX
04247X102	ARMSTRONG WORLD INDUSTRIES INC		11/23/2016	INSTINET CORP, NEW YORK	471.000	22,688	XXX	24,631	21,539	3,092			3,092		24,631		(1,943)	(1,943)		XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		11/23/2016	INSTINET CORP, NEW YORK	361.000	10,807	XXX	16,117	13,018	3,099			3,099		16,117		(5,310)	(5,310)	1,011	XXX
049513104	ATMEL CORP		01/13/2016	INSTINET CORP, NEW YORK	1,658.000	13,159	XXX	13,138	14,275	(1,138)			(1,138)		13,138		21	21		XXX
07177M103	BAXALTA INC		01/11/2016	CREDIT SUISSE, NEW YORK (	1,270.000	51,282	XXX	49,575	49,568	7			7		49,575		1,707	1,707		XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
054937107	BB&T CORP		05/13/2016	MERRILL LYNCH PIERCE FENN	1,010.000	34,412	XXX	39,513	38,188	1,325			1,325		39,513		(5,100)	(5,100)	430	XXX
073685109	BEACON ROOFING SUPPLY INC		11/23/2016	INSTINET CORP, NEW YORK	731.000	33,547	XXX	23,095	30,103	(7,007)			(7,007)		23,095		10,451	10,451		XXX
077454106	BELDEN INC		11/23/2016	INSTINET CORP, NEW YORK	1,021.000	75,116	XXX	22,710	48,681	(25,971)			(25,971)		22,710		52,406	52,406	202	XXX
084423102	BERKLEY W R CORP COM		11/23/2016	INSTINET CORP, NEW YORK	499.000	30,705	XXX	11,314	27,320	(16,006)			(16,006)		11,314		19,391	19,391	689	XXX
084670702	BERKSHIRE HATHAWAY INC		11/25/2016	J.P. MORGAN CLEARING CORP	1,702.000	263,033	XXX	153,432	224,732	(71,300)			(71,300)		153,432		109,601	109,601		XXX
08579W103	BERRY PLASTICS GROUP INC		11/23/2016	INSTINET CORP, NEW YORK	1,791.000	82,740	XXX	30,465	64,798	(34,333)			(34,333)		30,465		52,275	52,275		XXX
086516101	BEST BUY CO INC		11/25/2016	J.P. MORGAN CLEARING CORP	612.000	28,738	XXX	19,993	18,635	1,358			1,358		19,993		8,745	8,745	789	XXX
09062X103	BIOGEN INC		11/23/2016	MERRILL LYNCH PIERCE FENN	375.000	108,938	XXX	111,174	114,881	(3,708)			(3,708)		111,174		(2,236)	(2,236)		XXX
09061G101	BIOMARIN PHARMACEUTICAL COM		03/22/2016	GOLDMAN SACHS & CO, NY	132.000	10,524	XXX	1,562	13,828	(12,266)			(12,266)		1,562		8,962	8,962		XXX
05591B109	BMC STOCK HOLDINGS INC		11/23/2016	INSTINET CORP, NEW YORK	1,526.000	29,368	XXX	23,274	25,561	(2,287)			(2,287)		23,274		6,094	6,094		XXX
09739D100	BOISE CASCADE LLC		11/23/2016	INSTINET CORP, NEW YORK	740.000	16,281	XXX	16,650	18,892	(2,242)			(2,242)		16,650		(369)	(369)		XXX
10921T101	BRIGHTCOVE INC		11/23/2016	INSTINET CORP, NEW YORK	4,172.000	34,569	XXX	29,236	25,866	3,370			3,370		29,236		5,333	5,333		XXX
110122108	BRISTOL-MYERS SQUIBB CO		11/25/2016	BERNSTEIN SANFORD C & CO,	2,060.000	117,011	XXX	134,161	141,707	(7,547)			(7,547)		134,161		(17,150)	(17,150)	2,983	XXX
111621306	BROCADE COMMUNICATIONS SYSTEMS		11/25/2016	J.P. MORGAN CLEARING CORP	1,175.000	14,621	XXX	9,686	10,787	(1,100)			(1,100)		9,686		4,935	4,935	235	XXX
127055101	CABOT CORP		03/15/2016	PIPER JAFFRAY & CO, MINNE	542.000	25,086	XXX	8,293	22,157	(13,864)			(13,864)		8,293		16,794	16,794	90	XXX
14040H105	CAPITAL ONE FINANCIAL CORP		11/25/2016	J.P. MORGAN CLEARING CORP	2,057.000	142,649	XXX	133,423	148,474	(15,052)			(15,052)		133,423		9,227	9,227	1,811	XXX
14149Y108	CARDINAL HEALTH INC		03/11/2016	STATE STREET GLOBAL MARKE	500.000	41,289	XXX	40,378	44,635	(4,257)			(4,257)		40,378		911	911	79	XXX
141665109	CAREER EDUCATION CORP		11/23/2016	INSTINET CORP, NEW YORK	3,883.000	38,742	XXX	18,330	14,095	4,235			4,235		18,330		20,411	20,411		XXX
142339100	CARLISLE COS INC		07/11/2016	ITG INC, NEW YORK	173.000	17,838	XXX	3,581	15,343	(11,762)			(11,762)		3,581		14,257	14,257	84	XXX
144577103	CARRIZO OIL & GAS INC		11/23/2016	INSTINET CORP, NEW YORK	1,523.000	58,927	XXX	32,398	45,050	(12,652)			(12,652)		32,398		26,529	26,529		XXX
124857202	CBS CORP		10/05/2016	CREDIT SUISSE, NEW YORK (	995.000	54,420	XXX	49,470	46,894	2,576			2,576		49,470		4,950	4,950	309	XXX
150870103	CELANESE CORP		11/25/2016	BERNSTEIN SANFORD C & CO,	1,190.000	92,605	XXX	82,319	80,123	2,196			2,196		82,319		10,286	10,286	1,629	XXX
151020104	CELGENE CORP		11/25/2016	BERNSTEIN SANFORD C & CO,	1,470.000	167,886	XXX	42,160	176,047	(133,888)			(133,888)		42,160		125,726	125,726		XXX
808513105	CHARLES SCHWAB CORP/THE		09/12/2016	J.P. MORGAN CLEARING CORP	2,620.000	80,218	XXX	72,752	86,277	(13,525)			(13,525)		72,752		7,467	7,467	524	XXX
168615102	CHICO'S FAS INC		02/25/2016	BMO CAPITAL MARKETS CORP,	968.000	12,081	XXX	7,024	10,329	(3,305)			(3,305)		7,024		5,057	5,057		XXX
125509109	CIGNA CORP		11/25/2016	J.P. MORGAN CLEARING CORP	403.000	56,445	XXX	53,827	58,971	(5,144)			(5,144)		53,827		2,618	2,618	16	XXX
171798101	CIMAREX ENERGY CO		05/02/2016	GOLDMAN SACHS EXECUTION &	212.000	24,188	XXX	25,252	18,949	6,304			6,304		25,252		(1,064)	(1,064)	34	XXX
17275R102	CISCO SYSTEMS INC		05/02/2016	BERNSTEIN SANFORD C & CO,	3,683.000	94,157	XXX	76,744	100,012	(23,268)			(23,268)		76,744		17,413	17,413	1,434	XXX
172967424	CITIGROUP INC		11/25/2016	J.P. MORGAN CLEARING CORP	2,807.000	117,803	XXX	148,940	145,262	3,678			3,678		148,940		(31,137)	(31,137)	363	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
18538R103	CLEARWATER PAPER CORP		07/19/2016	CITIGROUP GBL MKTS INC, N	47.000	3,099	XXX	2,018	2,140	(122)			(122)		2,018		1,081	1,081		XXX
19122T109	COCA-COLA ENTERPRISES INC		05/31/2016	MERGER	1,870.000	27,115	XXX	83,987	92,079	(8,092)			(8,092)		83,987		(56,872)	(56,872)	1,122	XXX
192108504	COEUR MINING INC		11/23/2016	INSTINET CORP, NEW YORK	5,359.000	52,998	XXX	13,290	13,290						13,290		39,707	39,707		XXX
19239V302	COGENT COMMUNICATIONS GROUP		11/23/2016	INSTINET CORP, NEW YORK	1,951.000	75,118	XXX	18,493	67,680	(49,187)			(49,187)		18,493		56,625	56,625	2,946	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		07/25/2016	ITG INC, NEW YORK	1,540.000	87,791	XXX	94,167	92,431	1,736			1,736		94,167		(6,375)	(6,375)		XXX
20030N101	COMCAST CORP		11/25/2016	J.P. MORGAN CLEARING CORP	2,685.000	167,856	XXX	91,782	151,515	(59,733)			(59,733)		91,782		76,074	76,074	1,278	XXX
205363104	COMPUTER SCIENCES CORP		11/25/2016	J.P. MORGAN CLEARING CORP	857.000	53,231	XXX	26,535	28,007	(1,472)			(1,472)		26,535		26,697	26,697	480	XXX
21036P108	CONSTELLATION BRANDS INC		11/14/2016	WELLS FARGO SECURITIES LL	945.000	146,708	XXX	87,697	134,606	(46,909)			(46,909)		87,697		59,011	59,011	1,236	XXX
21240D107	CONTROL4 CORP		11/23/2016	INSTINET CORP, NEW YORK	2,201.000	24,827	XXX	24,523	16,001	8,522			8,522		24,523		304	304		XXX
216648402	COOPER COS INC/THE		11/23/2016	INSTINET CORP, NEW YORK	993.000	167,261	XXX	83,827	133,261	(49,434)			(49,434)		83,827		83,434	83,434	60	XXX
22160K105	COSTCO WHOLESALE CORP		07/01/2016	J.P. MORGAN CLEARING CORP	550.000	85,779	XXX	57,603	88,825	(31,222)			(31,222)		57,603		28,176	28,176	468	XXX
224399105	CRANE CO		01/13/2016	BERNSTEIN SANFORD C & CO,	290.000	13,069	XXX	19,584	13,874	5,710			5,710		19,584		(6,515)	(6,515)		XXX
225447101	CREE INC		11/23/2016	INSTINET CORP, NEW YORK	1,203.000	30,762	XXX	31,993	32,084	(91)			(91)		31,993		(1,231)	(1,231)		XXX
228368106	CROWN HOLDINGS INC		07/12/2016	NATIONAL FINL SVCS CORP,	898.000	47,307	XXX	39,377	45,529	(6,151)			(6,151)		39,377		7,930	7,930		XXX
126650100	CVS CAREMARK CORP		11/25/2016	J.P. MORGAN CLEARING CORP	432.000	37,033	XXX	25,552	42,237	(16,684)			(16,684)		25,552		11,481	11,481	522	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		11/23/2016	INSTINET CORP, NEW YORK	3,134.000	35,317	XXX	29,889	30,745	(855)			(855)		29,889		5,428	5,428	1,034	XXX
235825205	DANA HOLDING CORP		11/23/2016	INSTINET CORP, NEW YORK	831.000	14,322	XXX	16,800	11,468	5,332			5,332		16,800		(2,478)	(2,478)	199	XXX
247361702	DELTA AIR LINES INC		11/25/2016	NATIONAL FINL SVCS CORP,	1,846.000	74,926	XXX	72,096	93,574	(21,478)			(21,478)		72,096		2,830	2,830	622	XXX
252131107	DEXCOM INC		11/04/2016	J.P. MORGAN CLEARING CORP	809.000	57,581	XXX	3,187	66,257	(63,070)			(63,070)		3,187		54,394	54,394		XXX
25278X109	DIAMONDBACK ENERGY INC		11/25/2016	J.P. MORGAN CLEARING CORP	329.000	32,986	XXX	25,472	22,010	3,462			3,462		25,472		7,514	7,514		XXX
254709108	DISCOVER FINANCIAL SERVICES		11/25/2016	J.P. MORGAN CLEARING CORP	1,648.000	112,467	XXX	96,628	88,366	8,263			8,263		96,628		15,839	15,839	1,862	XXX
256746108	DOLLAR TREE INC		10/05/2016	ITG INC, NEW YORK	1,310.000	106,097	XXX	72,824	101,158	(28,335)			(28,335)		72,824		33,273	33,273		XXX
260543103	DOW CHEMICAL CO/THE		11/25/2016	J.P. MORGAN CLEARING CORP	3,412.000	183,047	XXX	178,646	175,650	2,996			2,996		178,646		4,400	4,400	5,891	XXX
262037104	DRIL-QUIP INC		11/23/2016	INSTINET CORP, NEW YORK	337.000	18,692	XXX	6,912	19,961	(13,049)			(13,049)		6,912		11,780	11,780		XXX
23335C101	DTS INC/CA		11/23/2016	INSTINET CORP, NEW YORK	1,613.000	68,497	XXX	39,106	36,422	2,685			2,685		39,106		29,391	29,391	32	XXX
269246401	E*TRADE FINANCIAL CORP		11/23/2016	BARCLAYS CAPITAL INC./LE,	860.000	28,812	XXX	17,472	25,490	(8,018)			(8,018)		17,472		11,340	11,340		XXX
26969P108	EAGLE MATERIALS INC		11/17/2016	STEPHENS INC, LITTLE ROCK	710.000	67,087	XXX	17,707	42,905	(25,198)			(25,198)		17,707		49,380	49,380	284	XXX
278642103	EBAY INC		11/25/2016	J.P. MORGAN CLEARING CORP	1,823.000	53,687	XXX	50,857	50,096	761			761		50,857		2,830	2,830		XXX
28176E108	EDWARDS LIFESCIENCES CORP		11/23/2016	INSTINET CORP, NEW YORK	484.000	41,563	XXX	15,703	38,226	(22,523)			(22,523)		15,703		25,860	25,860		XXX
285512109	ELECTRONIC ARTS INC		11/23/2016	INSTINET CORP, NEW YORK	842.000	66,469	XXX	10,661	57,862	(47,201)			(47,201)		10,661		55,807	55,807		XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
28849P100	ELLIE MAE INC		11/23/2016	INSTINET CORP, NEW YORK	470.000	39,850	XXX	11,972	28,308	(16,336)			(16,336)		11,972		27,878	27,878		XXX
292562105	ENCORE WIRE CORP		11/23/2016	INSTINET CORP, NEW YORK	405.000	17,159	XXX	14,302	15,021	(719)			(719)		14,302		2,857	2,857	32	XXX
29265N108	ENERGEN CORP		05/02/2016	GOLDMAN SACHS EXECUTION &	560.000	22,751	XXX	41,741	22,954	18,786			18,786		41,741		(18,990)	(18,990)		XXX
26875P101	EOG RESOURCES INC		11/25/2016	J.P. MORGAN CLEARING CORP	1,415.000	124,025	XXX	117,244	100,168	17,076			17,076		117,244		6,781	6,781	599	XXX
26884L109	EQT CORP		11/25/2016	J.P. MORGAN CLEARING CORP	226.000	14,292	XXX	11,781	11,781						11,781		2,510	2,510	10	XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		11/25/2016	J.P. MORGAN CLEARING CORP	1,045.000	77,318	XXX	67,927	91,343	(23,416)			(23,416)		67,927		9,391	9,391		XXX
30303M102	FACEBOOK INC		11/25/2016	BERNSTEIN SANFORD C & CO,	1,640.000	194,398	XXX	77,569	171,642	(94,074)			(94,074)		77,569		116,829	116,829		XXX
303726103	FAIRCHILD SEMICONDUCTOR INTERN		09/20/2016	MELLON BANK	1,809.000	36,180	XXX	22,691	37,464	(14,773)			(14,773)		22,691		13,489	13,489		XXX
316773100	FIFTH THIRD BANCORP		11/25/2016	J.P. MORGAN CLEARING CORP	1,608.000	42,340	XXX	31,095	32,321	(1,226)			(1,226)		31,095		11,245	11,245	827	XXX
302491303	FMC CORP		11/23/2016	INSTINET CORP, NEW YORK	773.000	42,270	XXX	45,316	30,247	15,068			15,068		45,316		(3,046)	(3,046)	505	XXX
34959E109	FORTINET INC		11/23/2016	INSTINET CORP, NEW YORK	1,047.000	32,295	XXX	18,172	32,635	(14,463)			(14,463)		18,172		14,123	14,123		XXX
35138V102	FOX FACTORY HOLDING CORP		09/09/2016	GOLDMAN SACHS & CO, NY	2,061.000	39,417	XXX	31,477	34,068	(2,591)			(2,591)		31,477		7,939	7,939		XXX
368736104	GENERAC HOLDINGS INC		11/23/2016	INSTINET CORP, NEW YORK	1,278.000	53,416	XXX	42,057	38,046	4,011			4,011		42,057		11,359	11,359		XXX
369550108	GENERAL DYNAMICS CORP		11/09/2016	BARCLAYS CAPITAL INC./LE,	528.000	89,305	XXX	71,488	72,526	(1,038)			(1,038)		71,488		17,817	17,817	1,510	XXX
375558103	GILEAD SCIENCES INC		11/25/2016	BERNSTEIN SANFORD C & CO,	822.000	61,908	XXX	82,022	83,178	(1,157)			(1,157)		82,022		(20,113)	(20,113)	1,084	XXX
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		11/23/2016	INSTINET CORP, NEW YORK	5,178.000	36,389	XXX	64,036	51,107	12,929			12,929		64,036		(27,647)	(27,647)		XXX
37940X102	GLOBAL PAYMENTS INC		11/23/2016	INSTINET CORP, NEW YORK	410.000	29,339	XXX	14,615	26,449	(11,835)			(11,835)		14,615		14,724	14,724	16	XXX
38046C109	GOGO INC		11/23/2016	INSTINET CORP, NEW YORK	2,685.000	25,022	XXX	42,514	47,793	(5,279)			(5,279)		42,514		(17,492)	(17,492)		XXX
39304D102	GREEN DOT CORP		11/23/2016	INSTINET CORP, NEW YORK	1,413.000	34,298	XXX	22,631	23,201	(571)			(571)		22,631		11,667	11,667		XXX
395259104	GREENHILL & CO INC		11/23/2016	INSTINET CORP, NEW YORK	347.000	9,947	XXX	9,701	9,928	(226)			(226)		9,701		246	246	404	XXX
413086109	HARMAN INTL INDS INC NEW COM		11/23/2016	INSTINET CORP, NEW YORK	439.000	48,053	XXX	13,592	41,358	(27,767)			(27,767)		13,592		34,462	34,462	615	XXX
413875105	HARRIS CORP		11/25/2016	J.P. MORGAN CLEARING CORP	670.000	69,895	XXX	52,176	58,223	(6,047)			(6,047)		52,176		17,719	17,719	1,380	XXX
415864107	HARSCO CORP		01/07/2016	NATIONAL FINL SVCS CORP,	1,488.000	8,704	XXX	11,725	11,725						11,725		(3,022)	(3,022)	75	XXX
419879101	HAWAIIAN HOLDINGS INC		11/23/2016	INSTINET CORP, NEW YORK	316.000	16,425	XXX	7,263	11,164	(3,901)			(3,901)		7,263		9,162	9,162		XXX
422368100	HEARTWARE INTERNATIONAL INC		08/01/2016	FRONTIER	726.000	42,108	XXX	28,273	36,590	(8,318)			(8,318)		28,273		13,835	13,835		XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		11/25/2016	UBS SECURITIES LLC, STAMF	2,888.000	62,287	XXX	45,407	43,898	1,509			1,509		45,407		16,880	16,880	540	XXX
437076102	HOME DEPOT INC/THE		11/14/2016	J.P. MORGAN CLEARING CORP	820.000	104,997	XXX	72,341	108,445	(36,104)			(36,104)		72,341		32,656	32,656	1,697	XXX
438516106	HONEYWELL INTERNATIONAL INC		11/25/2016	UBS SECURITIES LLC, STAMF	245.000	28,306	XXX	13,725	25,375	(11,649)			(11,649)		13,725		14,581	14,581	303	XXX
440694305	HORSEHEAD HOLDING CORP		01/14/2016	ITG INC, NEW YORK	1,561.000	856	XXX	11,736	3,200	8,536			8,536		11,736		(10,880)	(10,880)		XXX
40434L105	HP INC		01/28/2016	GOLDMAN SACHS & CO, NY	2,128.000	19,971	XXX	31,733	25,196	6,537			6,537		31,733		(11,762)	(11,762)	264	XXX

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447011107	HUNTSMAN CORP		09/09/2016	CREDIT SUISSE, NEW YORK (	2,172.000	28,526	XXX	24,696	24,696						24,696		3,830	3,830	487	XXX
452327109	ILLUMINA INC		11/23/2016	INSTINET CORP, NEW YORK	286.000	38,749	XXX	17,074	54,896	(37,822)			(37,822)		17,074		21,675	21,675		XXX
45784P101	INSULET CORP		11/23/2016	INSTINET CORP, NEW YORK	2,064.000	75,251	XXX	14,032	78,040	(64,007)			(64,007)		14,032		61,218	61,218		XXX
458118106	INTEGRATED DEVICE TECH INC		11/23/2016	INSTINET CORP, NEW YORK	1,365.000	34,655	XXX	7,906	35,968	(28,062)			(28,062)		7,906		26,749	26,749		XXX
460146103	INTERNATIONAL PAPER CO		05/13/2016	J.P. MORGAN CLEARING CORP	740.000	30,234	XXX	32,005	27,898	4,107			4,107		32,005		(1,771)	(1,771)	326	XXX
465741106	ITRON INC		11/23/2016	INSTINET CORP, NEW YORK	1,095.000	71,188	XXX	42,648	39,617	3,030			3,030		42,648		28,541	28,541		XXX
466313103	JABIL CIRCUIT INC		11/23/2016	INSTINET CORP, NEW YORK	1,450.000	31,316	XXX	21,281	33,771	(12,490)			(12,490)		21,281		10,036	10,036	348	XXX
477143101	JETBLUE AIRWAYS CORP		11/23/2016	INSTINET CORP, NEW YORK	2,016.000	42,063	XXX	12,622	45,662	(33,040)			(33,040)		12,622		29,441	29,441		XXX
478160104	JOHNSON & JOHNSON		11/25/2016	J.P. MORGAN CLEARING CORP	1,444.000	163,947	XXX	111,283	148,328	(37,044)			(37,044)		111,283		52,664	52,664	3,393	XXX
46625H100	JPMORGAN CHASE & CO		11/25/2016	J.P. MORGAN CLEARING CORP	3,343.000	264,946	XXX	156,683	220,738	(64,055)			(64,055)		156,683		108,263	108,263	6,151	XXX
48238T109	KAR AUCTION SERVICES INC		11/23/2016	BAIRD, ROBERT W & CO INC,	710.000	28,687	XXX	12,426	26,291	(13,865)			(13,865)		12,426		16,261	16,261	676	XXX
497266106	KIRBY CORP		11/23/2016	INSTINET CORP, NEW YORK	352.000	21,395	XXX	15,263	18,522	(3,259)			(3,259)		15,263		6,132	6,132		XXX
50077C106	KRATON PERFORMANCE POLYMERS IN		11/23/2016	INSTINET CORP, NEW YORK	2,004.000	62,169	XXX	39,353	33,286	6,066			6,066		39,353		22,816	22,816		XXX
501044101	KROGER CO/THE		09/06/2016	STATE STREET GLOBAL MARKE	1,815.000	56,295	XXX	68,959	75,921	(6,962)			(6,962)		68,959		(12,665)	(12,665)	381	XXX
512807108	LAM RESEARCH CORP		09/19/2016	CREDIT SUISSE, NEW YORK (	900.000	77,430	XXX	65,576	71,478	(5,902)			(5,902)		65,576		11,855	11,855	615	XXX
521865204	LEAR CORP		09/07/2016	J.P. MORGAN CLEARING CORP	378.000	41,753	XXX	19,609	46,430	(26,821)			(26,821)		19,609		22,144	22,144	256	XXX
526107107	LENNOX INTERNATIONAL INC		07/11/2016	CANTOR FITZGERALD & CO IN	272.000	37,211	XXX	7,220	33,973	(26,753)			(26,753)		7,220		29,991	29,991	242	XXX
527288104	LEUCADIA NATIONAL CORP		11/23/2016	INSTINET CORP, NEW YORK	1,067.000	22,542	XXX	17,774	18,555	(781)			(781)		17,774		4,767	4,767	196	XXX
530307305	LIBERTY BROADBAND CORP		02/01/2016	ITG INC, NEW YORK	405.000	18,482	XXX	13,992	21,003	(7,011)			(7,011)		13,992		4,491	4,491		XXX
531229300	LIBERTY MEDIA CORP		04/18/2016	J.P. MORGAN CLEARING CORP	775.000	20,197	XXX	12,791	29,512	(16,721)			(16,721)		12,791		7,405	7,405		XXX
539830109	LOCKHEED MARTIN CORP		10/05/2016	CREDIT SUISSE, NEW YORK (	457.000	103,663	XXX	65,790	99,238	(33,447)			(33,447)		65,790		37,872	37,872	956	XXX
546347105	LOUISIANA-PACIFIC CORP		11/23/2016	INSTINET CORP, NEW YORK	2,995.000	59,254	XXX	49,363	53,940	(4,577)			(4,577)		49,363		9,891	9,891		XXX
548661107	LOWE'S COS INC		03/01/2016	RBC CAPITAL MARKETS LLC,	1,720.000	117,491	XXX	117,452	130,789	(13,337)			(13,337)		117,452		39	39	482	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		11/23/2016	INSTINET CORP, NEW YORK	418.000	16,941	XXX	12,541	17,828	(5,287)			(5,287)		12,541		4,400	4,400	418	XXX
56585A102	MARATHON PETROLEUM CORP		11/25/2016	CANTOR FITZGERALD & CO IN	386.000	14,704	XXX	17,520	20,010	(2,490)			(2,490)		17,520		(2,816)	(2,816)	259	XXX
567908108	MARINEMAX INC		11/23/2016	INSTINET CORP, NEW YORK	1,229.000	22,874	XXX	19,881	22,638	(2,757)			(2,757)		19,881		2,993	2,993		XXX
573284106	MARTIN MARIETTA MATERIALS INC		11/23/2016	INSTINET CORP, NEW YORK	161.000	35,716	XXX	14,175	21,989	(7,814)			(7,814)		14,175		21,540	21,540	196	XXX
576323109	MASTEC INC		11/23/2016	INSTINET CORP, NEW YORK	2,204.000	79,888	XXX	44,137	38,306	5,832			5,832		44,137		35,751	35,751		XXX
57636Q104	MASTERCARD INC		11/25/2016	BERNSTEIN SANFORD C & CO,	930.000	97,679	XXX	80,218	90,545	(10,326)			(10,326)		80,218		17,461	17,461	707	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
577223100	MATTSON TECHNOLOGY INC		05/12/2016	BNY MELLON	6,012.000	22,846	XXX	20,839	21,222	(383)			(383)		20,839		2,006	2,006		XXX
57772K101	MAXIM INTEGRATED PRODUCTS		11/23/2016	INSTINET CORP, NEW YORK	915.000	36,596	XXX	10,449	34,770	(24,321)			(24,321)		10,449		26,147	26,147	851	XXX
58155Q103	MCKESSON CORP		10/28/2016	ITG INC, NEW YORK	206.000	25,129	XXX	40,361	40,629	(268)			(268)		40,361		(15,232)	(15,232)	97	XXX
58501N101	MEDIVATION INC		09/28/2016	MELLON BANK	161.000	13,122	XXX	6,261	7,783	(1,521)			(1,521)		6,261		6,860	6,860		XXX
58502B106	MEDNAX INC COM		09/16/2016	PERSHING LLC, JERSEY CITY	605.000	41,402	XXX	12,049	43,354	(31,305)			(31,305)		12,049		29,352	29,352		XXX
58933Y105	MERCK & CO INC		11/25/2016	J.P. MORGAN CLEARING CORP	1,411.000	87,255	XXX	86,279	74,529	11,750			11,750		86,279		976	976	2,455	XXX
59001K100	MERITOR INC		11/23/2016	INSTINET CORP, NEW YORK	2,475.000	31,501	XXX	18,245	20,666	(2,421)			(2,421)		18,245		13,256	13,256		XXX
59156R108	METLIFE INC		11/25/2016	J.P. MORGAN CLEARING CORP	759.000	41,885	XXX	28,308	36,591	(8,283)			(8,283)		28,308		13,576	13,576	892	XXX
594918104	MICROSOFT CORP		11/25/2016	J.P. MORGAN CLEARING CORP	4,984.000	284,618	XXX	244,758	276,512	(31,754)			(31,754)		244,758		39,860	39,860	4,428	XXX
607828100	MODINE MANUFACTURING CO		11/23/2016	INSTINET CORP, NEW YORK	1,330.000	16,587	XXX	13,359	12,037	1,323			1,323		13,359		3,228	3,228		XXX
55345K103	MRC GLOBAL INC		11/23/2016	INSTINET CORP, NEW YORK	1,344.000	25,954	XXX	17,338	17,338						17,338		8,616	8,616		XXX
609839105	MTLY		11/23/2016	INSTINET CORP, NEW YORK	925.000	76,631	XXX	12,672	58,932	(46,260)			(46,260)		12,672		63,960	63,960	719	XXX
62855J104	MYRIAD GENETICS INC		11/23/2016	INSTINET CORP, NEW YORK	754.000	12,757	XXX	20,118	32,543	(12,425)			(12,425)		20,118		(7,361)	(7,361)		XXX
63938C108	NAVIENT CORP		11/25/2016	J.P. MORGAN CLEARING CORP	1,996.000	35,278	XXX	25,147	22,854	2,293			2,293		25,147		10,131	10,131	958	XXX
64110L106	NETFLIX INC		02/05/2016	PIPER JAFFRAY & CO, MINNE	441.000	36,998	XXX	41,322	50,442	(9,120)			(9,120)		41,322		(4,324)	(4,324)		XXX
651229106	NEWELL RUBBERMAID INC		11/25/2016	BERNSTEIN SANFORD C & CO,	1,940.000	93,625	XXX	81,010	85,515	(4,505)			(4,505)		81,010		12,615	12,615	1,106	XXX
67020Y100	NUANCE COMMUNICATIONS INC		11/23/2016	INSTINET CORP, NEW YORK	1,124.000	18,891	XXX	17,469	22,356	(4,888)			(4,888)		17,469		1,423	1,423		XXX
674599105	OCCIDENTAL PETROLEUM CORP		11/02/2016	LIQUIDATING DIVIDEND	1,913.000	135,638	XXX	148,299	129,338	18,962			18,962		148,299		(12,662)	(12,662)	5,222	XXX
681919106	OMNICOM GROUP INC		08/15/2016	J.P. MORGAN CLEARING CORP	149.000	12,596	XXX	7,200	11,273	(4,073)			(4,073)		7,200		5,396	5,396	231	XXX
682189105	ON SEMICONDUCTOR CORP		11/23/2016	INSTINET CORP, NEW YORK	2,109.000	25,654	XXX	16,630	20,668	(4,039)			(4,039)		16,630		9,024	9,024		XXX
68389X105	ORACLE CORP		11/25/2016	J.P. MORGAN CLEARING CORP	1,340.000	53,486	XXX	54,506	48,950	5,556			5,556		54,506		(1,020)	(1,020)	686	XXX
695263103	PACWEST BANCORP		11/23/2016	J.P. MORGAN CLEARING CORP	1,636.000	78,911	XXX	31,317	70,512	(39,195)			(39,195)		31,317		47,594	47,594	2,753	XXX
697435105	PALO ALTO NETWORKS INC		11/25/2016	BERNSTEIN SANFORD C & CO,	355.000	50,914	XXX	55,646	62,530	(6,884)			(6,884)		55,646		(4,731)	(4,731)		XXX
717081103	PFIZER INC		03/23/2016	NATIONAL FINL SVCS CORP,	3,868.000	116,021	XXX	110,231	124,859	(14,628)			(14,628)		110,231		5,789	5,789	1,160	XXX
718546104	PHILLIPS 66		11/25/2016	J.P. MORGAN CLEARING CORP	1,225.000	101,354	XXX	76,638	100,205	(23,567)			(23,567)		76,638		24,716	24,716	2,205	XXX
733174700	POPULAR INC		11/23/2016	INSTINET CORP, NEW YORK	1,211.000	50,225	XXX	20,055	34,320	(14,264)			(14,264)		20,055		30,169	30,169	654	XXX
741503403	PRICELINE.COM INC		11/25/2016	KNIGHT CLEARING SERVICES	80.000	115,677	XXX	57,167	101,996	(44,829)			(44,829)		57,167		58,510	58,510		XXX
74164F103	PRIMORIS SERVICES CORP		11/14/2016	ITG INC, NEW YORK	509.000	12,012	XXX	7,628	11,213	(3,585)			(3,585)		7,628		4,384	4,384	112	XXX
74733V100	QEP RESOURCES INC		07/07/2016	MERRILL LYNCH PIERCE FENN	1,746.000	30,401	XXX	23,396	23,396						23,396		7,004	7,004		XXX
747277101	QLOGIC CORP		08/17/2016	MERGER	2,327.000	25,557	XXX	21,840	28,389	(6,549)			(6,549)		21,840		3,717	3,717		XXX
74736K101	QORVO INC		11/23/2016	INSTINET CORP, NEW YORK	1,330.000	72,828	XXX	19,306	67,697	(48,391)			(48,391)		19,306		53,522	53,522		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
74834L100	QUEST DIAGNOSTICS INC/DE		02/01/2016	BERNSTEIN SANFORD C & CO,	371.000	24,127	XXX	21,215	26,393	(5,178)			(5,178)		21,215		2,912	2,912	141	XXX
74837P108	QUICKLOGIC CORP		11/23/2016	INSTINET CORP, NEW YORK	9,170.000	8,490	XXX	10,362	10,362						10,362		(1,872)	(1,872)		XXX
74874Q100	QUINSTREET INC		03/01/2016	UBS SECURITIES LLC, STAMF	1,794.000	5,358	XXX	10,890	7,696	3,193			3,193		10,890		(5,531)	(5,531)		XXX
754730109	RAYMOND JAMES FINL INC COM		11/23/2016	INSTINET CORP, NEW YORK	608.000	43,952	XXX	18,265	35,246	(16,981)			(16,981)		18,265		25,687	25,687	486	XXX
755111507	RAYTHEON CO		11/09/2016	JEFFERIES & CO INC, NEW Y	566.000	80,380	XXX	32,929	70,484	(37,555)			(37,555)		32,929		47,451	47,451	1,262	XXX
775133101	ROGERS CORP		11/23/2016	INSTINET CORP, NEW YORK	734.000	53,422	XXX	21,461	37,852	(16,391)			(16,391)		21,461		31,961	31,961		XXX
779376102	ROVI CORP		09/08/2016	MERGER	5,203.000	106,505	XXX	68,545	86,682	(18,137)			(18,137)		68,545		37,961	37,961		XXX
79466L302	SALESFORCE.COM INC		11/25/2016	PIPER JAFFRAY & CO, MINNE	1,390.000	101,346	XXX	59,636	108,976	(49,340)			(49,340)		59,636		41,709	41,709		XXX
800677106	SANGAMO BIOSCIENCES INC		11/23/2016	INSTINET CORP, NEW YORK	911.000	3,199	XXX	12,235	8,317	3,917			3,917		12,235		(9,036)	(9,036)		XXX
811699107	SEACHANGE INTERNATIONAL INC		11/23/2016	MERRILL LYNCH PIERCE FENN	3,281.000	9,124	XXX	21,891	22,114	(223)			(223)		21,891		(12,768)	(12,768)		XXX
816850101	SEMTECH CORP		11/23/2016	INSTINET CORP, NEW YORK	469.000	13,206	XXX	10,557	8,873	1,683			1,683		10,557		2,649	2,649		XXX
81762P102	SERVICENOW INC		11/25/2016	GOLDMAN SACHS EXECUTION &	740.000	49,659	XXX	54,024	64,054	(10,030)			(10,030)		54,024		(4,365)	(4,365)		XXX
826919102	SILICON LABORATORIES		11/23/2016	INSTINET CORP, NEW YORK	264.000	17,760	XXX	6,542	12,815	(6,273)			(6,273)		6,542		11,218	11,218		XXX
82817Q103	SILVER SPRING NETWORKS INC		11/23/2016	INSTINET CORP, NEW YORK	2,196.000	30,876	XXX	17,733	31,644	(13,912)			(13,912)		17,733		13,143	13,143		XXX
83001A102	SIX FLAGS ENTERTAINMENT CORP		11/25/2016	BERNSTEIN SANFORD C & CO,	479.000	27,117	XXX	19,377	26,316	(6,939)			(6,939)		19,377		7,741	7,741	671	XXX
83088M102	SKYWORKS SOLUTIONS INC		11/23/2016	INSTINET CORP, NEW YORK	864.000	67,335	XXX	7,793	66,381	(58,588)			(58,588)		7,793		59,541	59,541	933	XXX
855244109	STARBUCKS CORP		10/13/2016	MERRILL LYNCH PIERCE FENN	1,010.000	53,501	XXX	51,518	60,630	(9,112)			(9,112)		51,518		1,982	1,982	606	XXX
87074U101	SWIFT TRANSPORTATION CO		11/23/2016	INSTINET CORP, NEW YORK	1,101.000	27,655	XXX	23,663	15,216	8,447			8,447		23,663		3,992	3,992		XXX
87157D109	SYNAPTICS INC		11/23/2016	INSTINET CORP, NEW YORK	477.000	26,706	XXX	13,955	38,322	(24,367)			(24,367)		13,955		12,751	12,751		XXX
87165B103	SYNCHRONY FINANCIAL		11/11/2016	CREDIT SUISSE, NEW YORK (	2,690.000	92,476	XXX	83,148	81,803	1,345			1,345		83,148		9,328	9,328	613	XXX
875372104	TANDEM DIABETES CARE INC		11/23/2016	NATIONAL FINL SVCS CORP,	2,095.000	5,952	XXX	23,978	24,742	(764)			(764)		23,978		(18,026)	(18,026)		XXX
87582Y108	TANGOE INC		01/14/2016	STATE STREET GLOBAL MARKE	727.000	5,860	XXX	6,100	6,100						6,100		(240)	(240)		XXX
87612E106	TARGET CORP		09/02/2016	J.P. MORGAN CLEARING CORP	1,198.000	85,687	XXX	98,183	86,987	11,196			11,196		98,183		(12,496)	(12,496)	1,117	XXX
880349105	TENNECO INC		11/23/2016	INSTINET CORP, NEW YORK	161.000	9,691	XXX	4,076	7,392	(3,315)			(3,315)		4,076		5,615	5,615		XXX
88164L100	TESSERA TECHNOLOGIES INC		11/23/2016	INSTINET CORP, NEW YORK	1,237.000	49,764	XXX	22,630	37,122	(14,493)			(14,493)		22,630		27,134	27,134	990	XXX
883203101	TEXTRON INC		11/25/2016	WILLIAM BLAIR & CO, CHICA	2,708.000	100,291	XXX	116,019	113,763	2,256			2,256		116,019		(15,728)	(15,728)	104	XXX
883556102	THERMO FISHER SCIENTIFIC INC		11/25/2016	BERNSTEIN SANFORD C & CO,	655.000	95,088	XXX	43,909	92,912	(49,002)			(49,002)		43,909		51,179	51,179	362	XXX
887228104	TIME INC		01/08/2016	BERNSTEIN SANFORD C & CO,	546.000	7,581	XXX	10,676	8,556	2,120			2,120		10,676		(3,095)	(3,095)		XXX
887317303	TIME WARNER INC		11/25/2016	J.P. MORGAN CLEARING CORP	676.000	62,716	XXX	47,691	43,717	3,974			3,974		47,691		15,025	15,025	816	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
888706108	TIVO INC		09/08/2016	MERGER	3,970.000	51,118	XXX	38,373	34,261	4,112			4,112		38,373		12,745	12,745		XXX
872540109	TJX COS INC/THE		11/25/2016	BERNSTEIN SANFORD C & CO,	1,240.000	99,115	XXX	86,812	87,928	(1,116)			(1,116)		86,812		12,303	12,303	866	XXX
89417E109	TRAVELERS COS INC/THE		09/07/2016	MERRILL LYNCH PIERCE FENN	310.000	34,888	XXX	27,468	34,987	(7,518)			(7,518)		27,468		7,420	7,420	435	XXX
89531P105	TREX CO INC		11/23/2016	INSTINET CORP, NEW YORK	539.000	37,665	XXX	4,290	20,504	(16,214)			(16,214)		4,290		33,376	33,376		XXX
90130A101	TWENTY FIRST CENTURY FOX INC		11/25/2016	BERNSTEIN SANFORD C & CO,	3,150.000	88,831	XXX	105,291	85,554	19,737			19,737		105,291		(16,460)	(16,460)	1,022	XXX
902494103	TYSON FOODS INC		11/21/2016	MERRILL LYNCH PIERCE FENN	847.000	51,359	XXX	34,295	45,171	(10,876)			(10,876)		34,295		17,064	17,064	320	XXX
904034105	ULTRATECH INC		11/23/2016	INSTINET CORP, NEW YORK	2,365.000	54,892	XXX	43,493	46,874	(3,381)			(3,381)		43,493		11,399	11,399		XXX
907818108	UNION PACIFIC CORP		11/25/2016	BERNSTEIN SANFORD C & CO,	880.000	88,244	XXX	76,562	68,816	7,746			7,746		76,562		11,682	11,682	1,221	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		11/15/2016	GOLDMAN SACHS & CO, NY	6,260.000	418,834	XXX	213,942	358,698	(144,756)			(144,756)		213,942		204,892	204,892		XXX
913017109	UNITED TECHNOLOGIES CORP		01/11/2016	CREDIT SUISSE, NEW YORK (	498.000	43,052	XXX	59,620	47,843	11,777			11,777		59,620		(16,568)	(16,568)		XXX
91347P105	UNIVERSAL DISPLAY CORP		11/23/2016	INSTINET CORP, NEW YORK	681.000	38,700	XXX	18,340	37,074	(18,734)			(18,734)		18,340		20,360	20,360		XXX
913483103	UNIVERSAL ELECTRONICS INC		11/23/2016	INSTINET CORP, NEW YORK	137.000	9,427	XXX	6,908	7,035	(127)			(127)		6,908		2,519	2,519		XXX
91913Y100	VALERO ENERGY CORP		04/15/2016	STIFEL NICOLAUS	1,310.000	79,996	XXX	67,084	92,630	(25,546)			(25,546)		67,084		12,912	12,912	549	XXX
922417100	VEECO INSTRUMENTS INC		11/23/2016	INSTINET CORP, NEW YORK	2,291.000	59,926	XXX	55,460	47,103	8,357			8,357		55,460		4,466	4,466		XXX
92342Y109	VERIFONE SYSTEMS INC		11/23/2016	INSTINET CORP, NEW YORK	410.000	7,214	XXX	11,565	11,488	76			76		11,565		(4,351)	(4,351)		XXX
92343V104	VERIZON COMMUNICATIONS INC		10/21/2016	MORGAN STANLEY & CO INC,	2,147.000	106,087	XXX	102,128	99,234	2,894			2,894		102,128		3,959	3,959	3,351	XXX
918204108	VF CORP		02/05/2016	GOLDMAN SACHS EXECUTION &	1,094.000	62,505	XXX	69,114	68,102	1,012			1,012		69,114		(6,609)	(6,609)		XXX
92826C839	VISA INC		11/25/2016	BERNSTEIN SANFORD C & CO,	1,920.000	153,745	XXX	64,215	148,896	(84,681)			(84,681)		64,215		89,530	89,530	806	XXX
929566107	WABASH NATIONAL CORP		03/21/2016	BB&T SECURITIES, LLC, RIC	367.000	4,634	XXX	1,743	4,342	(2,599)			(2,599)		1,743		2,892	2,892		XXX
92927K102	WABCO HLDGS INC COM		11/23/2016	INSTINET CORP, NEW YORK	157.000	15,965	XXX	4,114	16,055	(11,941)			(11,941)		4,114		11,851	11,851		XXX
254687106	WALT DISNEY CO/THE		02/10/2016	ITG INC, NEW YORK	1,040.000	92,271	XXX	50,541	109,283	(58,743)			(58,743)		50,541		41,731	41,731	738	XXX
942622200	WATSCO INC		11/16/2016	CITIGROUP GBL MKTS INC, N	323.000	47,413	XXX	12,403	37,833	(25,430)			(25,430)		12,403		35,010	35,010	1,163	XXX
94733A104	WEB.COM GROUP INC		11/23/2016	INSTINET CORP, NEW YORK	542.000	8,880	XXX	9,157	10,845	(1,688)			(1,688)		9,157		(277)	(277)		XXX
947890109	WEBSTER FINANCIAL CORP		11/23/2016	INSTINET CORP, NEW YORK	224.000	10,962	XXX	8,690	8,331	359			359		8,690		2,273	2,273	220	XXX
949746101	WELLS FARGO & CO		06/08/2016	CREDIT SUISSE, NEW YORK (	3,338.000	160,472	XXX	92,631	181,454	(88,822)			(88,822)		92,631		67,841	67,841	2,383	XXX
958102105	WESTERN DIGITAL CORP		01/11/2016	RAYMOND JAMES & ASSOC INC	440.000	20,947	XXX	36,877	26,422	10,455			10,455		36,877		(15,930)	(15,930)	220	XXX
96145D105	WESTROCK CO		11/25/2016	GOLDMAN SACHS EXECUTION &	786.000	36,287	XXX	47,089	35,857	11,231			11,231		47,089		(10,801)	(10,801)	640	XXX
98212B103	WPX ENERGY INC		01/06/2016	INSTINET CORP, NY	2,034.000	7,817	XXX	11,675	11,675						11,675		(3,858)	(3,858)		XXX
98956P102	ZIMMER HOLDINGS INC		08/17/2016	NATIONAL FINL SVCS CORP,	350.000	41,951	XXX	33,962	35,907	(1,945)			(1,945)		33,962		7,989	7,989	197	XXX
98986T108	ZYNGA INC		05/05/2016	WEDBUSH MORGAN SECS INC,	10,732.000	24,659	XXX	28,762	28,762						28,762		(4,103)	(4,103)		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
008474108	AGNICO EAGLE MINES LTD	A	11/23/2016	INSTINET CORP, NEW YORK	942.000	38,738	XXX	27,136	24,756	2,380			2,380		27,136		11,602	11,602	205	XXX
067901108	BARRICK GOLD CORP	A	11/25/2016	ITG INC, NEW YORK	1,740.000	30,204	XXX	12,841	12,841						12,841		17,362	17,362	62	XXX
136385101	CANADIAN NATURAL RESOURCES LTD	A	11/25/2016	J.P. MORGAN CLEARING CORP	1,349.000	43,355	XXX	46,712	29,449	17,263			17,263		46,712		(3,357)	(3,357)	606	XXX
45245E109	IMAX CORP	A	11/23/2016	INSTINET CORP, NEW YORK	879.000	29,868	XXX	17,368	31,240	(13,872)			(13,872)		17,368		12,500	12,500		XXX
460951106	INTEROIL CORP	A	09/09/2016	CANTOR FITZGERALD & CO IN	1,137.000	56,160	XXX	60,393	35,725	24,668			24,668		60,393		(4,232)	(4,232)		XXX
535919203	LIONS GATE ENTERTAINMENT CORP	A	11/23/2016	INSTINET CORP, NEW YORK	1,068.000	25,126	XXX	7,234	34,593	(27,358)			(27,358)		7,234		17,892	17,892	233	XXX
59151K108	METHANEX CORP	A	11/25/2016	CREDIT SUISSE, NEW YORK (	737.000	26,110	XXX	34,288	24,328	9,960			9,960		34,288		(8,178)	(8,178)	466	XXX
867224107	SUNCOR ENERGY INC	A	01/15/2016	STATE STREET GLOBAL MARKE	2,860.000	59,106	XXX	78,973	73,788	5,185			5,185		78,973		(19,867)	(19,867)		XXX
H0023R105	ACE LIMITED SHS	C	01/15/2016	MERGER	771.000	68,411	XXX	68,411	90,091	(21,680)			(21,680)		68,411		0	0		XXX
G0408V102	AON CORP	C	11/25/2016	GOLDMAN SACHS EXECUTION &	390.000	42,591	XXX	37,687	35,962	1,725			1,725		37,687		4,904	4,904	344	XXX
Y0486S104	AVAGO TECHNOLOGIES LTD	C	02/01/2016	MERGER WITH BROADCOM	624.000	78,427	XXX	78,427	90,574	(12,146)			(12,146)		78,427		0	0		XXX
M20598104	CAESAR STONE SDOT YAM LTD	C	11/23/2016	CREDIT SUISSE, NEW YORK (	923.000	28,283	XXX	20,797	40,003	(19,206)			(19,206)		20,797		7,486	7,486		XXX
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	11/23/2016	INSTINET CORP, NEW YORK	4,860.000	73,058	XXX	46,255	83,398	(37,142)			(37,142)		46,255		26,802	26,802		XXX
G27823106	DELPHI AUTOMOTIVE PLC	C	01/14/2016	NATIONAL FINL SVCS CORP,	1,317.000	89,321	XXX	88,817	112,906	(24,089)			(24,089)		88,817		504	504		XXX
G3223R108	EVEREST RE GROUP INC COM	C	11/23/2016	INSTINET CORP, NEW YORK	234.000	49,052	XXX	14,311	42,843	(28,532)			(28,532)		14,311		34,741	34,741	796	XXX
G33856108	FERROGLOBE PLC	C	11/23/2016	INSTINET CORP, NEW YORK	2,649.000	31,065	XXX	36,829	28,477	8,353			8,353		36,829		(5,765)	(5,765)	632	XXX
G35569105	FLEETMATICS GROUP LTD	C	11/07/2016	MELLON BANK	1,120.000	65,912	XXX	35,638	56,885	(21,247)			(21,247)		35,638		30,274	30,274		XXX
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	C	11/23/2016	INSTINET CORP, NEW YORK	7,140.000	101,857	XXX	54,467	80,039	(25,572)			(25,572)		54,467		47,390	47,390		XXX
G47791101	INGERSOLL-RAND PLC	C	02/12/2016	J.P. MORGAN CLEARING CORP	509.000	25,764	XXX	31,389	28,143	3,247			3,247		31,389		(5,626)	(5,626)		XXX
G50871105	JAZZ PHARMACEUTICALS PLC	C	11/25/2016	BERNSTEIN SANFORD C & CO,	1,051.000	121,699	XXX	167,227	147,729	19,498			19,498		167,227		(45,528)	(45,528)		XXX
G5480U153	LIBERTY GLOBAL PLC LILAC	C	11/25/2016	J.P. MORGAN CLEARING CORP	172.000	3,649	XXX	6,426	7,396	(970)			(970)		6,426		(2,776)	(2,776)		XXX
G5480U120	LIBERTY GLOBAL PLC SHS CL C	C	11/10/2016	LIQUIDATING DIVIDEND	2,015.000	69,387	XXX	71,445	82,152	(10,706)			(10,706)		71,445		(2,059)	(2,059)		XXX
580037109	MCDERMOTT INTERNATIONAL INC	C	03/10/2016	DEUTSCHE BK SECS INC, NY	6,426.000	20,812	XXX	17,612	21,527	(3,915)			(3,915)		17,612		3,200	3,200		XXX
G5960L103	MEDTRONIC PLC	C	01/26/2016	MERRILL LYNCH PIERCE FENN	742.000	56,017	XXX	55,665	57,075	(1,410)			(1,410)		55,665		352	352		XXX
G6518L108	NIELSEN HOLDINGS PLC	C	11/25/2016	ITG INC, NEW YORK	1,830.000	80,297	XXX	68,106	85,278	(17,173)			(17,173)		68,106		12,192	12,192	1,647	XXX
N72482107	QIAGEN N V	C	11/23/2016	INSTINET CORP, NEW YORK	652.000	17,817	XXX	12,745	18,028	(5,283)			(5,283)		12,745		5,072	5,072		XXX
G7945M107	SEAGATE TECHNOLOGY	C	01/28/2016	ITG INC, NEW YORK	294.000	8,128	XXX	11,167	10,778	389			389		11,167		(3,039)	(3,039)		XXX
G84720104	STERIS PLC	C	11/23/2016	INSTINET CORP, NEW YORK	1,360.000	91,152	XXX	91,994	102,462	(10,468)			(10,468)		91,994		(842)	(842)	974	XXX
881624209	TEVA PHARMACEUTICAL INDUSTRIES	C	09/07/2016	STATE STREET GLOBAL MARKE	2,688.000	143,033	XXX	144,865	176,440	(31,576)			(31,576)		144,865		(1,831)	(1,831)	1,256	XXX
Q9235V101	TRONOX LTD SHS CL A	C	11/23/2016	INSTINET CORP, NEW YORK	2,840.000	30,806	XXX	11,104	11,104						11,104		19,701	19,701	1,093	XXX
G87210103	UTI WORLDWIDE INC SHS	C	01/22/2016	NON-BROKER TRADE	4,097.000	29,089	XXX	28,802	28,802						28,802		287	287		XXX
G98290102	XL GROUP PLC	C	06/01/2016	STIFEL NICOLAUS	1,137.000	37,758	XXX	41,390	44,548	(3,158)			(3,158)		41,390		(3,632)	(3,632)	182	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,118,494	XXX	11,382,940	14,430,175	(3,047,234)			(3,047,234)		11,382,940		3,735,554	3,735,554	123,230	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL FUND		11/30/2016	NON-BROKER TRADE	50,458.490	2,976,755	XXX	2,218,989	2,998,748	(779,759)			(779,759)		2,218,989		757,765	757,765		XXX
922908710	VANGUARD 500 INDEX FUND-ADM		11/30/2016	MELLON BANK	14,293.098	2,893,328	XXX	2,394,109	2,693,963	(299,855)			(299,855)		2,394,109		499,219	499,219	39,342	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						5,870,082	XXX	4,613,098	5,692,711	(1,079,613)			(1,079,613)		4,613,098		1,256,984	1,256,984	39,342	XXX
9799997 Subtotal - Common Stocks - Part 4						20,988,576	XXX	15,996,038	20,122,886	(4,126,848)			(4,126,848)		15,996,038		4,992,538	4,992,538	162,572	XXX
9799998 Summary Item from Part 5 for Common Stocks						7,937,280	XXX	7,153,353							7,153,353		783,927	783,927	69,541	XXX
9799999 Subtotal - Common Stocks						28,925,856	XXX	23,149,391	20,122,886	(4,126,848)			(4,126,848)		23,149,391		5,776,465	5,776,465	232,113	XXX
9899999 Subtotal - Preferred and Common Stocks						28,925,856	XXX	23,149,391	20,122,886	(4,126,848)			(4,126,848)		23,149,391		5,776,465	5,776,465	232,113	XXX
9999999 Totals						127,703,326	XXX	122,276,480	72,853,494	(4,117,907)	(295,694)		(4,413,601)		121,056,964		6,646,362	6,646,362	1,866,140	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828P20	U S TREASURY NOTE 0.750% 01/31/2018		02/02/2016	GOLDMAN SACHS & CO, NY	11/03/2016	JP MORGAN CHASE BANK/HSBC	150,000	149,959	150,076	149,974		15		15			102	102	856	9
912828UR9	U S TREASURY NOTE 0.750% 02/28/2018		04/20/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	11/03/2016	CITIGROUP GBL MKTS/SALOMO	380,000	379,419	380,089	379,604		185		185			485	485	1,937	293
912828Q94	U S TREASURY NOTE 0.750% 04/30/2018		05/05/2016	BARCLAYS CAPITAL INC, NEW YORK	11/04/2016	CITIGROUP GBL MKTS/SALOMO	150,000	149,994	150,053	149,996		1		1			57	57	584	18
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		11/02/2016	NOMURA SECS, NEW YORK	11/30/2016	CITIGROUP GBL MKTS/SALOMO	1,043,000	1,038,021	1,028,705	1,038,305		284		284			(9,600)	(9,600)	2,842	2,045
912828S68	U S TREASURY NOTE 0.750% 07/31/2018		08/03/2016	GOLDMAN SACHS & CO, NY	11/10/2016	CITIGROUP GBL MKTS/SALOMO	455,000	455,622	453,827	455,536		(86)		(86)			(1,709)	(1,709)	983	37
9128282B5	U S TREASURY NOTE 0.750% 08/15/2019		09/01/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	11/17/2016	BMO CAPITAL MARKETS CORP,	380,000	378,412	374,805	378,523		111		111			(3,718)	(3,718)	736	139
912828Q45	U S TREASURY NOTE 0.875% 03/31/2018		04/06/2016	GOLDMAN SACHS & CO, NY	10/27/2016	CITIGROUP GBL MKTS/SALOMO	305,000	305,846	305,262	305,610		(236)		(236)			(347)	(347)	1,540	51
912828R44	U S TREASURY NOTE 0.875% 05/15/2019		06/03/2016	MORGAN STANLEY & CO INC, NY	11/17/2016	BARCLAYS CAPITAL INC, NEW	305,000	303,654	302,581	303,857		203		203			(1,275)	(1,275)	1,357	160
9128282G4	U S TREASURY NOTE 0.875% 09/15/2019		10/07/2016	MORGAN STANLEY & CO INC, NY	11/30/2016	JP MORGAN CHASE BANK/HSBC	150,000	149,461	148,153	149,494		33		33			(1,341)	(1,341)	263	94
912828R85	U S TREASURY NOTE 0.875% 09/15/2019		11/23/2016	RBC CAPITAL MARKETS LLC, NEW YORK	12/16/2016	JP MORGAN CHASE BANK/HSBC	6,810,000	6,747,384	6,737,013	6,750,580		3,196		3,196			(13,567)	(13,567)	23,012	26,010
912828P87	U S TREASURY NOTE 1.125% 02/28/2021		03/01/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	CITIGROUP GBL MKTS/SALOMO	435,000	432,944	435,080	433,141		197		197			1,939	1,939	2,403	27
9128282F6	U S TREASURY NOTE 1.125% 08/31/2021		08/31/2016	NOMURA SECS, NEW YORK	10/25/2016	Mellon Bank	1,770,000	1,764,503	1,758,246	1,764,657		153		153			(6,411)	(6,411)	3,081	468
912828Q37	U S TREASURY NOTE 1.250% 03/31/2021 DD 0		04/04/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/28/2016	SCOTIA CAPITAL (USA) INC,	435,000	435,731	440,285	435,698		(33)		(33)			4,587	4,587	1,337	74
912828N22	U S TREASURY NOTE 1.250% 12/15/2018		01/07/2016	GOLDMAN SACHS & CO, NY	11/22/2016	Mellon Bank	1,285,000	1,284,965	1,291,970	1,284,976		10		10			6,994	6,994	14,717	1,141
912828N89	U S TREASURY NOTE 1.375% 01/31/2021 DD 0		02/02/2016	SCOTIA CAPITAL (USA) INC, NEW YORK	03/28/2016	GOLDMAN SACHS & CO, NY	215,000	215,538	214,983	215,522		(16)		(16)			(539)	(539)	471	24
9128282A7	U S TREASURY NOTE 1.500% 08/15/2026 DD 0		08/31/2016	GOLDMAN SACHS & CO, NY	09/14/2016	GOLDMAN SACHS & CO, NY	450,000	446,924	442,301	446,934		10		10			(4,633)	(4,633)	569	330
912828R36	U S TREASURY NOTE 1.625% 05/15/2026		06/03/2016	MORGAN STANLEY & CO INC, NY	10/25/2016	BARCLAYS CAPITAL INC, NEW	440,000	433,048	438,411	433,202		155		155			5,209	5,209	1,830	398
912828M98	U S TREASURY NOTE 1.625% 11/30/2020 DD 1		01/07/2016	GOLDMAN SACHS & CO, NY	06/17/2016	CITIGROUP GBL MKTS/SALOMO	430,000	429,748	440,784	429,770		22		22			11,014	11,014	3,876	802
912828SV3	U S TREASURY NOTE 1.750% 05/15/2022		01/06/2016	GOLDMAN SACHS & CO, NY	10/25/2016	GOLDMAN SACHS & CO, NY	435,000	430,293	443,088	430,853		560		560			12,235	12,235	7,199	1,129
912828D72	U S TREASURY NOTE 2.000% 08/31/2021		01/07/2016	GOLDMAN SACHS & CO, NY	10/25/2016	MORGAN STANLEY & CO INC,	850,000	859,064	877,793	858,322		(742)		(742)			19,471	19,471	14,374	6,212
912828M56	U S TREASURY NOTE 2.250% 11/15/2025		01/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	BARCLAYS CAPITAL INC, NEW	1,690,000	1,724,128	1,758,063	1,722,088		(2,040)		(2,040)			35,975	35,975	24,513	7,076
912828Q60	US TREAS-CPI INFLAT 0.125% 04/15/2021		06/24/2016	MELLON BANK	10/25/2016	GOLDMAN SACHS & CO, NY	218,453	221,857	222,950	221,613		(244)		(244)			1,337	1,337	145	54
912828N71	US TREAS-CPI INFLAT 0.625% 01/15/2026		06/14/2016	UBS SECURITIES LLC, STAMFORD	10/25/2016	SG AMERICAS SECURITIES LL	212,831	220,912	223,057	220,598		(314)		(314)			2,459	2,459	1,034	550
36202TXQ4	GNMA II POOL #0609187 3.500% 09/20/2044		08/08/2016	NOMURA SECS, NEW YORK	11/16/2016	MELLON BANK	468,735	504,183	492,171	503,739		(444)		(444)			(11,568)	(11,568)	4,999	365

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
36194CAG8	GNMA II POOL #0AT3607 3.500% 05/20/2046		05/19/2016	JPMORGAN SECURITIES INC, NEW YORK	11/16/2016	Redemption	180,000	192,263	189,709	191,707		(555)		(555)			(1,998)	(1,998)	3,447	385
0599999 Subtotal - Bonds - U.S. Governments							19,643,019	19,653,873	19,699,455	19,654,298		425		425			45,157	45,157	118,102	47,892
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
574193MP0	MARYLAND ST 5.000% 06/01/2021		06/16/2016	JEFFERIES & CO INC, NEW YORK	10/26/2016	PERSHING LLC, JERSEY CITY	400,000	477,808	468,524	472,487		(5,321)		(5,321)			(3,963)	(3,963)	6,944	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							400,000	477,808	468,524	472,487		(5,321)		(5,321)			(3,963)	(3,963)	6,944	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
100853PP9	BOSTON MA 5.000% 04/01/2020		03/23/2016	NATIONAL FINL SVCS CORP, NEW YORK	10/26/2016	PERSHING LLC, JERSEY CITY	250,000	289,060	283,215	283,544		(5,516)		(5,516)			(329)	(329)	13,403	6,181
6133404Q8	MONTGOMERY CNTY MD 5.000% 07/01/2021 DD		06/16/2016	CITIGROUP GBL MKTS INC, NEW YORK	08/30/2016	CITIGROUP GLOBAL MARKETS,	500,000	598,100	597,520	594,387		(3,713)		(3,713)			3,133	3,133	16,736	11,806
64966H4G2	NEW YORK NY 3.947% 10/01/2019		06/10/2016	RAYMOND JAMES/FI,SAINT PETERSBURG	11/02/2016	RAYMOND JAMES/FI,SAINT PE	80,000	86,418	85,343	85,669		(749)		(749)			(325)	(325)	1,895	649
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							830,000	973,578	966,078	963,600		(9,978)		(9,978)			2,479	2,479	32,033	18,635
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0K36	FEDERAL NATL MTG ASSN 2.125% 04/24/2026		04/22/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/02/2016	NOMURA SECS, NEW YORK	110,000	109,067	110,057	109,076		9		9			981	981	240	
34153QCH7	FLORIDA ST BRD OF EDU PUBLIC E 5.000% 06		05/06/2016	CITIGROUP GBL MKTS INC, NEW YORK	08/30/2016	UNITED MISSOURI BK, INVES	500,000	645,210	646,065	640,623		(4,587)		(4,587)			5,442	5,442	12,083	4,375
4424354X8	HOUSTON TX UTILITY SYS REVENUE 2.923% 05		02/03/2016	FTN FINANCIAL SECURITIES CORP, MEMPHIS	11/01/2016	RAYMOND JAMES/FI,SAINT PE	100,000	105,403	104,886	104,678		(725)		(725)			208	208	2,834	674
495080SJ3	KING CNTY WA SCH DIST #403 REN 5.000% 12		03/16/2016	NATIONAL FINL SVCS CORP, NEW YORK	07/25/2016	GOLDMAN SACHS & CO, NY	400,000	456,584	454,856	451,307		(5,277)		(5,277)			3,549	3,549	13,167	6,111
5446463P5	LOS ANGELES CA UNIF SCH DIST 5.000% 07/0		03/02/2016	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	10/26/2016	PERSHING LLC, JERSEY CITY	100,000	116,799	116,955	116,169		(630)		(630)			786	786	2,806	
546456EF7	LOUISIANA ST CITIZENS PROPERTY 5.000% 06		07/21/2016	MORGAN STANLEY & CO INC, NY	10/26/2016	PERSHING LLC, JERSEY CITY	500,000	632,875	618,835	629,864		(3,011)		(3,011)			(11,029)	(11,029)	6,181	
592112MB9	MET GOVT NASHVILLE & DAVIDSONC 5.000% 07		03/23/2016	JPMORGAN SECURITIES INC, NEW YORK	07/25/2016	WELLS FARGO BANK, N.A., C	400,000	437,852	433,236	432,379		(5,473)		(5,473)			857	857	11,500	4,889
59447PMQ1	MICHIGAN ST FIN AUTH REVENUE 5.000% 07/0		03/23/2016	JPMORGAN SECURITIES INC, NEW YORK	10/26/2016	JEFFERIES & CO INC, NEW Y	800,000	904,160	883,464	885,959		(18,201)		(18,201)			(2,495)	(2,495)	32,889	9,778
60637AGC0	MISSOURI ST HLTH & EDUCTNL FAC 5.000% 06		06/24/2016	BB&T SECURITIES, LLC, RICHMOND	10/26/2016	BB&T SECURITIES, LLC, RIC	400,000	460,220	452,104	455,308		(4,912)		(4,912)			(3,204)	(3,204)	8,111	1,556
650035W53	NEW YORK ST URBAN DEV CORP REV 5.000% 03		06/16/2016	GOLDMAN SACHS & CO, NY	10/26/2016	NATIONAL FINL SVCS CORP,	500,000	605,570	593,670	599,313		(6,257)		(6,257)			(5,643)	(5,643)	15,278	6,528
68428LDP6	ORANGE CNTY CA PENSN OBLG 1.188% 05/01/2		01/08/2016	STIFEL NICOLAUS	11/01/2016	RAYMOND JAMES/FI,SAINT PE	115,000	115,000	114,943	115,000							(58)	(58)	1,104	
709235XL4	PENNSYLVANIA ST UNIV 5.000% 09/01/2021		06/08/2016	BARCLAYS CAPITAL INC, NEW YORK	10/26/2016	WILLIAM BLAIR & CO, CHICA	490,000	583,183	575,093	576,896		(6,287)		(6,287)			(1,803)	(1,803)	8,915	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
73358WZZ0	PORT AUTH OF NEW YORK & NEW JE 5.000% 10		05/06/2016	PERSHING LLC, JERSEY CITY	10/26/2016	PERSHING LLC, JERSEY CITY	250,000	317,265	310,315	314,667		(2,598)		(2,598)			(4,352)	(4,352)	5,590	
842477TV3	STHRN CALIFORNIA ST PUBLIC PWR 2.029% 07		02/12/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/02/2016	RAYMOND JAMES/FI,SAINT PE	25,000	25,451	25,391	25,379		(72)		(72)			12	12	431	66
91412GQB4	UNIV OF CALIFORNIA CA REVENUES 1.995% 05		02/03/2016	FTN FINANCIAL SECURITIES CORP, MEMPHIS	11/02/2016	RAYMOND JAMES/FI,SAINT PE	100,000	101,324	101,258	101,100		(224)		(224)			158	158	1,951	460
91412GS55	UNIV OF CALIFORNIA CA REVENUES 5.000% 05		07/05/2016	CONVERSION	10/26/2016	PERSHING LLC, JERSEY CITY	50,000	56,178	54,896	55,511		(667)		(667)			(615)	(615)	1,125	
91412GS30	UNIV OF CALIFORNIA CA REVENUES 5.000% 05		07/05/2016	CONVERSION	11/02/2016	WELLS FARGO BANK, N.A., C	50,000	56,178	54,885	55,451		(726)		(726)			(567)	(567)	1,194	
3128M9R95	FHLMC POOL #G0-7412 3.500% 06/01/2043		07/07/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/09/2016	Redemption	144,154	153,794	151,103	153,064		(730)		(730)			(1,961)	(1,961)	1,815	98
31307PYP8	FHLMC POOL #J3-3418 3.000% 12/01/2030		03/10/2016	JPMORGAN SECURITIES INC, NEW YORK	11/14/2016	Redemption	310,549	324,415	321,647	323,364		(1,051)		(1,051)			(1,717)	(1,717)	6,503	259
3132JMS26	FHLMC POOL #Q2-0537 3.000% 07/01/2043		03/30/2016	NOMURA SECS, NEW YORK	11/09/2016	Redemption	424,027	434,859	433,771	433,773		(1,087)		(1,087)			(2)	(2)	8,554	1,060
3132QSB64	FHLMC POOL #Q3-5460 3.500% 08/01/2045		03/24/2016	BARCLAYS CAPITAL INC, NEW YORK	11/09/2016	NOMURA SECS, NEW YORK	413,443	433,243	432,989	431,364		(1,879)		(1,879)			1,625	1,625	9,858	1,166
31419AXV4	FNMA POOL #0AE0691 4.500% 10/01/2040		03/04/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/09/2016	Redemption	100,746	110,018	108,926	108,433		(1,585)		(1,585)			493	493	2,961	76
3138X7CR2	FNMA POOL #0AU7279 4.000% 10/01/2043		08/16/2016	STANDISH	11/09/2016	BNP PARIBAS SECS CP/FIXED	204,569	223,844	220,510	222,921		(922)		(922)			(2,411)	(2,411)	2,300	386
3140EBGF2	FNMA POOL #0BA6497 4.000% 12/01/2045		04/22/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/09/2016	Redemption	99,001	106,844	106,282	106,245		(599)		(599)			37	37	2,432	286
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							6,586,490	7,515,335	7,426,136	7,447,843		(67,492)		(67,492)			(21,707)	(21,707)	159,822	37,767
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131HAQ8	21ST CENTURY FOX AMERICA INC 4.500% 02/1		08/18/2016	KING (CL) & ASSOCIATES, ALBANY	10/25/2016	WELLS FARGO SECURITIES LL	100,000	111,670	110,503	111,218		(452)		(452)			(715)	(715)	913	100
00440EAM9	ACE INA HOLDINGS INC 5.900% 06/15/2019		01/04/2016	PERSHING LLC, JERSEY CITY	11/09/2016	JPMORGAN SECURITIES INC,	55,000	61,902	60,816	60,234		(1,668)		(1,668)			583	583	2,975	198
00817YAU2	AETNA INC 2.400% 06/15/2021		06/02/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	MORGAN STANLEY & CO INC,	80,000	79,992	80,910	79,993		1		1			918	918	741	
0258M0EB1	AMERICAN EXPRESS CREDIT CORP 2.250% 05/0		05/02/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	GOLDMAN SACHS & CO, NY	105,000	104,936	106,287	104,942		6		6			1,346	1,346	1,135	
03076CAD8	AMERIPRISE FINANCIAL INC 7.300% 06/28/20		05/19/2016	BAIRD, ROBERT W & CO INC, MILWAUKEE	11/09/2016	PERSHING LLC, JERSEY CITY	35,000	40,512	39,759	39,691		(821)		(821)			68	68	2,250	1,036
031162CJ7	AMGEN INC 2.600% 08/19/2026		08/10/2016	GOLDMAN SACHS & CO, NY	10/25/2016	MORGAN STANLEY & CO INC,	85,000	84,948	82,770	84,949		1		1			(2,179)	(2,179)	424	
037833BS8	APPLE INC 2.250% 02/23/2021		02/16/2016	JPMORGAN SECURITIES INC, NEW YORK	10/25/2016	WELLS FARGO SECURITIES LL	110,000	109,922	112,512	109,932		10		10			2,580	2,580	1,684	
053332AU6	AUTOZONE INC 1.625% 04/21/2019		04/18/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/16/2016	MITSUBISHI UFJ SECURITIES	45,000	44,969	44,681	44,975		6		6			(294)	(294)	427	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06051GFT1	BANK OF AMERICA CORP 2.625% 10/19/2020	..	03/01/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	GOLDMAN SACHS & CO, NY	85,000	84,280	86,371	84,375		95		95			1,996	1,996	2,287	837
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/2026	..	08/25/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	GOLDMAN SACHS & CO, NY	85,000	89,456	87,935	89,392		(64)		(64)			(1,457)	(1,457)	1,562	1,083
06051GFF1	BANK OF AMERICA CORP 4.000% 04/01/2024	..	07/27/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	GOLDMAN SACHS & CO, NY	60,000	64,527	64,271	64,400		(127)		(127)			(128)	(128)	1,380	800
05531FAQ6	BB&T CORP 2.250% 02/01/2019	..	01/05/2016	BARCLAYS CAPITAL INC, NEW YORK	11/09/2016	BB&T SECURITIES, LLC, RIC	55,000	55,368	55,668	55,268		(100)		(100)			400	400	1,595	540
172967KN0	CITIGROUP INC 3.400% 05/01/2026	..	05/26/2016	JP MORGAN CHASE BANK/HSBCI, NEW YORK	10/25/2016	MERRILL LYNCH PIERCE FENN	110,000	110,893	112,663	110,862		(31)		(31)			1,801	1,801	1,828	301
172967KG5	CITIGROUP INC 3.700% 01/12/2026	..	08/05/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	GOLDMAN SACHS & CO, NY	85,000	89,451	89,040	89,362		(89)		(89)			(322)	(322)	926	245
172967JT9	CITIGROUP INC 4.400% 06/10/2025 DD 06/10	..	06/24/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/05/2016	CITIGROUP GBL MKTS/SALOMO	85,000	88,534	89,733	88,496		(38)		(38)			1,236	1,236	623	197
174610AN5	CITIZENS FINANCIAL GROUP INC 2.375% 07/2	..	07/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	10/25/2016	PERSHING LLC, JERSEY CITY	55,000	54,971	55,196	54,973		1		1			223	223	327	
125896BQ2	CMS ENERGY CORP 3.000% 05/15/2026	..	05/02/2016	RBC CAPITAL MARKETS LLC, NEW YORK	10/25/2016	JPMORGAN SECURITIES INC,	45,000	44,830	45,219	44,837		7		7			382	382	649	
198280AF6	COLUMBIA PIPELINE GROUP INC 4.500% 06/01	..	09/14/2016	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	10/25/2016	PERSHING LLC, JERSEY CITY	80,000	86,083	87,067	85,987		(96)		(96)			1,081	1,081	1,470	1,084
260543BX0	DOW CHEMICAL CO/THE 8.550% 05/15/2019	..	09/14/2016	GOLDMAN SACHS & CO, NY	11/09/2016	PERSHING LLC, JERSEY CITY	40,000	47,145	46,395	46,741		(404)		(404)			(346)	(346)	1,710	1,178
281020AJ6	EDISON INTERNATIONAL 2.950% 03/15/2023	..	03/02/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	PERSHING LLC, JERSEY CITY	45,000	44,980	46,319	44,982		2		2			1,337	1,337	844	
29273RBG3	ENERGY TRANSFER PARTNERS LP 4.750% 01/15	..	09/14/2016	BARCLAYS CAPITAL INC, NEW YORK	10/25/2016	PERSHING LLC, JERSEY CITY	45,000	46,384	47,144	46,371		(13)		(13)			773	773	612	380
31620MAS5	FIDELITY NATIONAL INFORMATION 2.250% 08/	..	08/11/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	PERSHING LLC, JERSEY CITY	90,000	89,987	90,176	89,988		0		0			188	188	405	
46625HQJ2	JPMORGAN CHASE & CO 2.550% 03/01/2021 DD	..	02/25/2016	JPMORGAN SECURITIES INC, NEW YORK	03/01/2016	GOLDMAN SACHS & CO, NY	110,000	109,918	109,668	109,918		0		0			(250)	(250)	23	
46625HRL6	JPMORGAN CHASE & CO 2.700% 05/18/2023	..	05/24/2016	PERSHING LLC, JERSEY CITY	10/25/2016	PERSHING LLC, JERSEY CITY	110,000	108,475	110,722	108,558		83		83			2,163	2,163	1,320	74
46625HRV4	JPMORGAN CHASE & CO 2.950% 10/01/2026	..	08/09/2016	JPMORGAN SECURITIES INC, NEW YORK	10/25/2016	GOLDMAN SACHS & CO, NY	90,000	90,441	89,661	90,433		(8)		(8)			(772)	(772)	715	155
46625HJY7	JPMORGAN CHASE & CO 3.875% 09/10/2024 DD	..	03/01/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/24/2016	GOLDMAN SACHS & CO, NY	110,000	110,253	111,602	110,247		(6)		(6)			1,354	1,354	3,043	2,060
46625HJZ4	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD	..	07/08/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/09/2016	JPMORGAN SECURITIES INC,	85,000	91,896	90,998	91,851		(45)		(45)			(853)	(853)	555	273
59156RAX6	METLIFE INC 4.750% 02/08/2021	..	02/25/2016	PERSHING LLC, JERSEY CITY	10/25/2016	PERSHING LLC, JERSEY CITY	120,000	132,012	133,770	130,499		(1,513)		(1,513)			3,271	3,271	4,117	364

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 FOREIGN	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
60871RAE0	MOLSON COORS BREWING CO 1.450% 07/15/201		06/28/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/29/2016	DEUTSCHE BK SECS INC, NY	5,000	4,998	5,010	4,998							12	12		
60871RAF7	MOLSON COORS BREWING CO 2.100% 07/15/202		06/28/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	JPMORGAN SECURITIES INC,	85,000	84,968	84,949	84,969		2		2			(20)	(20)	550	
651229AT3	NEWELL RUBBERMAID INC 2.600% 03/29/2019		03/18/2016	GOLDMAN SACHS & CO, NY	11/09/2016	PERSHING LLC, JERSEY CITY	10,000	9,998	10,179	9,998		0		0			181	181	163	
651229AU0	NEWELL RUBBERMAID INC 3.150% 04/01/2021		03/18/2016	GOLDMAN SACHS & CO, NY	10/25/2016	GOLDMAN SACHS & CO, NY	55,000	54,909	57,380	54,918		9		9			2,462	2,462	1,001	
674599CH6	OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2		03/28/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/02/2016	PERSHING LLC, JERSEY CITY	70,000	69,840	73,741	69,848		7		7			3,893	3,893	1,349	
68389XAU9	ORACLE CORP 3.400% 07/08/2024		03/22/2016	MORGAN STANLEY & CO INC, NY	10/25/2016	WELLS FARGO SECURITIES LL	90,000	94,652	95,509	94,358		(295)		(295)			1,151	1,151	2,465	680
842587CS4	SOUTHERN CO/THE 2.350% 07/01/2021		05/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/25/2016	GOLDMAN SACHS & CO, NY	65,000	64,912	65,824	64,918		6		6			906	906	653	
863667AM3	STRYKER CORP 2.625% 03/15/2021		03/03/2016	GOLDMAN SACHS & CO, NY	10/25/2016	JPMORGAN SECURITIES INC,	100,000	99,962	102,461	99,966		4		4			2,495	2,495	1,663	
86765BAT6	SUNOCO LOGISTICS PARTNERS OPER 3.900% 07		07/18/2016	J.P. MORGAN CLEARING CORP, NEW YORK	10/25/2016	PERSHING LLC, JERSEY CITY	40,000	40,130	40,984	40,127		(3)		(3)			857	857	459	33
921813AA9	VANDERBILT UNIVERSITY/THE 5.250% 04/01/2		02/02/2016	JPMORGAN SECURITIES INC, NEW YORK	04/29/2016	Call	25,000	27,944	27,716	27,733		(211)		(211)			(16)	(16)	758	452
25468PDA1	WALT DISNEY CO/THE 1.850% 05/30/2019		01/19/2016	PERSHING LLC, JERSEY CITY	11/09/2016	US BANCORP INVESTMENTS IN	50,000	50,620	50,576	50,472		(147)		(147)			104	104	886	134
25468PDM5	WALT DISNEY CO/THE 1.850% 07/30/2026		07/07/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	PERSHING LLC, JERSEY CITY	95,000	93,002	89,808	93,052		50		50			(3,244)	(3,244)	517	
949746RS2	WELLS FARGO & CO 2.500% 03/04/2021		02/26/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/25/2016	PERSHING LLC, JERSEY CITY	105,000	104,976	106,334	104,979		3		3			1,355	1,355	1,706	
05565QDF2	BP CAPITAL MARKETS PLC 3.017% 01/16/2027	C	09/13/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/25/2016	PERSHING LLC, JERSEY CITY	85,000	85,000	86,301	85,000							1,301	1,301	299	
62854AAD6	MYLAN NV 144A 3.950% 06/15/2026	C	09/13/2016	GOLDMAN SACHS & CO, NY	10/25/2016	GOLDMAN SACHS & CO, NY	110,000	110,196	111,473	110,194		(2)		(2)			1,279	1,279	1,678	1,171
822582BX9	SHELL INTERNATIONAL FINANCE BV 2.500% 09	C	09/07/2016	JPMORGAN SECURITIES INC, NEW YORK	10/25/2016	WELLS FARGO SECURITIES LL	85,000	84,137	83,519	84,147		10		10			(628)	(628)	272	
82481LAA7	SHIRE ACQUISITIONS INVESTMENTS 1.900% 09	C	09/19/2016	BARCLAYS CAPITAL INC, NEW YORK	11/09/2016	JPMORGAN SECURITIES INC,	40,000	39,968	39,769	39,969		2		2			(200)	(200)	110	
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS 2.400% 09	C	09/19/2016	BARCLAYS CAPITAL INC, NEW YORK	10/25/2016	MORGAN STANLEY & CO INC,	85,000	84,908	84,734	84,910		2		2			(176)	(176)	198	
02007CAD4	ALLY AUTO RECEIVABLES TRU 1 A3 1.470% 04		01/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/22/2016	JPM/INTL FCSTONE FINANCIA	115,000	114,987	115,229	114,989		2		2			240	240	1,390	
03065VAD9	AMERICREDIT AUTOMOBILE RE 1 A3 1.810% 10		01/12/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2016	BNP PARIBAS SECS CP/FIXED	30,000	29,996	30,093	29,996		1		1			96	96	459	
03066DAD8	AMERICREDIT AUTOMOBILE RE 2 A3 1.600% 11		04/05/2016	RBC CAPITAL MARKETS LLC, NEW YORK	11/21/2016	BNP PARIBAS SECS CP/FIXED	190,000	189,997	189,933	189,998		0		0			(65)	(65)	1,875	
05581RAD8	BMW VEHICLE LEASE TRUST 2 1 A3 1.340% 01		02/09/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/22/2016	RBC CAPITAL MARKETS LLC,	305,000	304,964	304,917	304,973		9		9			(57)	(57)	3,145	

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05582QAD9	BMW VEHICLE OWNER TRUST 2 A A3 1.160% 11		07/12/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	BNP PARIBAS SECS CP/FIXED	295,000	294,999	293,087	294,999		0		0			(1,912)	(1,912)	1,169	
13974MAC0	CAPITAL AUTO RECEIVABLES 2 A3 1.460% 06/		07/12/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/21/2016	JPM/INTL FCSTONE FINANCIA	40,000	39,997	39,730	39,997		0		0			(267)	(267)	203	
14313YAC2	CARMAX AUTO OWNER TRUST 2 1 A3 1.610% 11		01/26/2016	BARCLAYS CAPITAL INC, NEW YORK	11/21/2016	DEUTSCHE BK SECS INC, NY	90,000	89,978	90,127	89,982		4		4			145	145	1,175	
14314EAC5	CARMAX AUTO OWNER TRUST 2 3 A3 1.390% 05		07/14/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/21/2016	JPMORGAN SECURITIES INC,	295,000	294,956	293,260	294,959		3		3			(1,699)	(1,699)	1,424	
12594BAD4	CNH EQUIPMENT TRUST 2016-A A3 1.480% 04		02/10/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/22/2016	BARCLAYS CAPITAL INC, NEW	65,000	64,984	64,797	64,986		2		2			(189)	(189)	738	
34531AAE4	FORD CREDIT AUTO LEASE TR A A4 1.850% 07		03/15/2016	PERSHING LLC, JERSEY CITY	11/22/2016	BARCLAYS CAPITAL INC, NEW	140,000	139,982	140,591	139,986		3		3			605	605	1,734	
34532EAD7	FORD CREDIT AUTO OWNER TR B A3 1.330% 10		04/19/2016	BARCLAYS CAPITAL INC, NEW YORK	11/22/2016	BNP PARIBAS SECS CP/FIXED	195,000	194,982	194,513	194,984		2		2			(471)	(471)	1,491	
36250UAD6	GM FINANCIAL AUTOMOBILE L 1 A3 1.640% 07		02/18/2016	JPMORGAN SECURITIES INC, NEW YORK	11/21/2016	BARCLAYS CAPITAL INC, NEW	55,000	54,998	55,062	54,999		0		0			64	64	677	
36251LAD5	GM FINANCIAL AUTOMOBILE L 2 A3 1.620% 09		05/10/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2016	BARCLAYS CAPITAL INC, NEW	65,000	64,994	64,980	64,995		1		1			(15)	(15)	547	
41284DAC6	HARLEY-DAVIDSON MOTORCYCL A A3 1.340% 01		06/07/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	WELLS FARGO SECURITIES LL	85,000	84,994	84,774	84,994		1		1			(220)	(220)	500	
43814NAC9	HONDA AUTO RECEIVABLES 20 1 A3 1.220% 12		02/16/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	JP MORGAN CHASE BANK/HSBC	165,000	164,977	164,691	164,981		4		4			(290)	(290)	1,499	
47788NAC2	JOHN DEERE OWNER TRUST 20 B A3 1.250% 06		07/19/2016	RBC CAPITAL MARKETS LLC, NEW YORK	11/22/2016	MERRILL LYNCH PIERCE FENN	65,000	64,995	64,688	64,995		0		0			(308)	(308)	262	
65490BAE5	NISSAN AUTO LEASE TRUST 2 B A4 1.290% 03		01/15/2016	CREDIT AGRICOLE USA, NEW YORK	04/19/2016	JP MORGAN CHASE BANK/HSBC	75,000	74,777	75,088	74,790		13		13			298	298	258	16
65478UAD1	NISSAN AUTO RECEIVABLES 2 A A3 1.340% 10		02/02/2016	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/22/2016	DEUTSCHE BK SECS INC, NY	60,000	59,986	59,805	59,989		2		2			(183)	(183)	632	
65478VAD9	NISSAN AUTO RECEIVABLES 2 B A3 1.320% 01		04/18/2016	SG AMERICAS SECURITIES LLC, NEW YORK	11/22/2016	JP MORGAN CHASE BANK/HSBC	25,000	24,996	24,924	24,997		0		0			(73)	(73)	189	
80285EAD9	SANTANDER DRIVE AUTO RECE 1 A3 1.620% 03		02/10/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/22/2016	CITIGROUP GBL MKTS/SALOMO	255,000	254,960	255,349	254,968		7		7			381	381	3,167	
80285CAF8	SANTANDER DRIVE AUTO RECE 2 A3 1.560% 05		05/03/2016	JPMORGAN SECURITIES INC, NEW YORK	11/22/2016	JPMORGAN SECURITIES INC,	55,000	54,990	55,037	54,992		1		1			45	45	458	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,070,000	6,148,343	6,164,793	6,142,575		(5,768)		(5,768)			22,218	22,218	74,256	13,390
8399998 Subtotal - Bonds							33,529,508	34,768,936	34,724,986	34,680,801		(88,135)		(88,135)			44,184	44,184	391,158	117,684
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
90214J101	2U INC		02/12/2016	BB&T SECURITIES, LLC, RICHMOND	11/23/2016	INSTINET CORP, NEW YORK	110.000	1,701	3,890	1,701							2,189	2,189		
002824100	ABBOTT LABORATORIES		07/20/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/14/2016	WELLS FARGO SECURITIES LL	4,130.000	176,414	161,250	176,414							(15,163)	(15,163)	858	

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CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00404A109	ACADIA HEALTHCARE CO INC		10/31/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/23/2016	INSTINET CORP, NEW YORK	804.000	33,521	30,587	33,521							(2,935)	(2,935)		
00724F101	ADOBE SYSTEMS INC		11/10/2016	UBS SECURITIES LLC, STAMFORD	11/25/2016	BERNSTEIN SANFORD C & CO,	545.000	56,872	56,916	56,872							44	44		
00773T101	ADVANSIX INC		10/03/2016	FROM HONEYWELL	10/13/2016	MELLON BANK	13.520	170	209	170							39	39		
G01767105	ALKERMES PLC		02/08/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	41.000	1,206	2,386	1,206							1,179	1,179		
01741R102	ALLEGHENY TECHNOLOGIES INC		02/02/2016	UBS SECURITIES LLC, STAMFORD	11/23/2016	INSTINET CORP, NEW YORK	121.000	1,020	2,140	1,020							1,119	1,119	29	
020002101	ALLSTATE CORP/THE		02/05/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	75.000	4,735	5,419	4,735							684	684	74	
02005N100	ALLY FINANCIAL INC		09/21/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,393.000	26,835	27,732	26,835							896	896	142	
02079K305	ALPHABET INC		03/04/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	118.000	86,597	92,208	86,597							5,611	5,611		
023135106	AMAZON.COM INC		09/27/2016	KNIGHT CLEARING SERVICES LLC, JERSEY CIT	11/25/2016	BERNSTEIN SANFORD C & CO,	57.000	46,561	44,680	46,561							(1,881)	(1,881)		
03211L102	AMPLIFY SNACK BRANDS INC		01/11/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/23/2016	INSTINET CORP, NEW YORK	262.000	2,519	2,525	2,519							6	6		
036752103	ANTHEM INC		10/26/2016	GOLDMAN SACHS & CO, NY	11/25/2016	J.P. MORGAN CLEARING CORP	215.000	26,546	30,768	26,546							4,222	4,222		
037833100	APPLE INC		06/29/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	1,177.000	127,295	131,032	127,295							3,737	3,737	1,110	
038222105	APPLIED MATERIALS INC		11/09/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	BERNSTEIN SANFORD C & CO,	2,205.000	66,943	69,960	66,943							3,017	3,017	221	
04238R106	ARMSTRONG FLOORING INC		04/04/2016	CONVERSION OF ARMSTRONG WORLD IND	06/01/2016	J.P. MORGAN CLEARING CORP	235.000	3,164	4,036	3,164							871	871		
04316A108	ARTISAN PARTNERS ASSET MANAGEM		07/15/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/23/2016	INSTINET CORP, NEW YORK	416.000	11,584	12,453	11,584							869	869	499	
046433207	ASTRONICS CORP		10/06/2016	CONVERSION	11/16/2016	CASH IN LEIU OF FRACTIONS	30.600	845	1,085	845							239	239		
046433108	ASTRONICS CORP		06/27/2016	STEPHENS INC, LITTLE ROCK	11/23/2016	INSTINET CORP, NEW YORK	240.000	7,565	9,950	7,565							2,385	2,385		
060505104	BANK OF AMERICA CORP		11/09/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	J.P. MORGAN CLEARING CORP	12,402.000	168,874	238,911	168,874							70,037	70,037	1,506	
07177M103	BAXALTA INC		01/06/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	01/11/2016	CREDIT SUISSE, NEW YORK (	200.000	7,985	8,076	7,985							91	91		
071813109	BAXTER INTERNATIONAL INC		02/01/2016	JEFFERIES & CO INC, NEW YORK	07/18/2016	STATE STREET GLOBAL MARKE	2,350.000	89,047	106,861	89,047							17,814	17,814	429	
054937107	BB&T CORP		07/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/09/2016	ITG INC, NEW YORK	994.000	36,415	41,222	36,415							4,807	4,807	596	
073685109	BEACON ROOFING SUPPLY INC		09/28/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	88.000	3,740	4,038	3,740							299	299		

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											12	13	14	15	16					
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077454106	BELDEN INC		02/08/2016	JEFFERIES & CO INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	35.000	1,293	2,589	1,293							1,297	1,297	5	
08579W103	BERRY PLASTICS GROUP INC		02/08/2016	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	11/23/2016	INSTINET CORP, NEW YORK	142.000	4,026	6,560	4,026							2,534	2,534		
05591B109	BMC STOCK HOLDINGS INC		05/19/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/23/2016	INSTINET CORP, NEW YORK	399.000	6,134	7,679	6,134							1,545	1,545		
09739D100	BOISE CASCADE CO		04/21/2016	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	11/23/2016	INSTINET CORP, NEW YORK	264.000	5,512	5,808	5,512							296	296		
099724106	BORGWARNER INC		10/12/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	835.000	29,450	29,662	29,450							213	213		
10921T101	BRIGHTCOVE INC		05/17/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	131.000	802	1,085	802							284	284		
110122108	BRISTOL-MYERS SQUIBB CO		02/26/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/25/2016	BERNSTEIN SANFORD C & CO,	680.000	39,254	38,625	39,254							(629)	(629)	615	
111621306	BROCADE COMMUNICATIONS SYSTEMS		04/19/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	480.000	4,671	5,973	4,671							1,302	1,302	53	
13057Q107	CALIFORNIA RESOURCES CORP		02/26/2016	J.P. MORGAN CLEARING CORP, NEW YORK	04/01/2016	BERNSTEIN SANFORD C & CO,	358.822	141	252	141							111	111		
14040H105	CAPITAL ONE FINANCIAL CORP		11/09/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	J.P. MORGAN CLEARING CORP	363.000	27,211	30,603	27,211							3,391	3,391	84	
14149Y108	CARDINAL HEALTH INC		01/14/2016	NATIONAL FINL SVCS CORP, NEW YORK	06/08/2016	STATE STREET GLOBAL MARKE	1,050.000	85,231	84,688	85,231							(544)	(544)	308	
141619106	CARDIOVASCULAR SYSTEMS INC		01/22/2016	CANTOR FITZGERALD & CO INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	1,511.000	16,070	38,770	16,070							22,700	22,700		
144285103	CARPENTER TECHNOLOGY CORP		09/20/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	142.000	5,209	5,354	5,209							145	145	26	
14964U108	CAVIUM INC		08/17/2016	MERGER WITH QLOGIC CORP	11/23/2016	INSTINET CORP, NEW YORK	228.000	11,760	12,425	11,760							665	665		
124857202	CBS CORP		02/17/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	CREDIT SUISSE, NEW YORK (	764.000	39,284	44,875	39,284							5,591	5,591	417	
12508E101	CDK GLOBAL INC		01/07/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	47.000	2,159	2,752	2,159							594	594	19	
150870103	CELANESE CORP		03/17/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	BERNSTEIN SANFORD C & CO,	380.000	25,922	29,685	25,922							3,762	3,762	348	
151020104	CELGENE CORP		01/11/2016	GOLDMAN SACHS & CO, NY	11/25/2016	BERNSTEIN SANFORD C & CO,	520.000	56,050	62,458	56,050							6,408	6,408		
15117B103	CELLDEX THERAPEUTICS INC		01/15/2016	PERSHING LLC, JERSEY CITY	11/23/2016	INSTINET CORP, NEW YORK	1,941.000	17,629	8,483	17,629							(9,145)	(9,145)		
16117M305	CHARTER COMMUNICATIONS INC		03/18/2016	PIPER JAFFRAY & CO, MINNEAPOLIS	05/18/2016	MERGER	585.000	117,879	117,879	117,879										
16119P108	CHARTER COMMUNICATIONS INC		06/07/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/03/2016	ITG INC, NEW YORK	653.957	145,804	175,207	145,804							29,404	29,404		
166764100	CHEVRON CORP		07/07/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,332.000	140,086	147,112	140,086							7,027	7,027	2,753	
125509109	CIGNA CORP		02/05/2016	UBS SECURITIES LLC, STAMFORD	11/25/2016	J.P. MORGAN CLEARING CORP	34.000	4,547	4,762	4,547							215	215	1	

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171798101	CIMAREX ENERGY CO		01/28/2016	NATIONAL FINL SVCS CORP, NEW YORK	06/01/2016	GOLDMAN SACHS EXECUTION &	110.000	9,631	12,612	9,631							2,981	2,981	36	
17275R102	CISCO SYSTEMS INC		02/11/2016	WELLS FARGO SECURITIES LLC, CHARLOTTE	05/02/2016	BERNSTEIN SANFORD C & CO,	150.000	3,659	3,990	3,659							331	331	39	
172967424	CITIGROUP INC		11/21/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	2,145.000	96,879	121,530	96,879							24,650	24,650	638	
18538R103	CLEARWATER PAPER CORP		01/08/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	394.000	15,739	25,218	15,739							9,479	9,479		
12572Q105	CME GROUP INC/IL		06/27/2016	ITG INC, NEW YORK	11/11/2016	JEFFERIES & CO INC, NEW Y	850.000	82,029	95,744	82,029							13,714	13,714	510	
205363104	COMPUTER SCIENCES CORP		05/25/2016	GOLDMAN SACHS & CO, NY	11/25/2016	J.P. MORGAN CLEARING CORP	485.000	20,836	30,125	20,836							9,289	9,289	158	
20717E101	CONFORMIS INC		05/16/2016	INSTINET CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	659.000	4,046	5,929	4,046							1,884	1,884		
20825C104	CONOCOPHILLIPS		10/06/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	1,450.000	63,759	66,574	63,759							2,815	2,815	210	
21240D107	CONTROL4 CORP		01/15/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	159.000	896	1,794	896							898	898		
229669106	CUBIC CORP		10/25/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	242.000	9,997	11,283	9,997							1,287	1,287		
126650100	CVS HEALTH CORP		09/07/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	172.000	16,024	12,727	16,024							(3,297)	(3,297)	73	
232806109	CYPRESS SEMICONDUCTOR CORP		02/09/2016	RBC CAPITAL MARKETS LLC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	671.000	4,423	7,488	4,423							3,065	3,065	221	
235851102	DANAHER CORP		02/29/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/14/2016	LIQUIDATING DIVIDEND	1,370.000	127,216	140,003	127,216							12,787	12,787	437	
237266101	DARLING INGREDIENTS INC		09/19/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	758.000	9,900	10,649	9,900							749	749		
23918K108	DAVITA INC		11/21/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	265.000	16,599	16,820	16,599							221	221		
247361702	DELTA AIR LINES INC		01/19/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	947.000	40,103	46,415	40,103							6,312	6,312	551	
25278X109	DIAMONDBACK ENERGY INC		05/24/2016	ITG INC, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	361.000	29,821	36,194	29,821							6,373	6,373		
254709108	DISCOVER FINANCIAL SERVICES		05/03/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	273.000	15,176	18,631	15,176							3,454	3,454	232	
260543103	DOW CHEMICAL CO/THE		02/08/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	962.000	45,950	52,064	45,950							6,113	6,113	1,299	
23331A109	DR HORTON INC		03/15/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/09/2016	ITG INC, NEW YORK	1,035.000	30,851	29,468	30,851							(1,382)	(1,382)	199	
23335C101	DTS INC/CA		01/13/2016	WILLIAM BLAIR & CO, CHICAGO	11/23/2016	INSTINET CORP, NEW YORK	51.000	1,061	2,166	1,061							1,105	1,105	1	
233377407	DXP ENTERPRISES INC		10/26/2016	STEPHENS INC, LITTLE ROCK	11/23/2016	INSTINET CORP, NEW YORK	581.000	11,446	17,821	11,446							6,376	6,376		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26969P108	EAGLE MATERIALS INC		09/28/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/17/2016	STEPHENS INC, LITTLE ROCK	14.000	1,065	1,323	1,065							258	258	1	
278642103	EBAY INC		01/05/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	385.000	10,121	11,117	10,121							996	996		
292562105	ENCORE WIRE CORP		06/24/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	89.000	3,129	3,771	3,129							641	641	5	
29265N108	ENERGEN CORP		08/22/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	500.000	28,023	28,741	28,023							719	719		
26875P101	EOG RESOURCES INC		01/28/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	138.000	9,215	13,301	9,215							4,087	4,087	90	
26884L109	EQT CORP		05/27/2016	CANTOR CLEARING SERV, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	349.000	25,844	24,607	25,844							(1,237)	(1,237)	28	
29444U700	EQUINIX INC		01/20/2016	KNIGHT CLEARING SERVICES LLC, JERSEY CIT	10/20/2016	STIFEL NICOLAUS	209.000	64,252	77,599	64,252							13,347	13,347	989	
29476L107	EQUITY RESIDENTIAL		07/07/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	10/05/2016	CREDIT SUISSE, NEW YORK (	295.000	20,726	18,106	20,726							(2,620)	(2,620)	1,034	
30219G108	EXPRESS SCRIPTS HOLDING CO		05/06/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	210.000	15,303	16,105	15,303							802	802		
30303M102	FACEBOOK INC		07/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	BERNSTEIN SANFORD C & CO,	230.000	27,815	27,816	27,815							1	1		
G33990329	FERROGLOBE PLC CONTRA		11/17/2016	SPINOFF	12/21/2016	LIQUIDATION	6,901.000													
302491303	FMC CORP		02/11/2016	UBS SECURITIES LLC, STAMFORD	11/23/2016	INSTINET CORP, NEW YORK	113.000	4,596	6,179	4,596							1,583	1,583	40	
34959J108	FORTIVE CORP		07/05/2016	REC FROM DANAHER CORP	07/12/2016	BARCLAYS CAPITAL INC./LE,	685.000	31,299	34,758	31,299							3,460	3,460		
368736104	GENERAC HOLDINGS INC		09/09/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	54.000	1,841	2,257	1,841							416	416		
369550108	GENERAL DYNAMICS CORP		05/09/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/09/2016	BARCLAYS CAPITAL INC./LE,	108.000	15,409	18,267	15,409							2,858	2,858	223	
369604103	GENERAL ELECTRIC CO		07/07/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/25/2016	BERNSTEIN SANFORD C & CO,	2,530.000	80,973	79,308	80,973							(1,665)	(1,665)	582	
375558103	GILEAD SCIENCES INC		07/22/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	BERNSTEIN SANFORD C & CO,	1,673.000	138,749	126,001	138,749							(12,748)	(12,748)	672	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		01/04/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	1,709.000	13,747	12,010	13,747							(1,737)	(1,737)		
38046C109	GOGO INC		10/06/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/23/2016	INSTINET CORP, NEW YORK	209.000	2,344	1,948	2,344							(396)	(396)		
38141G104	GOLDMAN SACHS GROUP INC/THE		10/06/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	437.000	74,433	92,659	74,433							18,225	18,225		
387328107	GRANITE CONSTRUCTION INC		06/27/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	339.000	14,266	20,470	14,266							6,205	6,205	88	
395259104	GREENHILL & CO INC		03/16/2016	PERSHING LLC, JERSEY CITY	11/23/2016	INSTINET CORP, NEW YORK	553.000	11,026	15,852	11,026							4,827	4,827	514	
402635304	GULFPORT ENERGY CORP		09/06/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	1,039.000	29,556	26,766	29,556							(2,791)	(2,791)		

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
406216101	HALLIBURTON CO		04/15/2016	STEPHENS INC, LITTLE ROCK	11/25/2016	ITG INC, NEW YORK	1,740.000	69,071	81,997	69,071							12,927	12,927	482	
422368100	HEARTWARE INTERNATIONAL INC		01/12/2016	NATIONAL FINL SVCS CORP, NEW YORK	08/01/2016	FRONTIER	380.000	10,613	22,040	10,613							11,427	11,427		
42824C109	HEWLETT PACKARD ENTERPRISE CO		11/21/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	J.P. MORGAN CLEARING CORP	1,070.000	21,346	24,723	21,346							3,376	3,376	91	
438516106	HONEYWELL INTERNATIONAL INC		06/09/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	207.000	24,107	23,693	24,107							(415)	(415)	354	
45688C107	INGEVITY CORP		05/16/2016	DIVIDEND FROM WESTROCK	11/30/2016	BERNSTEIN SANFORD C & CO,	79.834	2,523	2,015	2,523							(508)	(508)		
45774N108	INNOPHOS HOLDINGS INC		04/05/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/23/2016	INSTINET CORP, NEW YORK	290.000	9,671	15,473	9,671							5,802	5,802	418	
458118106	INTEGRATED DEVICE TECHNOLOGY I		10/20/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	125.000	2,585	3,174	2,585							588	588		
458140100	INTEL CORP		10/06/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	BERNSTEIN SANFORD C & CO,	2,290.000	86,671	80,930	86,671							(5,741)	(5,741)	595	
458665304	INTERFACE INC		05/03/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	1,073.000	18,301	19,320	18,301							1,019	1,019	150	
460690100	INTERPUBLIC GROUP OF COS INC/T		09/13/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	1,807.000	41,765	43,927	41,765							2,162	2,162	81	
466313103	JABIL CIRCUIT INC		06/29/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/23/2016	INSTINET CORP, NEW YORK	603.000	10,734	13,023	10,734							2,289	2,289	241	
469814107	JACOBS ENGINEERING GROUP INC		05/06/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/21/2016	BERNSTEIN SANFORD C & CO,	573.000	27,291	34,563	27,291							7,273	7,273		
478160104	JOHNSON & JOHNSON		01/26/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	575.000	59,920	65,284	59,920							5,363	5,363	2,795	
497266106	KIRBY CORP		01/06/2016	CANTOR FITZGERALD & CO INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	241.000	12,199	15,798	12,199							3,599	3,599		
482480100	KLA-TENCOR CORP		10/05/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	373.000	26,565	30,505	26,565							3,940	3,940	201	
501044101	KROGER CO/THE		02/03/2016	GOLDMAN SACHS & CO, NY	09/06/2016	STATE STREET GLOBAL MARKE	690.000	27,584	21,401	27,584							(6,183)	(6,183)	446	
50540R409	LABORATORY CORP OF AMERICA HOL		04/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	206.000	26,009	26,025	26,009							16	16		
512807108	LAM RESEARCH CORP		01/20/2016	NATIONAL FINL SVCS CORP, NEW YORK	09/19/2016	CREDIT SUISSE, NEW YORK (	360.000	25,507	33,239	25,507							7,732	7,732	462	
525327102	LEIDOS HOLDINGS INC		07/12/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	703.000	31,034	34,896	31,034							3,861	3,861	6,895	
527288104	LEUCADIA NATIONAL CORP		01/08/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/23/2016	INSTINET CORP, NEW YORK	575.000	8,891	12,148	8,891							3,256	3,256	99	
531229888	LIBERTY BRAVES GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	05/04/2016	GOLDMAN SACHS & CO, NY	53.000	818	816	818							(2)	(2)		
531229854	LIBERTY MEDIA GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	05/04/2016	ITG INC, NEW YORK	133.000	2,113	2,492	2,113							378	378		

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CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
531229607	LIBERTY SIRIUSXM GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	06/17/2016	NATIONAL FINL SVCS CORP,	533.000	8,445	16,139	8,445							7,694	7,694		
539830109	LOCKHEED MARTIN CORP		01/15/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/25/2016	GOLDMAN SACHS EXECUTION &	525.000	114,222	133,668	114,222							19,446	19,446	2,553	
546347105	LOUISIANA-PACIFIC CORP		09/30/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	138.000	2,607	2,730	2,607							124	124		
50216C108	LSI INDUSTRIES INC		08/22/2016	GOLDMAN SACHS & CO, NY	11/23/2016	INSTINET CORP, NEW YORK	1,791.000	17,687	17,849	17,687							162	162	135	
565849106	MARATHON OIL CORP		08/17/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	3,137.000	50,712	51,919	50,712							1,207	1,207	157	
56585A102	MARATHON PETROLEUM CORP		04/07/2016	UBS SECURITIES LLC, STAMFORD	11/25/2016	J.P. MORGAN CLEARING CORP	1,056.000	42,171	50,154	42,171							7,983	7,983	851	
571903202	MARRIOTT INTERNATIONAL INC/MD		04/08/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/25/2016	BERNSTEIN SANFORD C & CO,	1,620.000	112,457	126,876	112,457							14,419	14,419	1,218	
574599106	MASCO CORP		07/12/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/25/2016	BERNSTEIN SANFORD C & CO,	2,090.000	70,422	67,672	70,422							(2,749)	(2,749)	209	
576323109	MASTEC INC		02/08/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	494.000	6,703	17,906	6,703							11,203	11,203		
580135101	MCDONALD'S CORP		11/14/2016	KNIGHT CLEARING SERVICES LLC, JERSEY CIT	11/25/2016	BERNSTEIN SANFORD C & CO,	990.000	111,977	119,225	111,977							7,249	7,249		
58155Q103	MCKESSON CORP		05/24/2016	ITG INC, NEW YORK	10/28/2016	ITG INC, NEW YORK	483.000	87,152	58,918	87,152							(28,234)	(28,234)	239	
58501N101	MEDIVATION INC		01/15/2016	ITG INC, NEW YORK	09/28/2016	MELLON BANK	513.000	18,540	41,810	18,540							23,269	23,269		
58933Y105	MERCK & CO INC		05/02/2016	UBS SECURITIES LLC, STAMFORD	11/25/2016	J.P. MORGAN CLEARING CORP	856.000	47,296	52,934	47,296							5,638	5,638	783	
59156R108	METLIFE INC		07/21/2016	PERSHING LLC, JERSEY CITY	11/25/2016	J.P. MORGAN CLEARING CORP	475.000	21,251	26,213	21,251							4,961	4,961	591	
594918104	MICROSOFT CORP		04/22/2016	KNIGHT CLEARING SERVICES LLC, JERSEY CIT	11/25/2016	J.P. MORGAN CLEARING CORP	2,110.000	107,378	127,354	107,378							19,976	19,976	3,193	
62855J104	MYRIAD GENETICS INC		06/27/2016	PERSHING LLC, JERSEY CITY	11/23/2016	INSTINET CORP, NEW YORK	643.000	14,153	10,879	14,153							(3,274)	(3,274)		
63938C108	NAVIENT CORP		11/01/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	409.000	5,370	7,229	5,370							1,859	1,859		
651229106	NEWELL RUBBERMAID INC		01/20/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	360.000	12,645	17,374	12,645							4,728	4,728	205	
651290108	NEWFIELD EXPLORATION CO		06/27/2016	GOLDMAN SACHS & CO, NY	11/25/2016	J.P. MORGAN CLEARING CORP	623.000	26,354	25,921	26,354							(434)	(434)		
67020Y100	NUANCE COMMUNICATIONS INC		09/28/2016	MACQUARIE CAPITAL (USA) INC., NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	843.000	12,054	14,168	12,054							2,114	2,114		
670346105	NUCOR CORP		07/12/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	657.000	35,001	41,076	35,001							6,075	6,075	246	
681919106	OMNICOM GROUP INC		02/05/2016	RBC CAPITAL MARKETS LLC, NEW YORK	10/18/2016	J.P. MORGAN CLEARING CORP	222.000	15,945	18,035	15,945							2,090	2,090	334	
68389X105	ORACLE CORP		06/29/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	989.000	40,288	39,685	40,288							(604)	(604)	352	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 FOREIGN	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	12 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
697435105	PALO ALTO NETWORKS INC		02/05/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	BERNSTEIN SANFORD C & CO,	450.000	55,323	62,882	55,323							7,559	7,559		
70450Y103	PAYPAL HOLDINGS INC		09/13/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	BERNSTEIN SANFORD C & CO,	2,090.000	81,462	83,766	81,462							2,304	2,304		
718546104	PHILLIPS 66		01/26/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	116.000	9,022	9,827	9,022							805	805	869	
693506107	PPG INDUSTRIES INC		01/06/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	MERRILL LYNCH PIERCE FENN	457.000	42,877	44,753	42,877							1,876	1,876	628	
74164F103	PRIMORIS SERVICES CORP		06/27/2016	PERSHING LLC, JERSEY CITY	11/14/2016	ITG INC, NEW YORK	204.000	3,680	4,814	3,680							1,135	1,135	22	
69366J200	PTC THERAPEUTICS INC		02/23/2016	ITG INC, NEW YORK	03/22/2016	PERSHING LLC, JERSEY CITY	300.000	5,019	1,848	5,019							(3,171)	(3,171)		
745867101	PULTEGROUP INC		10/21/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/09/2016	BERNSTEIN SANFORD C & CO,	3,656.000	64,748	69,196	64,748							4,448	4,448	639	
74736K101	QORVO INC		01/14/2016	OPPENHEIMER & CO INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	102.000	4,044	5,585	4,044							1,541	1,541		
751212101	RALPH LAUREN CORP		08/17/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	780.000	85,350	87,833	85,350							2,483	2,483	265	
755111507	RAYTHEON CO		05/02/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/09/2016	JEFFERIES & CO INC, NEW Y	342.000	45,394	50,601	45,394							5,206	5,206	570	
779376102	ROVI CORP		05/02/2016	J.P. MORGAN CLEARING CORP, NEW YORK	09/08/2016	MERGER	238.000	3,744	4,872	3,744							1,128	1,128		
79466L302	SALESFORCE.COM INC		02/09/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	1,140.000	72,493	83,916	72,493							11,423	11,423		
811699107	SEACHANGE INTERNATIONAL INC		03/17/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	1,175.000	5,811	3,080	5,811							(2,731)	(2,731)		
81211K100	SEALED AIR CORP		04/29/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	626.000	31,386	29,594	31,386							(1,792)	(1,792)	200	
81762P102	SERVICENOW INC		01/28/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	BERNSTEIN SANFORD C & CO,	1,380.000	76,572	121,060	76,572							44,488	44,488		
82669G104	SIGNATURE BANK/NEW YORK NY		09/28/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	189.000	23,876	28,325	23,876							4,449	4,449		
790849103	ST JUDE MEDICAL INC		04/11/2016	J.P. MORGAN CLEARING CORP, NEW YORK	08/17/2016	CREDIT SUISSE, NEW YORK (	447.000	25,624	35,895	25,624							10,271	10,271	139	
855244109	STARBUCKS CORP		01/05/2016	NATIONAL FINL SVCS CORP, NEW YORK	10/13/2016	MERRILL LYNCH PIERCE FENN	230.000	13,458	12,183	13,458							(1,274)	(1,274)	138	
858119100	STEEL DYNAMICS INC		05/02/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	1,443.000	32,674	51,315	32,674							18,641	18,641	462	
87074U101	SWIFT TRANSPORTATION CO		06/28/2016	BMO CAPITAL MARKETS CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	95.000	1,400	2,386	1,400							986	986		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87165B103	SYNCHRONY FINANCIAL		11/15/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	BERNSTEIN SANFORD C & CO,	1,661.000	51,391	57,436	51,391							6,045	6,045	198	
87403A107	TAILORED BRANDS INC		09/01/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/23/2016	INSTINET CORP, NEW YORK	1,162.000	16,041	21,603	16,041							5,562	5,562	209	
88164L100	TESSERA TECHNOLOGIES INC		02/05/2016	CANTOR FITZGERALD & CO INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	287.000	8,492	11,546	8,492							3,053	3,053	168	
882508104	TEXAS INSTRUMENTS INC		01/21/2016	JEFFERIES & CO INC, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	1,009.000	57,085	74,573	57,085							17,488	17,488	1,228	
887317303	TIME WARNER INC		10/13/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	424.000	32,465	39,337	32,465							6,872	6,872	190	
88870P106	TIVO CORP		09/08/2016	MERGER	11/23/2016	MELLON BANK	6,821.916	149,404	140,492	149,404							(8,912)	(8,912)		
888706108	TIVO INC		02/09/2016	ITG INC, NEW YORK	09/08/2016	MERGER	392.000	3,407	5,220	3,407							1,812	1,812		
872540109	TJX COS INC/THE		02/26/2016	ITG INC, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	180.000	13,464	14,306	13,464							842	842	458	
901109108	TUTOR PERINI CORP		08/26/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/23/2016	INSTINET CORP, NEW YORK	1,911.000	40,941	51,271	40,941							10,330	10,330		
90130A101	TWENTY-FIRST CENTURY FOX INC		02/10/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	11/25/2016	BERNSTEIN SANFORD C & CO,	810.000	19,804	22,922	19,804							3,118	3,118	267	
907818108	UNION PACIFIC CORP		03/01/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	BERNSTEIN SANFORD C & CO,	540.000	44,925	54,851	44,925							9,926	9,926	578	
910047109	UNITED CONTINENTAL HOLDINGS IN		11/22/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	INSTINET CORP, NEW YORK	549.000	33,411	38,076	33,411							4,664	4,664		
911312106	UNITED PARCEL SERVICE INC		06/22/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	1,109.000	113,787	128,750	113,787							14,963	14,963	2,331	
913017109	UNITED TECHNOLOGIES CORP		06/30/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	698.000	70,507	75,946	70,507							5,440	5,440	921	
91324P102	UNITEDHEALTH GROUP INC		03/23/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,240.000	169,476	188,538	169,476							19,062	19,062	1,069	
91347P105	UNIVERSAL DISPLAY CORP		10/04/2016	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/23/2016	INSTINET CORP, NEW YORK	130.000	6,991	7,388	6,991							397	397		
913483103	UNIVERSAL ELECTRONICS INC		01/11/2016	UBS SECURITIES LLC, STAMFORD	11/23/2016	INSTINET CORP, NEW YORK	180.000	9,224	12,385	9,224							3,162	3,162		
91913Y100	VALERO ENERGY CORP		01/27/2016	BERNSTEIN SANFORD C & CO, NEW YORK	07/07/2016	ITG INC, NEW YORK	357.000	23,460	17,013	23,460							(6,447)	(6,447)	428	
92343V104	VERIZON COMMUNICATIONS INC		01/27/2016	J.P. MORGAN CLEARING CORP, NEW YORK	10/21/2016	MORGAN STANLEY & CO INC,	235.000	11,316	11,298	11,316							(18)	(18)	1,295	
92826C839	VISA INC		07/08/2016	GOLDMAN SACHS & CO, NY	11/25/2016	BERNSTEIN SANFORD C & CO,	330.000	25,103	26,425	25,103							1,322	1,322	417	
931427108	WALGREENS BOOTS ALLIANCE INC		06/14/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	468.000	39,177	39,371	39,177							194	194	351	
947890109	WEBSTER FINANCIAL CORP		01/20/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	310.000	10,722	15,171	10,722							4,449	4,449	212	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96145D105	WESTROCK CO		05/16/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	571.000	24,984	29,716	24,984							4,732	4,732	353	
067901108	BARRICK GOLD CORP	A	01/27/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	J.P. MORGAN CLEARING CORP	1,507.000	19,129	22,105	19,129							2,976	2,976	49	
136385101	CANADIAN NATURAL RESOURCES LTD	A	01/28/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	471.000	9,448	15,137	9,448							5,689	5,689	212	
257287102	DOMINION DIAMOND CORP	A	10/26/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	839.000	7,191	7,507	7,191							316	316		
45245E109	IMAX CORP	A	09/30/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	153.000	4,432	5,199	4,432							767	767		
535919203	LIONS GATE ENTERTAINMENT CORP	A	09/30/2016	BNY CONVERGEX, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	410.000	7,982	9,646	7,982							1,664	1,664	12	
59151K108	METHANEX CORP	A	01/19/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	124.000	3,051	4,932	3,051							1,881	1,881	95	
739721108	PRAIRIESKY ROYALTY LTD	A	06/01/2016	DIVIDEND FROM CANADIAN NATIONAL	07/28/2016	FRONTIER	36.000	706	680	706							(26)	(26)	1	
G0408V102	AON PLC	C	06/24/2016	GOLDMAN SACHS & CO, NY	11/25/2016	J.P. MORGAN CLEARING CORP	99.000	10,283	11,202	10,283							919	919	65	
Y09827109	BROADCOM LTD	C	07/27/2016	OPPENHEIMER & CO INC, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	719.000	94,121	122,587	94,121							28,466	28,466	813	
M20598104	CAESARSTONE SDOT-YAM LTD	C	01/20/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	411.000	14,722	11,740	14,722							(2,982)	(2,982)		
H1467J104	CHUBB LTD	C	09/12/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	1,436.000	151,934	179,944	151,934							28,010	28,010	2,343	
G25839104	COCA-COLA EUROPEAN PARTNERS PL	C	08/25/2016	BERNSTEIN SANFORD C & CO, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	2,573.000	97,585	88,032	97,585							(9,553)	(9,553)	134	
12626K203	CRH PLC	C	05/19/2016	UBS SECURITIES LLC, STAMFORD	11/25/2016	J.P. MORGAN CLEARING CORP	1,591.000	46,661	53,264	46,661							6,603	6,603	264	
G33856108	FERROGLOBE PLC	C	02/11/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/23/2016	INSTINET CORP, NEW YORK	4,252.000	32,664	49,863	32,664							17,200	17,200	920	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	C	01/05/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/23/2016	INSTINET CORP, NEW YORK	1,206.000	13,233	17,412	13,233							4,180	4,180		
G50871105	JAZZ PHARMACEUTICALS PLC	C	06/07/2016	CREDIT SUISSE, NEW YORK (CSUS)	11/25/2016	BERNSTEIN SANFORD C & CO,	90.000	13,931	9,995	13,931							(3,936)	(3,936)		
500472303	KONINKLIJKE PHILIPS NV	C	08/17/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,295.000	37,468	37,884	37,468							416	416		
G5480U153	LIBERTY GLOBAL PLC LILAC	C	02/09/2016	NATIONAL FINL SVCS CORP, NEW YORK	11/25/2016	J.P. MORGAN CLEARING CORP	677.000	25,130	14,364	25,130							(10,766)	(10,766)		
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/08/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	11/25/2016	J.P. MORGAN CLEARING CORP	536.000	44,311	46,016	44,311							1,705	1,705	1,367	
N51488117	MOBILEYE NV	C	01/20/2016	ITG INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	142.000	3,751	5,473	3,751							1,722	1,722		
G6518L108	NIELSEN HOLDINGS PLC	C	10/18/2016	ITG INC, NEW YORK	11/25/2016	BERNSTEIN SANFORD C & CO,	439.000	23,825	19,088	23,825							(4,737)	(4,737)	567	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
N72482107	QIAGEN NV	C	10/26/2016	J.P. MORGAN CLEARING CORP, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	302.000	7,645	8,253	7,645							608	608		
80105N105	SANOFI	C	06/27/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,287.000	52,086	51,317	52,086							(770)	(770)	238	
G84720104	STERIS PLC	C	02/26/2016	CITIGROUP GBL MKTS INC, NEW YORK	11/23/2016	INSTINET CORP, NEW YORK	758.000	52,086	50,804	52,086							(1,282)	(1,282)	902	
H84989104	TE CONNECTIVITY LTD	C	09/22/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/25/2016	J.P. MORGAN CLEARING CORP	1,289.000	78,253	87,037	78,253							8,784	8,784	1,050	
881624209	TEVA PHARMACEUTICAL INDUSTRIES	C	01/27/2016	PERSHING LLC, JERSEY CITY	09/07/2016	STATE STREET GLOBAL MARKE	382.000	22,248	19,403	22,248							(2,845)	(2,845)	689	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								7,113,609	7,895,288	7,113,609							781,678	781,678	67,667	
Common Stocks - Mutual Funds																				
922908710	VANGUARD 500 INDEX-ADM		09/12/2016	NON-BROKER TRADE	11/30/2016	MELLON BANK	206.017	39,744	41,992	39,744							2,249	2,249	1,873	
9299999 Subtotal - Common Stocks - Mutual Funds								39,744	41,992	39,744							2,249	2,249	1,873	
9799998 Subtotal - Common Stocks								7,153,353	7,937,280	7,153,353							783,927	783,927	69,541	
9899999 Subtotal - Preferred and Common Stocks								7,153,353	7,937,280	7,153,353							783,927	783,927	69,541	
9999999 Totals								41,922,289	42,662,266	41,834,154		(88,135)		(88,135)			828,111	828,111	460,699	117,684

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..............0.
2. Total amount of intangible assets nonadmitted $..............0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes: 3	Codes: 4	5	6	7	8	Change in Book/Adjusted Carrying Value: 9	Change in Book/Adjusted Carrying Value: 10	Change in Book/Adjusted Carrying Value: 11	Change in Book/Adjusted Carrying Value: 12	13	14	Interest: 15	Interest: 16	Interest: 17	Interest: 18	Interest: 19	Interest: 20	21
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	EXELON CORP 1.550% 06/09/2017			12/13/2016	PERSHING LLC, JERSEY CITY	06/09/2017	350,095		(11)			350,000	350,105	321		1.550	1.537	MON		64
	PHILLIPS 66 2.950% 05/01/2017			11/29/2016	GOLDMAN SACHS & CO, NY	05/01/2017	561,313		(790)			558,000	562,103	2,735		2.950	1.115	MN		1,437
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							911,407		(801)			908,000	912,208	3,056		XXX	XXX	XXX		1,501
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							911,407		(801)			908,000	912,208	3,056		XXX	XXX	XXX		1,501
7799999 Subtotal - Issuer Obligations							911,407		(801)			908,000	912,208	3,056		XXX	XXX	XXX		1,501
8399999 Total Bonds							911,407		(801)			908,000	912,208	3,056		XXX	XXX	XXX		1,501
Exempt Money Market Mutual Funds - as Identified by the SVO																				
262006885	DREYFUS GOVT PRIME MM			12/01/2016	MELLON BANK		879,766						879,766	660		0.500	0.500	MON	2,902	
60934N104	FEDERATED GOVT OBLIGATIONS FUND			12/31/2016	FIFTH THIRD		1,508						1,508			0.500	0.505	MON	8	
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							881,274					XXX	881,274	660		XXX	XXX	XXX	2,910	
9199999 Total Short-Term Investments							1,792,682		(801)			XXX	1,793,482	3,716		XXX	XXX	XXX	2,910	1,501

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, Oh						9,379,310	X X X
Huntington Bank	Maumee, OH						206,576	X X X
Mellon Bank	Pittsburgh, PA						(280)	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			9,585,606	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			9,585,606	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X			9,585,973	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(4,624,953)	4. April	8,358,117	7. July	2,038,152	10. October	8,711,993
2. February	(4,063,049)	5. May	(6,258,880)	8. August	5,995,203	11. November	11,507,705
3. March	(1,328,330)	6. June	(550,242)	9. September	26,330,706	12. December	9,585,606

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL 0.000% 01/19/2017	O	11/30/2016	0.000	01/19/2017	9,491,792		6,280
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					9,491,792		6,280
0599999 Subtotal - Bonds - U.S. Governments					9,491,792		6,280
7799999 Subtotals - Bonds - Issuer Obligations					9,491,792		6,280
8399999 Subtotals - Bonds					9,491,792		6,280
8699999 Total Cash Equivalents					9,491,792		6,280

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,181	400,204		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	400,181	400,204		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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