LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

88072201620100102

QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

HARTFORD LIFE INSURANCE COMPANY

NAIC Group Code.....0091, 0091 (Current Period) (Prior Period) NAIC Company Code..... 88072 Employer's ID Number..... 06-0974148

Organized under the Laws of Connecticut State of Domicile or Port of Entry Connecticut Country of Domicile US

Incorporated/Organized..... February 16, 1978 Commenced Business..... January 1, 1979

Statutory Home Office	One Hartford Plaza..... Hartford ..... CT ..... US ..... 06155-0001 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Hartford Plaza..... Hartford ..... CT ..... US ..... 06155-0001 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Mail Address	One Hartford Plaza..... Hartford ..... CT ..... US ..... 06155-0001 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Hartford Plaza..... Hartford ..... CT ..... US ..... 06155-0001 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Andrew G. Helming *(Name)* statement.questions@thehartford.com *(E-Mail Address)*	860-547-9698 *(Area Code) (Telephone Number) (Extension)* 860-757-1131 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Brion Scott Johnson	President and Chairman of the Board	2. Peter Francis Sannizzaro	SVP, CFO and CAO
3. Robert William Paiano	SVP and Treasurer	4. Michael Robert Hazel	VP and Controller

OTHER

Craig Douglas Morrow	VP and Appointed Actuary	Lisa Sue Levin	Corporate Secretary

DIRECTORS OR TRUSTEES

Brion Scott Johnson Robert William Paiano Matthew James Poznar

State of..... Connecticut
County of..... Hartford

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Brion S. Johnson	Michael R. Hazel	Lisa S. Levin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chairman of the Board	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 22nd day of July 2016
Margaret A. Mann

MARGARET A. MANN
NOTARY PUBLIC
MY COMMISSION EXPIRES OCT. 31, 2017

Subscribed and sworn to before me
This 19 day of July 2016
Laurie Hansen

LAURIE HANSEN
NOTARY PUBLIC
State of Connecticut
My Commission Expires
December 31, 2018

Subscribed and sworn to before me
This 21st day of July, 2016.
Barbara Jean LeClair

BARBARA JEAN LECLAIR
Notary Public, State of Connecticut
My Commission Expires Apr. 30, 2018

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	13,025,212,301	0	13,025,212,301	12,985,832,332
2. Stocks:				
2.1 Preferred stocks	56,805,949	0	56,805,949	55,782,964
2.2 Common stocks	2,338,663,399	10,876,383	2,327,787,016	2,752,270,918
3. Mortgage loans on real estate:				
3.1 First liens	1,518,609,128	0	1,518,609,128	1,522,265,463
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	73,053,578	0	73,053,578	75,324,903
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....13,951,700), cash equivalents ($.....0) and short-term investments ($.....381,096,265)	395,047,965	0	395,047,965	352,432,513
6. Contract loans (including $.....0 premium notes)	1,302,501,510	0	1,302,501,510	1,313,493,810
7. Derivatives	694,224,155	0	694,224,155	398,926,091
8. Other invested assets	1,055,615,170	1,208,791	1,054,406,379	1,182,082,571
9. Receivables for securities	32,616,414	0	32,616,414	26,890,565
10. Securities lending reinvested collateral assets	33,582,135	0	33,582,135	10,362,122
11. Aggregate write-ins for invested assets	10,383,500	0	10,383,500	104,136,596
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,536,315,203	12,085,174	20,524,230,029	20,779,800,847
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	292,935,915	0	292,935,915	277,294,954
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	104,889	0	104,889	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,768,859	0	20,768,859	11,492,035
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	123,507,286	0	123,507,286	122,759,138
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	1,175,124,345	633,626,210	541,498,135	471,119,123
19. Guaranty funds receivable or on deposit	23,397,691	0	23,397,691	23,397,691
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	19,135,508	0	19,135,508	29,454,485
24. Health care ($.....0) and other amounts receivable	9,607	0	9,607	28,534
25. Aggregate write-ins for other than invested assets	55,853,982	14,351,217	41,502,764	28,553,011
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,247,153,286	660,062,601	21,587,090,685	21,743,899,819
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	92,225,535,621	315,524	92,225,220,096	92,676,964,911
28. Total (Lines 26 and 27)	114,472,688,907	660,378,126	113,812,310,781	114,420,864,730

DETAILS OF WRITE-INS

1101. Collateral on derivatives	10,383,500	0	10,383,500	104,136,596
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	10,383,500	0	10,383,500	104,136,596
2501. Disbursements and items not allocated	55,853,982	14,351,217	41,502,764	28,553,011
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	55,853,982	14,351,217	41,502,764	28,553,011

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....11,877,085,092 less $.....0 included in Line 6.3 (including $.....10,726,192 Modco Reserve)	11,877,085,092	11,925,457,236
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	2,562,618,461	2,623,448,455
4.	Contract claims:		
	4.1 Life	163,766,842	155,789,905
	4.2 Accident and health	0	0
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	1,557,837	1,612,399
	6.2 Dividends not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....0 accident and health premiums	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....2,453,495 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	290,030,994	282,808,525
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....92,600,525 ceded	92,600,525	193,015,631
	9.4 Interest Maintenance Reserve	131,719,888	113,942,441
10.	Commissions to agents due or accrued - life and annuity contracts $.....8,447,191, accident and health $.....288,167 and deposit-type contract funds $.....0	8,735,358	9,669,963
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	121,918,631	142,451,545
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(259,580,832) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(731,203,140)	(815,628,173)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	20,191,481	22,031,772
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	115,756,250	108,651,215
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,288,621	4,883,638
17.	Amounts withheld or retained by company as agent or trustee	141,125	1,067,681
18.	Amounts held for agents' account, including $.....2,357,153 agents' credit balances	2,366,760	1,563,554
19.	Remittances and items not allocated	37,438,574	78,023,561
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $.....32,030,000 and interest thereon $.....68,457	32,098,457	38,359,158
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	327,951,782	349,113,120
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	430,970
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	0
	24.05 Drafts outstanding	54,588,187	57,522,808
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	183,301,881	174,544,935
	24.08 Derivatives	1,019,582,212	745,228,954
	24.09 Payable for securities	39,405,115	41,344,397
	24.10 Payable for securities lending	33,582,135	10,362,122
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	532,953,848	538,102,591
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,920,476,914	16,803,798,404
27.	From Separate Accounts statement	92,225,535,621	92,677,595,180
28.	Total liabilities (Lines 26 and 27)	109,146,012,535	109,481,393,583
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	3,268,278,553	3,772,201,966
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,392,329,694	1,161,579,181
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	4,660,608,247	4,933,781,147
38.	Totals of Lines 29, 30 and 37	4,666,298,247	4,939,471,147
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	113,812,310,781	114,420,864,730

DETAILS OF WRITE-INS

2501.	Payable for repurchase agreements	225,579,750	248,911,687
2502.	Accrued interest on derivatives in a liability position	217,991,848	201,593,960
2503.	Other liabilities - abandoned property unpaid funds	37,777,494	30,745,280
2598.	Summary of remaining write-ins for Line 25 from overflow page	51,604,756	56,851,663
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	532,953,848	538,102,591
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	53,159,417	1,167,682,320	1,406,905,646
2. Considerations for supplementary contracts with life contingencies	0	0	21,918,920
3. Net investment income	925,150,903	447,424,168	896,432,371
4. Amortization of Interest Maintenance Reserve (IMR)	3,777,744	10,048,941	17,946,150
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	8,825,093	1,174,209	43,818,507
7. Reserve adjustments on reinsurance ceded	(947,879,390)	(653,029,425)	(1,297,945,389)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	355,462,502	378,320,301	857,957,247
8.2 Charges and fees for deposit-type contracts	0	43	0
8.3 Aggregate write-ins for miscellaneous income	94,293,650	104,831,234	101,915,480
9. Totals (Lines 1 to 8.3)	492,789,919	1,456,451,790	2,048,948,931
10. Death benefits	273,297,441	150,715,859	410,206,862
11. Matured endowments (excluding guaranteed annual pure endowments)	169,074	306,338	366,587
12. Annuity benefits	357,663,633	358,283,182	703,989,406
13. Disability benefits and benefits under accident and health contracts	(8)	(149,261)	529,462
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,468,212,615	2,001,835,489	3,888,099,161
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	67,371,977	59,636,357	154,850,622
18. Payments on supplementary contracts with life contingencies	267,530	337,075	26,363,987
19. Increase in aggregate reserves for life and accident and health contracts	(48,372,144)	904,618,191	772,813,869
20. Totals (Lines 10 to 19)	2,118,610,117	3,475,583,231	5,957,219,957
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	32,035,565	37,246,908	95,558,336
22. Commissions and expense allowances on reinsurance assumed	(34,471)	(27,860)	(30,012)
23. General insurance expenses	61,387,883	67,622,569	146,989,337
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,960,643	4,636,471	9,264,971
25. Increase in loading on deferred and uncollected premiums	0	(872)	(872)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,361,678,531)	(2,268,283,968)	(4,435,120,633)
27. Aggregate write-ins for deductions	(16,141,175)	15,822,489	(5,683,381)
28. Totals (Lines 20 to 27)	(161,859,968)	1,332,598,969	1,768,197,703
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	654,649,888	123,852,821	280,751,228
30. Dividends to policyholders	1,096,151	1,242,094	2,968,439
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	653,553,737	122,610,727	277,782,789
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	30,889,140	2,701,248	(31,706,001)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	622,664,597	119,909,479	309,488,790
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,195,537) (excluding taxes of $.....8,106,637 transferred to the IMR)	(13,399,249)	(33,910,178)	(14,304,316)
35. Net income (Line 33 plus Line 34)	609,265,348	85,999,301	295,184,473
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,939,471,147	5,564,442,201	5,564,442,201
37. Net income (Line 35)	609,265,348	85,999,301	295,184,473
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(15,833,507)	(464,083,748)	5,498,147	160,672,893
39. Change in net unrealized foreign exchange capital gain (loss)	(648,085)	111,803	144,738
40. Change in net deferred income tax	(20,126,351)	12,717,811	705,804
41. Change in nonadmitted assets	84,751,041	(109,151,736)	(107,884,791)
42. Change in liability for reinsurance in unauthorized and certified companies	430,970	0	82,439
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	21,161,338	(4,162,772)	30,830,109
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	(503,923,413)	(505,371,638)	(1,001,788,104)
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	(341,820)	(2,918,615)
54. Net change in capital and surplus (Lines 37 through 53)	(273,172,900)	(514,700,905)	(624,971,055)
55. Capital and surplus as of statement date (Lines 36 + 54)	4,666,298,247	5,049,741,296	4,939,471,147

DETAILS OF WRITE-INS

08.301.	Other investment management fees	77,853,011	94,605,217	69,800,397
08.302.	Miscellaneous income	15,239,035	8,625,432	29,292,885
08.303.	Separate Account loads	1,201,604	1,600,585	2,822,198
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	94,293,650	104,831,234	101,915,480
2701.	Modco adjustment	(848,229)	9,469,851	(1,379,897)
2702.	Miscellaneous deductions	(5,632,254)	(8,862,138)	(22,374,923)
2703.	Change in provision for future dividends	(9,660,691)	15,214,776	18,071,439
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(16,141,175)	15,822,489	(5,683,381)
5301.	Gain on inforce reinsurance	0	(341,820)	(2,918,615)
5302.		0	0	0
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(341,820)	(2,918,615)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	60,276,996	147,090,792	356,958,414
2.	Net investment income	893,346,909	417,949,930	854,951,722
3.	Miscellaneous income	(489,298,145)	(169,045,459)	(297,172,770)
4.	Total (Lines 1 through 3)	464,325,760	395,995,263	914,737,365
5.	Benefit and loss related payments	2,269,445,404	2,639,270,421	5,108,566,492
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,446,103,564)	(2,436,881,936)	(4,509,957,845)
7.	Commissions, expenses paid and aggregate write-ins for deductions	88,454,550	10,304,424	211,102,190
8.	Dividends paid to policyholders	1,150,713	86,419	1,717,380
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	30,695,205	(21,355,211)	(375,416)
10.	Total (Lines 5 through 9)	(56,357,693)	191,424,118	811,052,801
11.	Net cash from operations (Line 4 minus Line 10)	520,683,452	204,571,145	103,684,564
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,310,710,254	3,107,533,591	5,059,285,915
	12.2 Stocks	882,874,561	621,724,754	1,171,716,506
	12.3 Mortgage loans	18,044,243	149,374,901	240,206,102
	12.4 Real estate	0	0	0
	12.5 Other invested assets	150,342,973	200,350,794	226,144,158
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	668
	12.7 Miscellaneous proceeds	93,753,096	71,797,959	134,921,150
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,455,725,127	4,150,781,999	6,832,274,499
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,286,803,284	3,412,628,897	5,664,539,899
	13.2 Stocks	930,492,320	45,968,165	96,154,925
	13.3 Mortgage loans	14,300,000	197,065,673	325,208,673
	13.4 Real estate	149,416	224,641	5,067,452
	13.5 Other invested assets	69,667,054	99,152,786	177,586,936
	13.6 Miscellaneous applications	39,102,433	85,320,883	112,336,342
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,340,514,507	3,840,361,045	6,380,894,228
14.	Net increase or (decrease) in contract loans and premium notes	(10,992,300)	37,764,448	43,867,936
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	126,202,920	272,656,506	407,512,335
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(500,000,000)	(500,000,000)	(1,000,000,000)
	16.3 Borrowed funds	(6,260,000)	(12,537,147)	(31,796,768)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(60,829,994)	(66,325,197)	(143,839,638)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(37,180,927)	(138,044,097)	105,129,101
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(604,270,921)	(716,906,441)	(1,070,507,305)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	42,615,451	(239,678,790)	(559,310,406)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	352,432,513	911,742,919	911,742,919
	19.2 End of period (Line 18 plus Line 19.1)	395,047,965	672,064,129	352,432,513

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

20.0001	Reinsurance recapture non-cash - bonds	0	359,037,387	359,037,387
20.0002	Reinsurance recapture non-cash -preferred stock	0	12,501,428	12,501,428
20.0003	Reinsurance recapture non-cash - mortgage loans	0	71,598,604	71,598,604
20.0004	Reinsurance recapture non-cash - accrued interest on bonds, mortgages and policy loans	0	9,249,299	9,249,299
20.0005	Reinsurance recapture non-cash - unearned interest	0	(2,507,711)	(2,507,711)
20.0006	Reinsurance recapture non-cash - policy loans	0	565,113,857	565,113,857
20.0007	Reinsurance recapture non-cash - premiums	0	(1,014,992,864)	(1,014,992,864)
20.0008	Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets	(798,628,751)	0	(234,722,959)
20.0009	Non-cash acquistions from invested asset exchanges - bonds, common stocks and other invested assets	(798,628,751)	0	(234,722,959)
20.0010	Capital contribution from parent to settle intercompany balances related to stock compensation	(3,923,413)	(5,371,638)	(1,788,104)
20.0011	Capital contribution to subsidiary to settle intercompany balances related to stock compensation	(2,121,488)	(3,147,543)	(716,004)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	78,636,817	77,836,439	176,323,380
3. Ordinary individual annuities	109,611,358	114,274,527	237,905,330
4. Credit life (group and individual)	0	0	0
5. Group life insurance	14,479,051	61,101,843	140,217,786
6. Group annuities	752,615,192	824,186,281	1,687,968,748
7. A&H - group	58,252,257	79,670,789	136,646,671
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	12,826	(5,541)	983,228
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,013,607,502	1,157,064,339	2,380,045,143
12. Deposit-type contracts	1,042,580,529	1,201,466,896	2,413,271,931
13. Total	2,056,188,031	2,358,531,235	4,793,317,074

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory-basis financial statements of Hartford Life Insurance Company (the "Company" or "HLIC") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Hartford Life & Annuity Insurance Company ("HLAI"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or HLAI did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and HLAI's risk-based capital would not have triggered a regulatory event.

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

	State of Domicile	2016	2015
Net Income			
1. HLIC state basis (Page 4, Line 35, Columns 1 & 3)	CT	$ 609,265,348	$ 295,184,473
2. State prescribed practices that (increase)/decrease NAIC SAP:			
Less: Reinsurance reserve credit (as described above)		(1,368,605)	(1,878,946)
		(1,368,605)	(1,878,946)
3. State permitted practices that (increase)/decrease NAIC SAP		—	—
4. NAIC SAP (1-2-3=4)		$ 610,633,953	$ 297,063,419
Surplus			
5. HLIC state basis (Page 3, Line 38, Columns 1 & 2)	CT	$ 4,666,298,247	$ 4,939,471,147
6. State prescribed practices that (increase)/decrease NAIC SAP:			
Less: Reinsurance reserve credit (HLIC) (as described above)		58,403,191	59,771,796
Less: Reinsurance reserve credit (HLAI) (as described above)		195,573,296	135,911,291
		253,976,487	195,683,087
7. State permitted practices that (increase)/decrease NAIC SAP		—	—
8. NAIC SAP (5-6-7=8)		$ 4,412,321,760	$ 4,743,788,060

The Company's reported investment in HLAI was $2,139,250,004. The Company's investment in HLAI would have been reported as $1,943,676,708 without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

C. Accounting Policy

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43 - Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The following table summarizes by quarter other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

	1 Amortized Cost Before OTTI	2 OTTI Recognized in Loss 2a Interest	2 OTTI Recognized in Loss 2b Non-Interest	3 Fair Value 1-(2a+2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	$ 1,580,679	$ 37,645	$ —	$ 1,543,034
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st quarter	$ 1,580,679	$ 37,645	$ —	$ 1,543,034
OTTI Recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd quarter	$ —	$ —	$ —	$ —
m. Annual aggregate total	$ 1,580,679	$ 37,645	$ —	$ 1,543,034

3. The following table summarizes OTTI recognized during 2016 for loan-backed securities held as of June 30, 2016 recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1 CUSIP	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized OTTI	5 Amortized Cost After OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
126171 AP 2	$ 84,458	$ —	$ 84,458	$ —	$ 92	3/31/2016
225458 Q7 6	72,620	117	72,503	117	88	3/31/2016
3137A8 PR 3	3,041,708	3,034,534	7,174	3,034,534	2,963,997	3/31/2016
48249K AA 3	168,134	162,659	5,475	162,659	143,191	3/31/2016
617451 FU 8	48,757	306	48,451	306	1,143	3/31/2016
929766 3M 3	66,766	—	66,766	—	413	3/31/2016
48249K AA 3	134,472	131,029	3,443	131,029	126,869	6/30/2016
Total			$ 288,270			

4. Security Unrealized Loss Aging

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non–interest related declines when a non–recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 18,871,576
2. 12 Months or Longer $ 55,074,659

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 566,714,716
2. 12 Months or Longer $ 863,407,954

5. As of June 30, 2016, loan-backed securities in an unrealized loss position comprised 373 securities, primarily related to asset-backed securities (“ABS”), corporate loan-backed and structured securities, collateralized debt obligations (“CDOs”) commercial mortgage-backed securities ("CMBS"), and residential mortgage-backed securities (“RMBS”), which are depressed due to an increase in interest rates and/or widening credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company’s cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of June 30, 2016.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The fair value of collateral accepted in the form of cash and reinvested assets is $284,277,990, which includes $25,116,105 of separate account securities lending collateral as of June 30, 2016.

I. Working Capital Finance Investments

The Company had no working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change. See Note 21.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston. Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4.5% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of June 30, 2016, there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2016, the Company's pledge limit is $1.2 billion. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

   1. June 30, 2016

		1 Total 2 + 3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	7,764,800	7,764,800	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	7,764,800	7,764,800	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 1,200,000,000	$ 1,200,000,000	$ —

   2. December 31, 2015

		1 Total 2 + 3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,640,100	5,640,100	—
c.	Activity Stock	—	—	—
d.	Excess Stock	3,039,195	3,039,195	—
e.	Aggregate Total (a+b+c+d)	8,679,295	8,679,295	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 1,390,000,000	$ 1,390,000,000	$ —

   b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	7,764,800	7,764,800	—	—	—	—

3. The Company had no collateral pledged to FHLB as of June 30, 2016.

4. The Company had no borrowings from FHLB as of June 30, 2016.

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

A. Defined Benefit Plans

6. The Company has no direct plans.

NOTES TO FINANCIAL STATEMENTS

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

4. On January 13, 2016, The Hartford Financial Services Group, Inc. ("The Hartford") received permission from the Department to pay an extraordinary dividend of $500,000,000 from HLAI to HLIC and $500,000,000 (as a return of capital) from HLIC to Hartford Life, Inc. ("HLI"). HLAI and HLIC paid the dividend and returns of capital on January 29, 2016.

Note 14 - Liabilities, Contingencies, and Assessments

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by The Hartford with the United States Securities and Exchange Commission.

Note 15 - Leases

No significant change.

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

No significant change.

Note 17- Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. The Company had no transfer or servicing of financial assets.

C. Wash sales

1. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.

2. The details by NAIC designation 3 or below of securities sold during the quarter ended June 30, 2016 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	2	$ 388,081	$ 388,425	$ 2,229
Common Stock		29	64,480	64,873	(438)

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Certain of the following financial instruments are carried at fair value in the Company's financial statements: bonds and stocks, derivatives, and Separate Account assets.

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the quarter ended June 30, 2016. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

NOTES TO FINANCIAL STATEMENTS

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

June 30, 2016				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value:				
All other corporate bonds – asset-backed	$ —	$ 520	$ 3,369	$ 3,889
Preferred stocks - unaffiliated	—	—	1,571	1,571
Common stocks - unaffiliated	105,580	—	28,047	133,627
Total bonds and stocks	105,580	520	32,987	139,087
Derivative assets				
Credit derivatives	—	22,246	—	22,246
Equity derivatives	—	27,119	983	28,102
Foreign exchange derivatives	—	8,563	—	8,563
Interest rate derivatives	—	529,437	13,437	542,874
GMWB hedging instruments	—	9,593	74,101	83,694
Macro hedge program	—	3,144	5,601	8,745
Total derivative assets	—	600,102	94,122	694,224
Separate Account assets [1]	41,951,556	45,235,146	1,760,486	88,947,188
Total assets accounted for at fair value	$ 42,057,136	$ 45,835,768	$ 1,887,595	$ 89,780,499
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	$ —	$ (24,407)	$ —	$ (24,407)
Foreign exchange derivatives	—	(10,372)	—	(10,372)
Equity derivatives	—	—	(523)	(523)
Interest rate derivatives	—	(892,649)	(47,516)	(940,165)
GMWB hedging instruments	—	(34,153)	(6,297)	(40,450)
Macro hedge program	—	—	(3,665)	(3,665)
Total liabilities accounted for at fair value	$ —	$ (961,581)	$ (58,001)	$ (1,019,582)

[1] Excludes approximately $3.2 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters.

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Accounting, and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing fair valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

The Company also has an enterprise-wide Operational Risk Management function, led by the Chief Operational Risk Officer, which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by management using a "waterfall" approach after considering the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company utilizes an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The Company's process is similar to the third-party pricing services. The Company develops credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Securities Working Group performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of these analyses, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee.

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for bonds and 5% for equity securities and trade prices for both bonds and stocks that differ over 3% to the current day's price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company feels a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations. As of June 30, 2016, approximately 99% of derivatives, based upon notional values, were priced by valuation models or quoted market prices. The remaining derivatives were priced by broker quotations.

The Derivatives Working Group performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. The model validation documentation and results of validation are presented to the Valuation Committee for approval.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded equity securities, open-ended mutual funds and exchange traded futures and option contracts, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 debt securities, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds and preferred stocks.

ABS, CDOs, CMBS and RMBS - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

International government/government agencies - Primary input also include observations of credit default swap curves related to the issuer and political events in emerging market economies.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, commercial real estate ("CRE"), CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, swap yield curves beyond observable limits, and commodity price curves.

Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in mortgage loans, bonds, limited partnerships and other alternative investments, and stocks. Fair values for mortgage loans are determined using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans. Separate Account investments for bonds and stocks are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

NOTES TO FINANCIAL STATEMENTS

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2016:

(Amounts in thousands)	Fair Value As of Mar. 31, 2016	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income (1)	Total Realized/ Unrealized Gains (Losses) Included in: Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of June 30, 2016
Assets									
All other corporate bonds	$ 3,200	$ —	$ —	$ 1	$ 299	$ —	$ (3,500)	$ —	$ —
All other corporate bonds – asset-backed	3,355	—	—	—	18	—	—	(4)	3,369
Preferred stocks - unaffiliated	1,571	—	—	—	—	—	—	—	1,571
Common stocks - unaffiliated	23,083	—	—	—	3,403	1,561	—	—	28,047
Total bonds and stocks	31,209	—	—	1	3,720	1,561	(3,500)	(4)	32,987
Derivatives									
Equity derivatives	2,092	—	—	—	(1,632)	—	—	—	460
GMWB hedging instruments	59,882	—	12	—	7,910	—	—	—	67,804
U.S. macro hedge program	6,319	—	—	—	(4,383)	—	—	—	1,936
Total derivatives [3]	68,293	—	12	—	1,895	—	—	—	70,200
Separate Accounts	1,759,095	8,779	(11,075)	5,289	15,997	48,680	(51,616)	(14,663)	1,760,486
Total assets	$ 1,858,597	$ 8,779	$ (11,063)	$ 5,290	$ 21,612	$ 50,241	$ (55,116)	$ (14,667)	$ 1,863,673
Liabilities									
Derivatives									
Interest rate derivatives	$ (32,379)	$ —	$ —	$ —	$ (1,700)	$ —	$ —	$ —	$ (34,079)
Total derivatives [3]	(32,379)	—	—	—	(1,700)	—	—	—	(34,079)
Total liabilities	$ (32,379)	$ —	$ —	$ —	$ (1,700)	$ —	$ —	$ —	$ (34,079)

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	June 30, 2016					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments – unaffiliated	$ 15,183,330	$ 13,406,309	$ 266,561	$ 13,700,103	$ 1,216,666	$ —
Preferred stocks - unaffiliated	62,242	56,806	—	42,321	19,921	—
Common stocks – unaffiliated	133,627	133,627	105,580	—	28,047	—
Mortgage loans on real estate	1,633,616	1,518,609	—	—	1,633,616	—
Derivative related assets	773,948	694,224	—	679,826	94,122	—
Contract loans	1,302,502	1,302,502	—	—	1,302,502	—
Surplus debentures	71,096	54,930	—	71,096	—	—
Securities lending reinvested collateral assets	33,582	33,582	33,582	—	—	—
Separate Account assets [1]	88,947,188	88,947,188	41,951,556	45,235,146	1,760,486	—
Total assets	$ 108,141,131	$ 106,147,777	$ 42,357,279	$ 59,728,492	$ 6,055,360	$ —
Liabilities						
Liability for deposit-type contracts	$ (2,692,761)	$ (2,562,618)	$ —	$ —	$ (2,692,761)	$ —
Consumer notes	(32,019)	(32,098)	—	—	(32,019)	—
Derivative related liabilities	(1,035,855)	(1,019,582)	—	(977,855)	(58,000)	—
Separate Account liabilities	(88,947,188)	(88,947,188)	(41,951,556)	(45,235,146)	(1,760,486)	—
Total liabilities	$ (92,707,823)	$ (92,561,486)	$ (41,951,556)	$ (46,213,001)	$ (4,543,266)	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $3.2 billion as of June 30, 2016.

(Amounts in thousands)	December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short–term investments – unaffiliated	$ 14,239,730	$ 13,333,845	$ 107,108	$ 13,080,494	$ 1,052,128	$ —
Preferred stocks – unaffiliated	60,723	55,783	—	41,031	19,692	—
Common stocks – unaffiliated	126,989	126,989	101,764	—	25,225	—
Mortgage loans on real estate	1,571,434	1,522,265	—	—	1,571,434	—
Derivative related assets	431,445	398,926	—	364,179	67,266	—
Contract loans	1,313,494	1,313,494	—	—	1,313,494	—
Surplus debentures	69,725	54,984	—	69,725	—	—
Securities lending reinvested collateral assets	10,362	10,362	10,362	—	—	—
Separate Account assets [1]	90,749,710	90,749,710	44,503,168	44,516,951	1,729,591	—
Total assets	$ 108,573,612	$ 107,566,358	$ 44,722,402	$ 58,072,380	$ 5,778,830	$ —
Liabilities						
Liability for deposit–type contracts	$ (2,623,448)	$ (2,623,448)	$ —	$ —	$ (2,623,448)	$ —
Consumer notes	(38,263)	(38,359)	—	—	(38,263)	—
Derivative related liabilities	(758,882)	(745,229)	—	(721,950)	(36,932)	—
Separate Account liabilities	(90,749,710)	(90,749,710)	(44,503,168)	(44,516,951)	(1,729,591)	—
Total liabilities	$ (94,170,303)	$ (94,156,746)	$ (44,503,168)	$ (45,238,901)	$ (4,428,234)	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.9 billion as of December 31, 2015.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

Fair values for consumer notes were estimated primarily using discounted cash flow calculations and current interest rates.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. At June 30, 2016, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

On March 29, 2016, The Hartford received permission from the Department to change the ownership structure of certain of its affiliates. As a result, effective April 1, 2016, HLIC purchased an affiliate, Hartford Life International Holding Company ("HLIHC"), from its subsidiary, HLAI. In addition, effective April 1, 2016, HLIC contributed its ownership interests in HLAI and Hartford International Life Reassurance Corporation ("HILRe") to HLIHC, so that HLIHC became their new parent company and HLAI and HILRe became indirectly owned subsidiaries of HLIC. Also, HLIHC sold a subsidiary, Hartford Life Ltd, (domiciled in Bermuda), to Hartford Life and Accident Insurance Company ("HLA") and purchased a subsidiary, American Maturity Life Insurance Company from HLA. These changes did not result in a material impact to HLIC's surplus or its results of operations.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

On June 16, 2016, The Hartford received permission from the Department to pay an extraordinary dividend of $250,000,000 from HLAI to HLIHC to HLIC and $250,000,000 (as a return of capital) from HLIC to HLI. HLAI and HLIC paid the dividend and return of capital on July 15, 2016.

The Company had no other material subsequent events through the filing date of August 8, 2016.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.

   a. For the periods ended June 30, 2016 and December 31, 2015, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $58,403,191 and $59,771,796, respectively.

   b. For the periods ended June 30, 2016 and December 31, 2015, the total amount of reinsurance credit taken for this agreement was $89,851,063 and $91,956,609, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

The Hartford Financial Services Group, Inc. changed the ownership structure of certain of its Life Operations affiliates. Effective April 1, 2016, Hartford Life Insurance Company (HLIC) purchased an affiliate, Hartford Life International Holding Company (HLIHC), from its subsidiary Hartford Life and Annuity Insurance Company (HLAI). Effective April 1, 2016, HLIC contributed its ownership interests in HLAI and Hartford International Life Reassurance Corporation to HLIHC. HLIHC sold a subsidiary, Hartford Life, Ltd. (domiciled in Bermuda), to Hartford Group Benefits Holding Company, a newly formed subsidiary of Hartford Life and Accident Insurance Company (HLA) and purchased a subsidiary, American Maturity Life Insurance Company from HLA. These changes did not result in a material impact to any company's surplus or results of operations.

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/04/2014

6.4 By what department or departments?

Connecticut State Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hartford Administrative Services Company	Radnor, PA	NO	NO	NO	YES
Hartford Funds Distributors, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Funds Management Company, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Investment Management Company	Hartford, CT	NO	NO	NO	YES
Hartford Securities Distribution Company, Inc.	Hartford, CT	NO	NO	NO	YES
HIMCO Distribution Services Company	Hartford, CT	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Ethics was updated on May 4, 2016 for technical, administrative and other non-substantive changes.

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $441,918,553 of bonds and cash pledged as collateral for derivative activity, $7,764,800 FHLB capital stock and $202,738,945 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 137,105,752

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	2,636,080,666	2,205,062,601
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,636,080,666	$ 2,205,062,601
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 33,582,135

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 33,582,135

16.3 Total payable for securities lending reported on the liability page: $ 33,582,135

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A.	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
RBC Dexia Investor Services	155 Wellington St West, RBC Center, Toronto, Ontario M5V 3L3, Canada
Federal Home Loan Bank of Boston	111 Huntington Ave, Boston, MA 02199
Citibank N.A.	288 Greenwich St, 14th Floor, New York, NY 10013

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
106699	Hartford Investment Management Company (affiliate)	One Hartford Plaza, Hartford, CT 06155

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

102920	JP Morgan Investment Management Company	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245

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

18.2 If no, list exceptions:

45568#AA3 INDIGO HOLDING COMPANY, INC., BHM1E1SJ7 MPE POWER STRUCTURES INC - PFD A, BHM1F4AF7 JENSON HUGHES HOLDING CORP

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 10,900,727
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 1,507,708,401
1.14	Total mortgages in good standing	$ 1,518,609,128
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$ 0
1.32	Residential mortgages	$ 0
1.33	Commercial mortgages	$ 0
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$ 0
1.42	Residential mortgages	$ 0
1.43	Commercial mortgages	$ 0
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,518,609,128
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$ 0
1.62	Residential mortgages	$ 0
1.63	Commercial mortgages	$ 0
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	315,572	971,761	408,633	5,575,104	7,271,069	25,214,260
2. Alaska AK	L	40,783	78,611	84,266	3,317,575	3,521,235	3,644,693
3. Arizona AZ	L	501,841	1,018,344	370,074	4,981,616	6,871,875	16,013,365
4. Arkansas AR	L	242,533	104,406	188,723	2,685,407	3,221,070	4,937,042
5. California CA	L	3,957,025	10,419,629	1,720,671	84,836,753	100,934,078	150,942,643
6. Colorado CO	L	835,736	1,076,004	1,057,989	3,204,334	6,174,063	10,429,191
7. Connecticut CT	L	1,674,776	(5,288,616)	4,088,848	40,495,042	40,970,051	26,329,523
8. Delaware DE	L	525,831	197,341	49,139	2,413,230	3,185,542	3,957,194
9. District of Columbia DC	L	120,106	917,558	45,333	646,021	1,729,019	2,412,924
10. Florida FL	L	3,612,379	5,659,064	2,417,734	65,653,482	77,342,660	81,591,760
11. Georgia GA	L	993,610	479,855	816,603	14,458,996	16,749,064	42,443,846
12. Hawaii HI	L	686,979	533,536	862,323	2,289,945	4,372,783	4,566,891
13. Idaho ID	L	123,793	163,117	120,687	1,636,683	2,044,280	1,823,806
14. Illinois IL	L	1,326,012	3,622,745	906,207	12,274,181	18,129,145	32,917,631
15. Indiana IN	L	516,244	1,580,853	707,999	10,248,597	13,053,692	13,546,619
16. Iowa IA	L	416,185	1,046,907	148,224	27,038,543	28,649,859	14,226,545
17. Kansas KS	L	222,926	760,190	413,354	3,452,825	4,849,295	9,042,597
18. Kentucky KY	L	171,021	589,789	212,268	9,360,144	10,333,221	16,459,284
19. Louisiana LA	L	690,078	1,026,263	261,061	18,599,548	20,576,950	22,644,617
20. Maine ME	L	195,476	67,083	256,976	1,878,924	2,398,459	9,586,955
21. Maryland MD	L	1,027,120	1,531,924	675,098	9,280,063	12,514,204	29,219,109
22. Massachusetts MA	L	936,480	883,862	1,872,465	13,729,506	17,422,313	26,717,504
23. Michigan MI	L	783,202	3,448,600	373,228	18,316,836	22,921,867	24,603,707
24. Minnesota MN	L	3,448,970	2,157,303	284,680	34,598,264	40,489,217	23,113,991
25. Mississippi MS	L	166,592	256,028	125,771	1,145,750	1,694,141	5,837,915
26. Missouri MO	L	402,287	1,979,316	557,719	9,170,391	12,109,713	16,612,770
27. Montana MT	L	102,633	165,794	80,384	1,890,349	2,239,160	3,194,734
28. Nebraska NE	L	120,811	261,870	180,718	2,407,976	2,971,375	3,968,764
29. Nevada NV	L	353,081	43,582	190,744	5,392,990	5,980,397	23,578,264
30. New Hampshire NH	L	204,318	177,140	311,145	5,242,056	5,934,660	3,692,959
31. New Jersey NJ	L	4,307,242	2,131,917	7,572,004	28,216,868	42,228,031	48,223,551
32. New Mexico NM	L	162,189	294,558	217,905	1,286,635	1,961,288	1,686,173
33. New York NY	L	50,857,366	15,398,639	20,981,300	77,402,369	164,639,673	49,267,516
34. North Carolina NC	L	1,904,399	3,865,831	1,173,769	12,179,659	19,123,658	23,812,605
35. North Dakota ND	L	83,976	263,037	28,894	7,236,990	7,612,897	9,227,856
36. Ohio OH	L	1,092,261	2,760,800	1,003,345	14,557,495	19,413,901	27,937,502
37. Oklahoma OK	L	517,203	845,926	419,062	5,010,950	6,793,140	7,136,731
38. Oregon OR	L	257,108	904,886	265,430	7,984,969	9,412,392	7,921,864
39. Pennsylvania PA	L	2,081,380	5,822,331	1,208,388	74,483,012	83,595,111	8,642,879
40. Rhode Island RI	L	84,897	478,332	118,188	1,138,206	1,819,623	2,409,699
41. South Carolina SC	L	6,150,804	1,818,898	504,596	6,488,854	14,963,153	18,867,764
42. South Dakota SD	L	55,968	250,510	105,305	3,424,886	3,836,669	2,539,244
43. Tennessee TN	L	516,218	1,040,354	814,809	11,442,890	13,814,270	26,131,460
44. Texas TX	L	2,764,437	4,093,753	1,472,371	48,133,960	56,464,521	96,442,712
45. Utah UT	L	187,424	662,333	170,412	1,816,890	2,837,059	7,280,382
46. Vermont VT	L	242,005	117,590	318,230	2,486,270	3,164,095	5,183,823
47. Virginia VA	L	1,058,412	2,489,400	2,800,504	10,562,574	16,910,891	26,960,265
48. Washington WA	L	676,702	2,197,747	663,035	23,212,043	26,749,527	3,041,425
49. West Virginia WV	L	165,915	899,086	233,614	3,557,064	4,855,679	12,736,444
50. Wisconsin WI	L	362,341	1,306,053	367,621	20,924,619	22,960,635	1,666,114
51. Wyoming WY	L	48,183	0	41,315	862,707	952,205	2,103,908
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	936	0	812	7,793	9,541	7,845
54. Puerto Rico PR	N	10,543	0	66,840	1,287	78,671	12,939
55. US Virgin Islands VI	N	420	0	1,713	1,123	3,257	20,241
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	1,641,567	0	961	21,516	1,664,044	48,484
58. Aggregate Other Alien OT	XXX	107,477	(8,049)	1,740	0	101,168	0
59. Subtotal	(a) 51	100,051,776	83,563,789	60,341,226	778,662,761	1,022,619,551	1,042,580,529
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,151,427	0	0	0	1,151,427	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	123,963	0	0	0	123,963	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	101,327,167	83,563,789	60,341,226	778,662,761	1,023,894,942	1,042,580,529
96. Plus Reinsurance Assumed	XXX	0	6,628	(2)	53,106	59,732	0
97. Totals (All Business)	XXX	101,327,167	83,570,417	60,341,224	778,715,867	1,023,954,674	1,042,580,529
98. Less Reinsurance Ceded	XXX	160,370,351	164,032	60,340,319	743,337,550	964,212,252	1,033,939,493
99. Totals (All Business) less Reinsurance Ceded	XXX	(59,043,185)	83,406,385	905	35,378,317	59,742,422	8,641,036
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	107,477	(8,049)	1,740	0	101,168	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	107,477	(8,049)	1,740	0	101,168	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

PART 1 - ORGANIZATIONAL CHART

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

-------- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

-------- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

-------- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

-------- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

-------- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT
---------- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN
---------- Archway 60 R, LLC 27-4534793/DE
---------- RVR R, LLC 27-0685021 /DE
---------- Symphony R, LLC 27-3040891/DE
---------- Sunstone R, LLC 27-3697815/DE
-------- HRA Brokerage Services, Inc. 06-1126749/CT
-------- Beer Cub Acquisition Co., Inc./DE
-------- Access CoverageCorp, Inc. 56-2160819/NC
---------- Access CoverageCorp Technologies, Inc. 56-2160810/NC
-------- Hartford Underwriters General Agency, Inc. 27-0505408/TX
-------- Hartford of Texas General Agency, Inc. 27-0505557/TX
-------- Hartford Casualty General Agency, Inc. 01-0769604 /TX
-------- Hartford Fire General Agency, Inc. 01-0769609/TX
-------- Nutmeg Insurance Agency, Inc. 06-1316175 /CT
-------- 1st AgChoice, Inc. 46-0362741/SD
-------- Hartford Lloyd's Corporation 06-1360317/TX
-------- Business Management Group, Inc. 06-1095267/CT
-------- Hartford Integrated Technologies, Inc. 06-1138375/CT

---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

---------- *Hartford Financial Products International Limited/United Kingdom
---------- Hartford Management, Ltd./Bermuda
---------- *Hartford Insurance Ltd./Bermuda
---------- Hart Re Group, LLC 06-1032405/CT
---------- *Fencourt Reinsurance Company, Ltd. 06-1323788/Bermuda
---------- HLA LLC 20-5550106/CT
---------- Hartford Residual Market, LLC 74-3112496/CT
---------- Trumbull Flood Management, LLC 88-0517612/CT

---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)
-------- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX
-------- Horizon Management Group, LLC 06-1526449/DE
---------- Downlands Liability Management Ltd./United Kingdom

---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

LIFE OPERATIONS

---- Hartford Holdings, Inc. 22-3866674/DE
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

-------- Hartford Life, Inc. 06-1470915/DE

---------- Hartford Funds Management Group, Inc. 46-1470670/DE
---------- Hartford Administrative Services Company 41-0679409/MN
---------- Hartford Funds Distributors, LLC 06-1629808/DE
---------- Hartford Funds Management Company, LLC 45-4276111/DE
---------- HL Investment Advisors, LLC 06-1534085/CT
---------- Armor Management, LLC DE

---------- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT
----------The Evergreen Group Incorporated 13-3216939/NY

---------- Fountain Investors III, LLC 46-5143460/DE
---------- Fountain Investors IV, LLC 46-5156519/DE

---------- FP R, LLC 47-5374653/DE
---------- Hartford Life Private Placement, LLC 01-0573691/DE
---------- Hartford Group Benefits Holding Company 81-1978964/DE
---------- *Hartford Life, Ltd. 27-0008332/Bermuda

----------*Hartford Life Insurance Company 06-0974148/NAIC #88072/CT
---------- Lanidex Class B, LLC 27-3581138/DE
---------- Lanidex R, LLC 47-4913154/DE
---------- Fountain Investors I, LLC 46-5138222/DE
---------- Fountain Investors II, LLC 46-5143441/DE
---------- Hartford Life International Holding Company 46-3295405/DE
---------- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT
---------- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT
---------- The Hartford International Asset Management Company/Ireland
---------- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT
---------- Hartford Financial Services, LLC 52-2137766/DE
---------- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT
---------- HIMCO Distribution Services Company 06-0896599/CT
---------- Hartford Securities Distribution Company, Inc. 06-1408044/CT

---------- Revere R, LLC 45-1684748/DE
---------- DMS R, LLC 45-5436433/DE

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

---- Hartford Investment Management Company 06-1472135/DE

---- Hartford Strategic Investments, LLC 20-5814558/DE

---- Heritage Holdings, Inc. 06-1442285/CT
-------- *First State Insurance Company 04-2198460 /NAIC #21822/CT
---------- *New England Insurance Company 04-2177185 /NAIC #21830/CT
---------- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT
-------- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda
---------- *Excess Insurance Company, Limited/United Kingdom

---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda

---- FTC Resolution Company, LLC 45-3071946/DE

---- MPC Resolution Company, LLC/DE

*denotes an insurance company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0091...	The Hartford Fin Svcs Grp Inc.	00000	13-3317783..		0000874766	NYSE	The Hartford Financial Services Group, Inc.	DE	UIP		Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	19682	06-0383750..				Hartford Fire Insurance Company	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	30104	06-1222527..				Hartford Underwriters Insurance Company	CT	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	29459	06-0732738..				Twin City Fire Insurance Company	IN	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	38288	06-1010609..				Hartford Insurance Company of Illinois	IL	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	38253	06-1007031..				Hartford Lloyd's Insurance Company	TX	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	22357	06-0383030..				Hartford Accident and Indemnity Company	CT	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	29424	06-0294398..				Hartford Casualty Insurance Company	IN	IA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-4534793..				Archway 60 R, LLC	DE	NIA	Hartford Casualty Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-0685021..				RVR R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-3040891..				Symphony R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-3697815..				Sunstone R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1126749..				HRA Brokerage Services, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Beer Cub Acquisition Co., Inc.	DE	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	56-2160819..				Access CoverageCorp, Inc.	NC	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	56-2160810..				Access CoverageCorp Technologies, Inc.	NC	NIA	Access CoverageCorp., Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-0505408..				Hartford Underwriters General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-0505557..				Hartford of Texas General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	01-0769604..				Hartford Casualty General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	01-0769609..				Hartford Fire General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1316175..				Nutmeg Insurance Agency, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-0362741..				1st Agchoice, Inc.	SD	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1360317..				Hartford Lloyd's Corporation	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1095267..				Business Management Group, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1138375..				Hartford Integrated Technologies, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	39608	06-1032405..				Nutmeg Insurance Company	CT	IA	Hartford Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Hartford Financial Products International Limited	GBR	IA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Hartford Management, Ltd.	BMU	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Hartford Insurance Ltd.	BMU	IA	Hartford Management, Ltd.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1032405..				Hart Re Group, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1323788..				Fencourt Reinsurance Company, Ltd.	BMU	IA	Hart Re Group, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	20-5550106..				HLA LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	74-3112496..				Hartford Residual Market, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	88-0517612..				Trumbull Flood Management, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	37478	06-1008026..				Hartford Insurance Company of the Midwest	IN	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	38261	06-1013048..				Hartford Insurance Company of the Southeast	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0091...	The Hartford Fin Svcs Grp Inc.	27120	06-1184984..				Trumbull Insurance Company	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1595087..				Hartford Specialty Insurance Services of Texas, LLC	TX	NIA	Trumbull Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1526449..				Horizon Management Group, LLC	DE	NIA	Trumbull Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Downlands Liability Management Ltd	GBR	NIA	Horizon Management Group, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	34690	06-1276326..				Property and Casualty Insurance Company of Hartford	IN	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	10046	06-1401918..				Pacific Insurance Company, Limited	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	11000	06-1552103..				Sentinel Insurance Company, Ltd	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					MPC Resolution Company, LLC	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	22-3866674..				Hartford Holdings, Inc.	DE	UIP	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1470915..		0001032204		Hartford Life, Inc.	DE	UIP	Hartford Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-1470670..				Hartford Funds Management Group, Inc.	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	41-0679409..		0001411902		Hartford Administrative Services Company	MN	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1629808..		0001165489		Hartford Funds Distributors, LLC	DE	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	45-4276111..				Hartford Funds Management Company, LLC	DE	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1534085..		0001102793		HL Investment Advisors, LLC	CT	DS	Hartford Funds Management Company, LLC.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Armor Management, LLC	DE	NIA	Hartford Funds Management Company, LLC.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	70815	06-0838648..				Hartford Life and Accident Insurance Company	CT	UDP	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	13-3216939..				The Evergreen Group Incorporated	NY	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	47-5374653..				FP R, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-5143460..				Fountain Investors III, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-5156519..				Fountain Investors IV, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	01-0573691..				Hartford Life Private Placement, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	81-1978964..				Hartford Group Benefits Holding Company	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-0008332..				Hartford Life, Ltd.	BMU	DS	Hartford Group Benefits Holding Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	88072	06-0974148..		0000045947		Hartford Life Insurance Company	CT	RE	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	27-3581138..				Lanidex Class B, LLC	DE	DS	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	47-4913154..				Lanidex R, LLC	DE	DS	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-5138222..				Fountain Investors I, LLC	DE	DS	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-5143441..				Fountain Investors II, LLC	DE	DS	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	46-3295405..				Hartford Life International Holding Company	DE	DS	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	81213	06-1422508..				American Maturity Life Insurance Company	CT	IA	Hartford Life International Holding Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0091...	The Hartford Fin Svcs Grp Inc.	93505	06-1207332..				Hartford International Life Reassurance Corporation	CT	DS	Hartford Life International Holding Company..	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					The Hartford International Asset Management Company Limited	IRL	DS	Hartford Life International Holding Company..	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	71153	39-1052598..				Hartford Life and Annuity Insurance Company	CT	DS	Hartford Life International Holding Company..	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	52-2137766..				Hartford Financial Services, LLC	DE	DS	Hartford Life and Annuity Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1120503..				Hartford-Comprehensive Employee Benefit Service Company	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-0896599..		0000045937		HIMCO Distribution Services Company	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1408044..		0000940622		Hartford Securities Distribution Company, Inc.	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	45-1684748..				Revere R, LLC	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	45-5436433..				DMS R, LLC	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1472135..		0000922439		Hartford Investment Management Company	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	20-5814558..				Hartford Strategic Investments, LLC	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	06-1442285..				Heritage Holdings, Inc.	CT	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	21822	04-2198460..				First State Insurance Company	CT	IA	Heritage Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	21830	04-2177185..				New England Insurance Company	CT	IA	First State Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	41629	06-1053492..				New England Reinsurance Corporation	CT	IA	First State Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	98-0188675..				Heritage Reinsurance Company, Ltd.	BMU	IA	Heritage Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000					Excess Insurance Company, Limited	GBR	IA	Heritage Reinsurance Company, Ltd.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	98-0188674..				New Ocean Insurance Company, Ltd.	BMU	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091...	The Hartford Fin Svcs Grp Inc.	00000	45-3071946..				FTC Resolution Company, LLC	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Collateral on derivatives	34,663,164	29,419,547
2505. Provision for future dividends	14,435,551	23,430,372
2506. Miscellaneous liabilities	1,691,591	3,220,830
2507. Interest on policy or contract funds due or accrued	806,257	776,368
2508. Payable on investment purchases	8,193	4,546
2597. Summary of remaining write-ins for Line 25	51,604,756	56,851,663

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	75,324,903	81,592,185
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	149,416	5,067,452
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	2,420,741	11,334,734
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	73,053,578	75,324,903
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	73,053,578	75,324,903

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,524,484,605	1,368,521,430
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	12,500,000	273,807,822
	2.2 Additional investment made after acquisition	1,800,000	51,400,852
3.	Capitalized deferred interest and other	1	2
4.	Accrual of discount	93,085	285,913
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	(297,968)
7.	Deduct amounts received on disposals	18,044,243	168,607,498
8.	Deduct amortization of premium and mortgage interest points and commitment fees	27,761	625,948
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,520,805,687	1,524,484,605
12.	Total valuation allowance	(2,196,559)	(2,219,142)
13.	Subtotal (Line 11 plus Line 12)	1,518,609,128	1,522,265,463
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,518,609,128	1,522,265,463

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,184,527,030	1,307,918,061
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	330,286,730	54,970,277
	2.2 Additional investment made after acquisition	43,078,396	122,616,660
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	5,265
5.	Unrealized valuation increase (decrease)	(22,730,390)	(17,380,433)
6.	Total gain (loss) on disposals	(16,148)	(83,462)
7.	Deduct amounts received on disposals	471,158,363	269,542,691
8.	Deduct amortization of premium and depreciation	54,502	109,623
9.	Total foreign exchange change in book/adjusted carrying value	36,582	(227,231)
10.	Deduct current year's other-than-temporary impairment recognized	8,354,162	13,639,792
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,055,615,172	1,184,527,030
12.	Deduct total nonadmitted amounts	1,208,791	2,444,457
13.	Statement value at end of current period (Line 11 minus Line 12)	1,054,406,381	1,182,082,573

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,804,685,218	15,617,930,787
2.	Cost of bonds and stocks acquired	2,864,510,819	5,994,345,682
3.	Accrual of discount	44,147,670	111,381,304
4.	Unrealized valuation increase (decrease)	(470,747,436)	231,528,816
5.	Total gain (loss) on disposals	38,018,549	22,340,775
6.	Deduct consideration for bonds and stocks disposed of	2,825,484,645	6,050,788,032
7.	Deduct amortization of premium	28,170,436	50,409,447
8.	Total foreign exchange change in book/adjusted carrying value	(1,841,028)	(3,772,305)
9.	Deduct current year's other-than-temporary impairment recognized	4,437,062	67,872,361
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,420,681,649	15,804,685,218
11.	Deduct total nonadmitted amounts	10,876,383	10,798,991
12.	Statement value at end of current period (Line 10 minus Line 11)	15,409,805,266	15,793,886,227

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	9,025,576,280	2,488,248,257	2,324,374,688	(16,304,117)	9,025,576,280	9,173,145,732		9,017,843,504
2.	NAIC 2 (a)	3,605,690,952	167,467,493	295,103,207	(2,525,545)	3,605,690,952	3,475,529,693		3,616,640,174
3.	NAIC 3 (a)	509,205,706	91,277,966	124,112,449	14,247,524	509,205,706	490,618,747		429,540,236
4.	NAIC 4 (a)	129,230,942	27,807,971	26,492,059	(1,167,438)	129,230,942	129,379,416		165,294,961
5.	NAIC 5 (a)	105,315,183	10,642,160	5,437,066	386,136	105,315,183	110,906,413		77,569,740
6.	NAIC 6 (a)	31,147,820	46,365	19,825,456	15,359,838	31,147,820	26,728,567		26,956,742
7.	Total Bonds	13,406,166,882	2,785,490,212	2,795,344,926	9,996,398	13,406,166,882	13,406,308,566	0	13,333,845,357
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0		0
9.	NAIC 2	36,493,140	0	0	402,144	36,493,140	36,895,285		36,101,950
10.	NAIC 3	0	0	0	0	0	0		0
11.	NAIC 4	0	0	0	0	0	0		0
12.	NAIC 5	5,150,000	0	0	0	5,150,000	5,150,000		5,150,000
13.	NAIC 6	14,644,711	115,960	0	(0)	14,644,711	14,760,671		14,531,021
14.	Total Preferred Stock	56,287,852	115,960	0	402,144	56,287,852	56,805,956	0	55,782,971
15.	Total Bonds and Preferred Stock	13,462,454,734	2,785,606,172	2,795,344,926	10,398,543	13,462,454,734	13,463,114,522	0	13,389,628,328

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	381,096,265	XXX	381,096,265	0	208

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	348,013,028	899,801,427
2. Cost of short-term investments acquired	2,535,566,948	7,683,794,725
3. Accrual of discount	1,138	232
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	4,952	668
6. Deduct consideration received on disposals	2,502,489,801	8,235,559,420
7. Deduct amortization of premium	0	24,604
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	381,096,265	348,013,028
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	381,096,265	348,013,028

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(346,302,864)
2.	Cost paid/(consideration received) on additions	9,543,016
3.	Unrealized valuation increase/(decrease)	21,715,288
4.	Total gain (loss) on termination recognized	(11,955,452)
5.	Considerations received/(paid) on terminations	9,961,869
6.	Amortization	8,556,133
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	3,047,689
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(325,358,058)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(325,358,058)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				7,607,500
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,000,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
	3.13 Section 1, Column 18, current year to date minus	2,252,521			
	3.14 Section 1, Column 18, prior year	(200,397)	2,452,919	2,452,919	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
	3.23 Section 1, Column 19, current year to date minus	2,252,521			
	3.24 Section 1, Column 19, prior year	(200,397)	2,452,918	2,452,918	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(8,655,442)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(8,465,016)	(8,465,016)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(190,426)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				190,426
	5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				8,607,500
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				8,607,500

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
87942UB@9.	BOND WITH CREDIT DEFAULT SWAP	1	1,000,000	969,688	1,143,361	10/30/2015	12/20/2020	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(38,855)	(17,599)	38141G GS 7	GOLDMAN SACHS GROUP INC	1FE	1,008,543	1,160,960
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	200,000	185,821	203,779	05/09/2016	06/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(5,351)	(5,254)	00287Y AR 0	ABBVIE INC	2FE	191,172	209,033
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	200,000	235,441	248,462	05/25/2016	06/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(5,213)	(5,254)	718286 BN 6	PHILIPPINES (REPUBLIC OF)	2FE	240,654	253,716
12574#DP9	BOND WITH CREDIT DEFAULT SWAP	1	5,799,567	5,795,701	8,657,159	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(259,540)	(216,324)	110122 AC 2	BRISTOL-MYERS SQUIBB CO	1FE	6,055,241	8,873,482
12574#DP9	BOND WITH CREDIT DEFAULT SWAP	1	9,200,433	9,356,513	11,786,656	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(411,734)	(343,176)	254687 AH 9	WALT DISNEY CO	1FE	9,768,248	12,129,833
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	100,000,000	98,692,920	132,991,251	03/21/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	1,043,692	1,053,751	912810 RD 2	TREASURY BOND	1	97,649,228	131,937,500
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	50,000,000	50,728,954	56,671,426	03/21/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	521,846	526,876	912810 RN 0	TREASURY BOND	1	50,207,108	56,144,550
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	9,457,014	9,795,141	10,421,274	06/07/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	119,896	99,653	3137BJ P6 4	FHMS_K046	1	9,675,245	10,321,621
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	32,342,986	32,887,002	36,658,463	06/07/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	410,045	340,815	912810 RN 0	TREASURY BOND	1	32,476,956	36,317,648
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	2,247,412	2,225,004	2,117,025	06/08/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	28,143	23,682	88732J BD 9	TIME WARNER CABLE INC	2FE	2,196,861	2,093,342
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	12,927,588	13,112,826	14,652,497	06/08/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	161,883	136,225	912810 RN 0	TREASURY BOND	1	12,950,943	14,516,273
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	1,676,280	1,739,908	1,790,457	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	19,806	17,664	200474 BC 7	COMM_15-LC19	1FM	1,720,102	1,772,793
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,352,560	3,392,171	3,409,746	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	39,611	35,328	Q2107# AN 6	CONTACT ENERGY LIMITED	2	3,352,560	3,374,418
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	837,076	850,030	860,602	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	9,890	8,821	38379U SR 8	GNR_16-64	1	840,139	851,781
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	2,514,420	2,681,959	3,066,733	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	29,709	26,496	68389X AM 7	ORACLE CORPORATION	1FE	2,652,250	3,040,238
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	6,705,119	6,745,107	7,057,859	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	79,223	70,655	912810 RS 9	TREASURY BOND	1	6,665,884	6,987,203
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	15,614,546	15,683,022	15,970,004	06/09/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	184,490	164,538	912828 R3 6	TREASURY NOTE	1	15,498,532	15,805,465
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	21,855,000	21,970,070	22,352,518	06/21/2016	06/20/2021	CME: CDX.NA.IG.26.V1 REC 1.00%	213,850	230,297	912828 R3 6	TREASURY NOTE	1	21,756,220	22,122,221
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	5,000,000	4,466,946	4,834,932	06/24/2016	09/17/2058	CDS: CMBX.NA.A.9 REC 2.00%	(672,051)	(663,833)	46644Y AU 4	JPMBB_15-C31	1FM	5,138,997	5,498,765
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,700,000	3,729,154	4,048,168	06/08/2016	06/20/2021	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	34,190	11,520	606822 AD 6	MITSUBISHI UFJ FINANCIAL GROUP INC	1FE	3,694,963	4,036,648

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,800,000	3,823,051	3,846,692	06/21/2016	06/20/2021	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	23,391	11,831	92887G AF 6	VFET_15-1A	1FE	3,799,659	3,834,861
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	2,050,000	2,046,281	2,098,920	06/08/2016	06/20/2021	CDS: MORGAN STANLEY (MS) REC 1.00%	7,638	(8,856)	548661 DN 4	LOWES COMPANIES INC	1FE	2,038,643	2,107,775
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	1,950,000	1,992,990	2,061,673	06/21/2016	06/20/2021	CDS: MORGAN STANLEY (MS) REC 1.00%	(2,752)	(8,423)	61746B DZ 6	MORGAN STANLEY	1FE	1,995,741	2,070,097
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	4,500,000	4,713,759	5,041,555	06/08/2016	06/20/2021	CDS: JP MORGAN CHASE (JPM) REC 1.00%	83,843	71,318	12531W BB 7	CFCRE_16-C3	1FE	4,629,916	4,970,237
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	4,000,000	4,068,520	4,073,486	06/21/2016	06/20/2021	CDS: JP MORGAN CHASE (JPM) REC 1.00%	68,837	63,394	22533W AA 7	CAALT_15-1A	1FE	3,999,683	4,010,092
9999999. Total				301,887,977	356,064,698	XXX	XXX	XXX	1,684,487	1,624,145	XXX	XXX	XXX	300,203,490	354,440,553

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	849,521,794	7	217,051,422	0	0	0	0	10	849,521,794
2. Add: Opened or acquired transactions	1	149,489,792	13	136,344,298	0	0	0	0	14	285,834,090
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	3,863,595	XXX	4,120	XXX	0	XXX	0	XXX	3,867,715
4. Less: Closed or disposed of transactions	4	785,819,689	4	51,439,815	0	0	0	0	8	837,259,504
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	4,070	XXX	72,048	XXX	0	XXX	0	XXX	76,118
7. Ending Inventory	7	217,051,422	16	301,887,977	0	0	0	0	16	301,887,977

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(325,358,058)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,607,500	
3.	Total (Line 1 plus Line 2)		(316,750,558)
4.	Part D, Section 1, Column 5	702,831,620	
5.	Part D, Section 1, Column 6	(1,019,582,178)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	(261,907,279)	
8.	Part B, Section 1, Column 13	(1,221,264)	
9.	Total (Line 7 plus Line 8)		(263,128,543)
10.	Part D, Section 1, Column 8	773,947,991	
11.	Part D, Section 1, Column 9	(1,037,076,534)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	983,434,208	
14.	Part B, Section 1, Column 20	5,573,000	
15.	Part D, Section 1, Column 11	989,007,208	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Improvements to the Windsor Building	Windsor	CT	multiple	multiple	0	0	0	149,416
0199999. Totals					0	0	0	149,416
0399999. Totals					0	0	0	149,416

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0M48Q0	SAN JOSE	CA		04/28/2016	4.020	0	1,800,000	0
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	1,800,000	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	1,800,000	0
3399999. Total Mortgages				XXX	XXX	0	1,800,000	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	06/01/2016	38,465	0	0	0	0	0	0	38,465	38,465	0	0	0
BHM01FKF8	BALTIMORE	MD		12/21/2005	06/01/2016	58,425	0	0	0	0	0	0	58,425	58,425	0	0	0
BHM01JC69	NEW YORK	NY		01/05/2006	06/01/2016	113,875	0	(1,501)	0	0	(1,501)	0	112,374	112,374	0	0	0
BHM01LDQ9	LINTHICUM	MD		04/28/2006	06/01/2016	61,010	0	0	0	0	0	0	61,010	61,010	0	0	0
BHM01LDR7	LINTHICUM	MD		04/28/2006	06/01/2016	45,956	0	0	0	0	0	0	45,956	45,956	0	0	0
BHM01NWU5	BALTIMORE	MD		06/23/2006	06/01/2016	130,703	0	0	0	0	0	0	130,703	130,703	0	0	0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	06/01/2016	171,769	0	0	0	0	0	0	171,769	171,769	0	0	0
BHM01VSS7	WASHINGTON	DC		09/29/2006	06/01/2016	152,100	0	0	0	0	0	0	152,100	152,100	0	0	0
BHM01WEB7	NASSAU COUNTY	NY		10/19/2006	06/01/2016	93,100	0	0	0	0	0	0	93,100	93,100	0	0	0
BHM02D9L2	PORTLAND	OR		04/21/2008	06/01/2016	35,735	0	0	0	0	0	0	35,735	35,735	0	0	0
BHM02QEM5	VARIOUS	USA		08/23/2007	06/01/2016	170,597	0	0	0	0	0	0	170,597	170,597	0	0	0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	06/01/2016	144,200	0	0	0	0	0	0	144,200	144,200	0	0	0
BHM0315X5	LINTHICUM	MD		12/20/2007	06/01/2016	49,224	0	0	0	0	0	0	49,224	49,224	0	0	0
BHM032L23	STANISLAUS	CA		04/01/2008	06/01/2016	26,223	0	0	0	0	0	0	32,144	32,144	0	0	0
BHM032L49	STANISLAUS	CA		04/01/2008	06/01/2016	19,097	0	0	0	0	0	0	22,962	22,962	0	0	0
BHM039B78	STANISLAUS	CA		04/01/2008	06/01/2016	9,593	0	0	0	0	0	0	10,644	10,644	0	0	0
BHM039B86	STANISLAUS	CA		11/25/2008	06/01/2016	2,196	0	0	0	0	0	0	2,833	2,833	0	0	0
BHM03Z7L4	VARIOUS	MU		06/24/2014	06/01/2016	5,989	0	99	0	0	99	0	6,088	6,088	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	06/01/2016	128,843	0	0	0	0	0	0	128,843	128,843	0	0	0
BHM0J5AM7	WASHINGTON	DC		06/30/2010	06/01/2016	43,734	0	0	0	0	0	0	43,734	43,734	0	0	0
BHM0J5QN8	SILICON VALLEY	CA		08/04/2010	06/01/2016	180,814	0	0	0	0	0	0	180,814	180,814	0	0	0
BHM0JB0A1	ATLANTA	GA		01/14/2011	06/01/2016	74,024	0	0	0	0	0	0	74,024	74,024	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	06/01/2016	78,629	0	0	0	0	0	0	78,629	78,629	0	0	0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	06/01/2016	38,106	0	0	0	0	0	0	38,106	38,106	0	0	0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	06/01/2016	19,197	0	0	0	0	0	0	19,197	19,197	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	06/01/2016	126,079	0	0	0	0	0	0	126,079	126,079	0	0	0
BHM0JEJL1	MULTI-CITY	MU		04/14/2011	06/01/2016	111,517	0	0	0	0	0	0	111,517	111,517	0	0	0
BHM0JEJN7	MULTI-CITY	MU		04/14/2011	06/01/2016	110,643	0	0	0	0	0	0	110,643	110,643	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	06/01/2016	16,320	0	0	0	0	0	0	16,320	16,320	0	0	0
BHM0JLKV1	ALEXANDRIA	VA		09/01/2011	06/01/2016	64,982	0	0	0	0	0	0	64,982	64,982	0	0	0
BHM0JMW53	STAMFORD	CT		03/18/2011	06/01/2016	131,100	0	0	0	0	0	0	131,100	131,100	0	0	0
BHM0JP622	FONTANA RIALTO	CA		02/23/2011	06/01/2016	18,204	0	0	0	0	0	0	18,204	18,204	0	0	0
BHM0JZXT1	ONTARIO	CA		08/02/2011	06/01/2016	97,469	0	0	0	0	0	0	97,469	97,469	0	0	0
BHM0K2BG4	SANTA CLARA	CA		05/31/2011	06/01/2016	120,703	0	0	0	0	0	0	120,703	120,703	0	0	0
BHM0K4486	MULTI-CITY	MD		09/14/2011	06/01/2016	117,878	0	0	0	0	0	0	117,878	117,878	0	0	0
BHM0K4494	MULTI-CITY	MD		09/14/2011	06/01/2016	127,729	0	0	0	0	0	0	127,729	127,729	0	0	0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	06/01/2016	89,125	0	0	0	0	0	0	89,125	89,125	0	0	0
BHM0KTWD9	MISSION VALLEY	CA		09/27/2011	06/01/2016	121,513	0	0	0	0	0	0	121,513	121,513	0	0	0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	06/01/2016	54,584	0	0	0	0	0	0	54,584	54,584	0	0	0
BHM0KTYD7	IRVINE	CA		09/28/2011	06/01/2016	9,924	0	0	0	0	0	0	9,924	9,924	0	0	0
BHM0KTYF2	NEWPORT BEACH	CA		10/26/2011	06/01/2016	80,594	0	0	0	0	0	0	80,594	80,594	0	0	0
BHM0KTYG0	IRVINE	CA		10/26/2011	06/01/2016	77,628	0	0	0	0	0	0	77,628	77,628	0	0	0
BHM0L66Z8	MULTI CITY	MU		04/11/2012	06/01/2016	160,777	0	0	0	0	0	0	160,777	160,777	0	0	0
BHM0L6753	MULTI CITY	MU		04/11/2012	06/01/2016	113,940	0	0	0	0	0	0	113,940	113,940	0	0	0
BHM0L83Z7	IRVINE	CA		03/28/2012	06/01/2016	59,599	0	0	0	0	0	0	59,599	59,599	0	0	0
BHM0L8411	IRVINE	CA		03/28/2012	06/01/2016	54,632	0	0	0	0	0	0	54,632	54,632	0	0	0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	06/01/2016	34,766	0	0	0	0	0	0	34,766	34,766	0	0	0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011	06/01/2016	14,071	0	0	0	0	0	0	14,071	14,071	0	0	0
BHM0LBQA0	MULTI-CITY	MU		06/26/2014	06/01/2016	25,642	0	(18)	0	0	(18)	0	25,623	25,623	0	0	0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	06/01/2016	135,342	0	0	0	0	0	0	135,342	135,342	0	0	0
BHM0LC9M1	CHARLOTTE	NC		06/26/2014	06/01/2016	13,713	0	(253)	0	0	(253)	0	13,460	13,460	0	0	0
BHM0LKG86	ENCINITAS	CA		02/16/2012	06/01/2016	94,468	0	0	0	0	0	0	94,468	94,468	0	0	0
BHM0LZHT6	CARLSBAD	CA		04/03/2012	06/01/2016	33,379	0	0	0	0	0	0	33,379	33,379	0	0	0
BHM0M26W3	WASHINGTON	DC		04/28/2015	06/01/2016	26,504	0	0	0	0	0	0	26,504	26,504	0	0	0
BHM0M3437	DALLAS	TX		04/28/2015	06/01/2016	23,713	0	0	0	0	0	0	23,713	23,713	0	0	0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	06/01/2016	691,223	0	0	0	0	0	0	691,223	691,223	0	0	0
BHM0ME839	RALEIGH	NC		06/26/2012	06/01/2016	29,503	0	0	0	0	0	0	29,503	29,503	0	0	0
BHM0MH1N5	WASHINGTON	DC		06/28/2012	06/01/2016	48,667	0	0	0	0	0	0	48,667	48,667	0	0	0
BHM0RMP52	MULTI	MU		06/27/2013	06/01/2016	179,798	0	0	0	0	0	0	179,798	179,798	0	0	0
BHM0SD884	PLYMOUTH	MN		04/28/2015	06/01/2016	5,352	0	0	0	0	0	0	5,352	5,352	0	0	0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	06/01/2016	9,360	0	0	0	0	0	0	9,360	9,360	0	0	0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	06/01/2016	48,383	0	0	0	0	0	0	48,383	48,383	0	0	0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	06/01/2016	23,662	0	0	0	0	0	0	23,662	23,662	0	0	0
BHM0XQNM1	TIMONIUM	MD		01/15/2014	06/01/2016	74,578	0	0	0	0	0	0	74,578	74,578	0	0	0
BHM10N625	IRVINE	CA		07/07/2014	06/01/2016	231,136	0	0	0	0	0	0	231,136	231,136	0	0	0
BHM13T3U0	CHARLESTON	SC		11/13/2014	06/01/2016	142,729	0	0	0	0	0	0	142,729	142,729	0	0	0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	06/01/2016	51,071	0	0	0	0	0	0	51,071	51,071	0	0	0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	05/01/2016	37,872	0	0	0	0	0	0	37,872	37,872	0	0	0
BHM1EZCW0	RALEIGH	NC		01/19/2016	06/01/2016	0	0	0	0	0	0	0	17,875	17,875	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	06/01/2016	0	0	0	0	0	0	0	15,418	15,418	0	0	0
0299999. Total - Mortgages With Partial Repayments						5,731,480	0	(1,673)	0	0	(1,673)	0	5,774,573	5,774,573	0	0	0
Mortgages Disposed																	
BHM0K3QS0	RICHMOND	VA		04/28/2015	06/28/2016	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
0399999. Total - Mortgages Disposed						2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
0599999. Total Mortgages						7,731,480	0	(1,673)	0	0	(1,673)	0	7,774,573	7,774,573	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
BHM1J8 8K 6	AEA INVESTORS FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER		04/25/2016	3	0	1,862,224	0	24,983,472	0.860
BHM0JP 76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	DIRECT WITH ISSUER		04/19/2016	3	0	23,718	0	786,340	2.470
BHM1B2 YM 4	AQR MANAGED FUTURES FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER		06/01/2016	4	28,554,869	0	0	0	12.950
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III	CHEVY CHASE	MD	DIRECT WITH ISSUER		06/08/2016	3	0	932,628	0	1,098,858	2.860
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	13	4,283,607	0	0	19,912,662	0.730
BHM021 9E 4	BOSTON VENTURES VII LP	BOSTON	MA	DIRECT WITH ISSUER		04/01/2016	3	0	160,441	0	3,459,559	4.090
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	DIRECT WITH ISSUER		06/24/2016	3	0	8,223	0	2,964,714	1.580
BHM0L2 3G 2	BRIDGEWATER MAJOR MARKETS ONSHORE	WESTPORT	CT	DIRECT WITH ISSUER		06/01/2016	4	35,752,203	0	0	0	4.030
BHM0JA JE 5	BRYNWOOD PARTNERS VI LP	GREENWICH	CT	DIRECT WITH ISSUER		04/19/2016	3	0	29,438	0	3,079,562	2.800
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	DIRECT WITH ISSUER		05/04/2016	3	0	2,682	0	2,619,318	5.820
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER		05/06/2016	3	0	14,176	0	5,245,838	3.340
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER		05/19/2016	3	0	68,208	0	3,514,792	0.120
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	DIRECT WITH ISSUER		04/19/2016	3	0	11,869	0	2,703,825	2.150
BHM1J5 9W 5	CENTURY CS&B CO INVEST LP	BOSTON	MA	DIRECT WITH ISSUER		05/13/2016	3	0	1,200,000	0	0	3.990
BHM0LL V8 7	CENTURY FOCUSED FUND III LP	BOSTON	MA	DIRECT WITH ISSUER		05/12/2016	3	0	83,007	0	98,993	2.680
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	DIRECT WITH ISSUER		05/16/2016	3	0	6,259	0	9,903,409	3.380
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DIRECT WITH ISSUER		04/20/2016	3	0	14,407	0	347,444	0.860
BHM0L2 3L 1	CLAREN ROAD CREDIT OPP ONSHORE	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	7	22,299,896	0	0	0	13.070
BHM19H WE 4	DRAWBRIDGE SPECIAL OPPORTUNITIES F	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	7	31,835,896	0	0	0	0.650
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	DIRECT WITH ISSUER		06/22/2016	3	0	267,480	0	1,152,035	3.360
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER		04/11/2016	0	0	85,000	0	454,538	1.160
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	DIRECT WITH ISSUER		06/27/2016	3	0	443,133	0	7,397,745	3.300
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	DIRECT WITH ISSUER		04/11/2016	0	0	1,946,076	0	2,484,471	0.430
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	DIRECT WITH ISSUER		05/23/2016	3	128,478	0	0	10,871,522	1.950
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER		06/28/2016	3	0	310,952	0	2,167,471	7.520
BHM1EV P1 3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER		06/28/2016	3	0	2,178,819	0	15,307,304	1.510
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	13	10,250,013	3,598,721	0	11,204,902	2.370
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER		04/11/2016	3	0	160,321	0	237,432	4.480
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER		04/29/2016	3	0	176,355	0	275,396	1.520
BHM1JV YA 8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	DIRECT WITH ISSUER		05/17/2016	3	2,400,124	0	0	8,849,876	2.960
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER		05/13/2016	3	0	27,908	0	1,703,092	0.890
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER		04/21/2016	3	0	182,385	0	230,397	3.640
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DIRECT WITH ISSUER		04/21/2016	3	0	509,750	0	541,910	1.220
BHM1B4 26 0	LINEAGE CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER		05/16/2016	3	0	136,500	0	2,333,500	1.060
BHM0W7 2N 5	MOORE MACRO MANAGERS FUND LP	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	0	63,459,247	0	0	0	4.490
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER		04/27/2016	0	0	44,709	0	803,291	0.230
BHM0Z5 TL 1	MSD TORCHLIGHT PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	0	17,205,880	0	0	0	2.050
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DIRECT WITH ISSUER		04/19/2016	3	0	307,252	0	1,768,185	2.580
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	DIRECT WITH ISSUER		06/09/2016	3	0	2,024,495	0	11,592,865	2.570
BHM0ME 7Y 2	PARTHENON INVESTORS IV LP	BOSTON	MA	DIRECT WITH ISSUER		05/18/2016	3	0	463,425	0	3,359,846	1.500
BHM12N CV 2	POLYGON EUROPEAN EQUITY OPPORTUNIT	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	5	12,999,777	0	0	0	2.800
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP	BRRIARCLIFF MANOR	NY	DIRECT WITH ISSUER		05/23/2016	3	1,410,979	0	0	12,339,021	4.910
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER		04/27/2016	0	0	83,787	0	818,498	0.430
BHM0Z5 TK 3	STRAT VALUE RESTRUCTURING FD LP	GREENWICH	CT	DIRECT WITH ISSUER		06/01/2016	7	24,015,423	0	0	0	11.850

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	DIRECT WITH ISSUER		06/27/2016	0	450,000	0	0	22,050,000	0.420
BHM0MD LK 8	SUMMER STREET CAPITAL III LP	BUFFALO	NY	DIRECT WITH ISSUER		05/24/2016	3	0	771,519	0	2,304,481	3.770
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER		04/29/2016	3	0	72,276	0	2,766,179	0.140
BHM05D GA 5	TPF II LP	OMAHA	NE	DIRECT WITH ISSUER		05/20/2016	0	0	2,395	0	1,326,649	0.570
BHM0LZ AL 0	TUDOR BVI GLOBAL FUND LP -A	GREENWICH	CT	DIRECT WITH ISSUER		06/01/2016	4	53,041,262	0	0	0	4.840
BHM0ME 7Z 9	UPFRONT IV L.P.	LOS ANGELES	CA	DIRECT WITH ISSUER		06/27/2016	3	0	306,079	0	461,980	6.140
BHM19E G1 7	UPFRONT OPPORTUNITY FUND I LP	SANTA MONICA	CA	DIRECT WITH ISSUER		06/30/2016	0	0	8,832	0	725,258	7.570
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	DIRECT WITH ISSUER		05/06/2016	0	0	556,270	0	3,448,445	1.920
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER		05/16/2016	3	0	228,261	0	1,705,865	4.150
BHM1DU 0C 9	VMG PARTNERS III LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER		04/27/2016	3	0	4,747,704	0	11,589,491	3.310
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								308,087,653	24,057,685	0	222,990,430	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI	NEW YORK	NY	DIRECT WITH ISSUER		05/11/2016	0	0	231,914	0	3,107,190	1.200
BHM198 DA 3	BLACKSTONE RE PARTNERS VIII	NEW YORK	NY	DIRECT WITH ISSUER		05/09/2016	0	0	265,625	0	3,157,302	0.030
BHM14W AW 0	BROOKDALE ON THE PARK	NAPERVILLE	IL	DIRECT WITH ISSUER		06/15/2016	0	0	125,775	0	474,683	23.400
BHM1B0 E5 7	COLUMBIA TRAILS	GRESHAM	OR	DIRECT WITH ISSUER		06/27/2016	0	0	54,001	0	158,862	8.600
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	DIRECT WITH ISSUER		04/08/2016	0	1,011,293	0	0	8,517,409	12.700
BHM17A FL 4	ONYX AT WARNER CENTER APTS	WOODLAND HILLS	CA	DIRECT WITH ISSUER		06/03/2016	0	0	52,602	0	944,828	22.700
BHM1D2 WA 0	PRAEDIUM VIII MF VALUE FUND LP	NEW YORK CITY	NY	DIRECT WITH ISSUER		04/26/2016	0	0	779,352	0	412,450	1.130
BHM1AB F5 3	PROLOGIS LP	BOSTON	MA	DIRECT WITH ISSUER		04/14/2016	0	2,400,000	0	0	2,600,000	0.100
BHM0ZF 3B 9	SILVER OAKS (JV EQUITY)	EVANSTON	IL	DIRECT WITH ISSUER		04/01/2016	0	0	76,198	0	441,265	25.000
BHM0V8 ZT 5	THE ASHFORD APTS (JV EQUITY)	ATLANTA	GA	DIRECT WITH ISSUER		04/01/2016	0	0	360,000	0	183,940	24.080
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	DIRECT WITH ISSUER		06/16/2016	0	2,184,602	0	0	7,940,398	13.500
BHM1CC 4K 8	WIND DANCE APTS	CARROLTON	TX	DIRECT WITH ISSUER		04/25/2016	0	0	46,251	0	273,921	9.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								5,595,895	1,991,717	0	28,212,248	XXX
4499999. Subtotal - Unaffiliated								313,683,548	26,049,401	0	251,202,678	XXX
4699999. Totals								313,683,548	26,049,401	0	251,202,678	XXX

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
995737 22 8	ADAMS STREET PARTNERS	CHICAGO	IL	DIRECT WITH ISSUER	11/02/2005	06/16/2016	89,412	(7,307)	0	0	0	(7,307)	0	82,105	82,105	0	0	0	9,488
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	05/24/2007	06/22/2016	1,485	82	0	0	0	82	0	1,526	1,526	0	0	0	93
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	DIRECT WITH ISSUER	02/09/2012	06/29/2016	98,144	9,418	0	0	0	9,418	0	107,561	107,561	0	0	0	2,459
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III	CHEVY CHASE	MD	DIRECT WITH ISSUER	08/02/2013	05/25/2016	58,213	85	0	0	0	85	0	58,298	58,298	0	0	0	1,124
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	VARIOUS	01/01/2016	06/22/2016	861,140	(99,518)	0	0	0	(99,518)	0	361,165	361,165	0	0	0	95,929

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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
BHM01Q 7D 4	BRAZOS EQUITY FUND II L P	DALLAS	TX	DIRECT WITH ISSUER	04/02/2007	06/13/2016	996,365	(277,171)	0	0	0	(277,171)	0	719,194	719,194	0	0	0	521,899
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	DIRECT WITH ISSUER	12/20/2011	06/13/2016	1,440,045	(444,254)	0	0	0	(444,254)	0	995,791	995,791	0	0	0	253,543
13138@ 10 6	CALTIUS PARTNERS III L.P.	LOS ANGELES	CA	DIRECT WITH ISSUER	11/13/2006	06/24/2016	151,381	0	0	0	0	0	0	151,381	151,381	0	0	0	0
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	DIRECT WITH ISSUER	08/27/2010	05/10/2016	1,100,042	(332,695)	0	0	0	(332,695)	0	767,347	767,347	0	0	0	455,826
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER	01/05/2011	06/10/2016	303,079	(47,244)	0	0	0	(47,244)	0	255,835	255,835	0	0	0	44,744
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	DIRECT WITH ISSUER	07/07/2008	06/30/2016	6,768	(120)	0	0	0	(120)	0	211,775	211,775	0	0	0	2,072
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	DIRECT WITH ISSUER	12/17/2012	06/08/2016	44,051	(13,230)	0	0	0	(13,230)	0	30,821	30,821	0	0	0	0
BHM0L2 5S 4	CERVIDAE MULTI-STRATEGY LLC	HARTFORD	CT	DIRECT WITH ISSUER	08/01/2011	06/13/2016	393,200,909	(10,175,038)	0	0	0	(10,175,038)	0	383,025,872	383,025,872	0	0	0	213,050
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DIRECT WITH ISSUER	09/10/2008	06/30/2016	285,498	8,441	0	0	0	8,441	0	688,591	688,591	0	0	0	36,492
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	VARIOUS	05/08/2013	06/30/2016	797	0	0	42	0	(42)	0	713	713	0	0	0	0
BHM0K4 9L 2	CORTEC GROUP FUND V LP	NEW YORK	NY	DIRECT WITH ISSUER	07/16/2012	05/23/2016	2,078,858	(1,107,264)	0	0	0	(1,107,264)	0	971,594	971,594	0	0	0	328,138
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	12/14/2015	04/05/2016	1,251,727	52,046	0	0	0	52,046	0	1,303,773	1,303,773	0	0	0	0
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	DIRECT WITH ISSUER	03/31/2006	05/11/2016	108,025	(26,856)	0	0	0	(26,856)	0	81,169	81,169	0	0	0	34,351
999698 17 8	DCM III L.P.	MENLO PARK	CA	DIRECT WITH ISSUER	08/16/2004	06/28/2016	168,773	(39,998)	0	0	0	(39,998)	0	128,775	128,775	0	0	0	52,823
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	DIRECT WITH ISSUER	07/31/2008	06/30/2016	472,109	(257,161)	0	0	0	(257,161)	0	214,948	214,948	0	0	0	255,756
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	DIRECT WITH ISSUER	10/20/2011	06/22/2016	371,296	(1,480)	0	0	0	(1,480)	0	369,816	369,816	0	0	0	4,344
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	10/03/2008	05/09/2016	73,250	(812)	0	0	0	(812)	0	42,538	42,538	0	0	0	2,318
995724 51 5	FINANCIAL TECHNOLOGY VENTURES II	SAN FRANCISCO	CA	DIRECT WITH ISSUER	07/29/2004	06/06/2016	16,691	0	0	0	0	0	0	16,691	16,691	0	0	0	1,611
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	DIRECT WITH ISSUER	11/03/2014	04/28/2016	26,957	1,631	0	0	0	1,631	0	28,588	28,588	0	0	0	0
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	11/24/2015	06/28/2016	277,549	0	0	0	0	0	0	277,549	277,549	0	0	0	2,247
BHM1EV P1 3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	11/24/2015	06/28/2016	1,979,799	0	0	0	0	0	0	1,979,799	1,979,799	0	0	0	16,304
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	11/21/2007	06/30/2016	2,371,418	(340,505)	0	0	0	(340,505)	0	2,474,191	2,474,191	0	0	0	405,604
BHM031 EK 3	HIGHSTAR KNIGHT PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER	11/26/2007	05/26/2016	3,116,147	(1,956,010)	0	0	0	(1,956,010)	0	1,160,137	1,160,137	0	0	0	0
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	08/16/2010	06/30/2016	2,277,136	(112,779)	0	0	0	(112,779)	0	2,164,356	2,164,356	0	0	0	433,813
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	DIRECT WITH ISSUER	04/27/2015	06/30/2016	349,804	(78,420)	0	0	0	(78,420)	0	271,384	271,384	0	0	0	8,530
995660 63 6	MIDMARK EQUITY PARTNERS II	CHATHAM	NJ	DIRECT WITH ISSUER	02/28/2000	04/26/2016	2,653,900	(2,653,900)	0	0	0	(2,653,900)	0	0	0	0	0	0	23,961
BHM01V 2W 6	MORGAN STANLEY PRIVATE MRKTS III	CONSHOHOCKEN	PA	DIRECT WITH ISSUER	02/23/2012	04/25/2016	2,002,673	(1,453,155)	0	0	0	(1,453,155)	0	549,518	549,518	0	0	0	152,554
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DIRECT WITH ISSUER	02/29/2012	06/14/2016	1,923,028	(408,357)	0	0	0	(408,357)	0	1,514,670	1,514,670	0	0	0	421,841
BHM01V U9 6	NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	DIRECT WITH ISSUER	09/24/2010	06/08/2016	19,406	0	0	0	0	0	0	17,738	17,738	0	0	0	1,389
BHM12N CV 2	POLYGON EUROPEAN EQUITY OPPORTUNIT	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	06/15/2016	0	0	0	0	0	0	0	6,649,443	6,649,443	0	0	0	(149,551)
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	DIRECT WITH ISSUER	03/28/2012	05/20/2016	54,371	3,301	0	0	0	3,301	0	57,672	57,672	0	0	0	259
995689 07 2	SPROUT CAPITAL IX LP	NEW YORK	NY	DIRECT WITH ISSUER	04/18/2003	06/29/2016	26,286	15,985	0	0	0	15,985	0	42,271	26,138	0	(16,133)	(16,133)	(16,133)
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER	11/17/2008	06/24/2016	15,307	(3,631)	0	0	0	(3,631)	0	11,675	11,675	0	0	0	171
995741 17 0	STRATEGIC PARTNERS FUND I LP	NEW YORK	NY	DIRECT WITH ISSUER	09/20/2012	06/16/2016	176	(168)	0	0	0	(168)	0	8	8	0	0	0	801
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER	03/17/2015	06/01/2016	91,492	3,452	0	0	0	3,452	0	94,944	94,944	0	0	0	9,713
BHM04X Q4 5	TCV VII LP	MILBURN	NJ	DIRECT WITH ISSUER	07/13/2012	05/12/2016	7,920,850	(6,275,564)	0	0	0	(6,275,564)	0	1,645,286	1,645,286	0	0	0	0
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	DIRECT WITH ISSUER	10/27/2011	05/31/2016	1,507,192	(318,241)	0	0	0	(318,241)	0	1,188,951	1,188,951	0	0	0	142,281
BHM05D GA 5	TPF II LP	OMAHA	NE	DIRECT WITH ISSUER	07/01/2011	05/20/2016	12,996	2,989	0	0	0	2,989	0	5,427	5,427	0	0	0	(2,619)
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/17/2012	06/30/2016	611,337	(16,946)	0	0	0	(16,946)	0	1,108,926	1,108,926	0	0	0	145,805
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							430,415,881	(26,350,397)	0	42	0	(26,350,439)	0	411,829,813	411,813,681	0	(16,133)	(16,133)	3,913,033
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
BHM198 3U 0	HARTFORD INST TRUST -UNCON - UBS	HARTFORD	CT	VARIOUS	01/01/2016	03/28/2016	82,140	1,346	0	0	0	1,346	0	0	0	0	0	0	3,116
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							82,140	1,346	0	0	0	1,346	0	0	0	0	0	0	3,116

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM1BV A5 3	1250 23RD STREET NW	VIENNA	VA..	DIRECT WITH ISSUER	11/20/2015	06/30/2016	0	0	0	0	0	0	0	50,081	50,081	0	0	0	0
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI	NEW YORK	NY..	DIRECT WITH ISSUER	09/24/2009	05/31/2016	697,338	(206,738)	0	0	0	(206,738)	0	490,600	490,600	0	0	0	46,934
BHM198 DA 3	BLACKSTONE RE PARTNERS VIII	NEW YORK	NY..	DIRECT WITH ISSUER	08/18/2015	06/21/2016	8,992	(78)	0	0	0	(78)	0	8,914	8,914	0	0	0	35
BHM1B0 E5 7	COLUMBIA TRAILS	GRESHAM	OR.	DIRECT WITH ISSUER	07/24/2015	06/30/2016	0	0	0	0	0	0	0	29,118	29,118	0	0	0	0
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS	BOSTON	MA.	DIRECT WITH ISSUER	03/25/2010	04/08/2016	878,095	(486,089)	0	0	0	(486,089)	0	392,007	392,007	0	0	0	14,404
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)	NEW ALBANY	OH.	DIRECT WITH ISSUER	07/16/2014	06/30/2016	0	0	0	0	0	0	0	75,600	75,600	0	0	0	0
BHM01R L9 5	METROPOLITAN RE PARTNERS IV	NEW YORK	NY..	DIRECT WITH ISSUER	09/27/2007	06/29/2016	539,642	(34,695)	0	0	0	(34,695)	0	504,947	504,947	0	0	0	(42,964)
BHM10N P9 9	MILLINGTON AT MERRILL CREEK (JV EQ	EVERETT	WA.	HIMCO OPERATIONAL TRANSACTION.	06/12/2014	06/22/2016	4,475,072	190,506	0	0	0	190,506	0	4,554,481	4,554,481	0	0	0	1,794,646
BHM01R E7 7	PEARLMARK MULTIFAMILY PARTNERS LLC	CHICAGO	IL....	DIRECT WITH ISSUER	07/06/2011	05/13/2016	568,241	(63,257)	0	0	0	(63,257)	0	504,984	504,984	0	0	0	4,082
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL....	DIRECT WITH ISSUER	10/29/2015	06/30/2016	0	0	0	0	0	0	0	53,100	53,100	0	0	0	0
BHM0RB 8D 8	SAVANNAH AT PARK PLACE (JV EQUITY)	ATLANTA	GA..	DIRECT WITH ISSUER	02/12/2013	06/30/2016	0	0	0	0	0	0	0	85,388	85,388	0	0	0	0
BHM10S JZ 7	SIGNATURE CLUB (JV EQUITY)	ANN ARBOR	MI...	DIRECT WITH ISSUER	08/14/2014	06/30/2016	0	0	0	0	0	0	0	84,645	84,645	0	0	0	0
BHM024 NH 5	SQUARE MILE PARTNERS II LP	NEW YORK	NY..	DIRECT WITH ISSUER	09/06/2007	06/24/2016	484,665	13,507	0	0	0	13,507	0	498,172	498,172	0	0	0	0
BHM0V8 ZT 5	THE ASHFORD APTS (JV EQUITY)	ATLANTA	GA..	DIRECT WITH ISSUER	12/09/2013	06/30/2016	0	0	0	0	0	0	0	77,043	77,043	0	0	0	0
BHM1CC 4K 8	WIND DANCE APTS	CARROLTON	TX..	DIRECT WITH ISSUER	07/16/2015	06/30/2016	0	0	0	0	0	0	0	28,887	28,887	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							7,652,045	(586,844)	0	0	0	(586,844)	0	7,437,966	7,437,966	0	0	0	1,817,137
Any Other Class of Asset - Unaffiliated																			
000000 00 0	DEAN WITTER SPVL	CHARLESTON	WV.	DIRECT WITH ISSUER	05/01/1997	06/30/2016	10,511	(3,511)	0	0	0	(3,511)	0	7,000	7,000	0	0	0	0
000000 00 0	IIP STATE OD FLORIDA 04/04/03	CHARLESTON	WV.	DIRECT WITH ISSUER	05/01/2003	06/30/2016	9,345	(4,345)	0	0	0	(4,345)	0	5,000	5,000	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							19,856	(7,856)	0	0	0	(7,856)	0	12,000	12,000	0	0	0	0
4499999. Subtotal - Unaffiliated							438,087,782	(26,945,097)	0	42	0	(26,945,139)	0	419,279,779	419,263,647	0	(16,133)	(16,133)	5,730,170
4599999. Subtotal - Affiliated							82,140	1,346	0	0	0	1,346	0	0	0	0	0	0	3,116
4699999. Totals							438,169,922	(26,943,750)	0	42	0	(26,943,793)	0	419,279,779	419,263,647	0	(16,133)	(16,133)	5,733,287

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 RQ 3	TREASURY BOND		05/11/2016	Various		34,041,249	34,820,000	157,824	1
912810 RS 9	TREASURY BOND		06/20/2016	Various		138,632,657	139,050,000	245,785	1
912828 P4 6	TREASURY NOTE		05/10/2016	Various		128,279,168	129,700,000	328,509	1
912828 Q2 9	TREASURY NOTE		04/25/2016	CITIGROUP GLOBAL MARKETS, INC.		612,347	620,000	711	1
912828 Q3 7	TREASURY NOTE		04/20/2016	MORGAN STANLEY & CO. LLC		2,891,164	2,900,000	2,476	1
912828 Q4 5	TREASURY NOTE		04/21/2016	Various		4,605,879	4,600,000	2,833	1
912828 Q9 4	TREASURY NOTE		05/11/2016	MORGAN STANLEY & CO. LLC		580,204	580,000	189	1
912828 R3 6	TREASURY NOTE		06/21/2016	Various		231,503,317	232,840,000	276,040	1
912828 R5 1	TREASURY NOTE		06/07/2016	BARCLAYS CAPITAL INC.		3,205,750	3,200,000	765	1
912828 R6 9	TREASURY NOTE		06/20/2016	Various		7,261,406	7,200,000	4,351	1
912828 R7 7	TREASURY NOTE		06/17/2016	SG AMERICAS, LLC		708,832	700,000	579	1
912828 R8 5	TREASURY NOTE		06/14/2016	BANC OF AMERICA SECURITIES LLC		600,352	600,000	29	1
912828 R9 3	TREASURY NOTE		06/29/2016	Various		5,799,453	5,800,000	384	1
912828 S3 5	TREASURY NOTE		06/23/2016	DEUTSCHE BANK SECURITIES INC.		18,235,230	18,450,000	0	1
0599999. Total Bonds - U.S Government						576,957,008	581,060,000	1,020,474	XXX
Bonds - All Other Government									
135087 B8 6	CANADA (GOVERNMENT OF)	C	04/25/2016	TD SECURITIES (USA) LLC		296,739	288,241	774	1FE
135087 F2 5	CANADA (GOVERNMENT OF)	C	04/25/2016	TD SECURITIES (USA) LLC		376,009	379,057	436	1FE
219868 BW 5	CORPORACION ANDINA DE FOMENTO	F	05/04/2016	BANC OF AMERICA SECURITIES LLC		344,969	345,000	0	1FE
BRS3B9 08 5	INDONESIA (REPUBLIC OF)	F	04/07/2016	BARCLAYS CAPITAL INC.		936,000	800,000	8,097	2FE
Y20722 AM 9	INDONESIA (REPUBLIC OF)	D	06/09/2016	JP MORGAN SECURITIES INC.		691,422	679,530	19,989	2FE
Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF)	F	04/22/2016	NOMURA SECURITIES INTERNATIONAL INC.		219,900	200,000	3,431	2FE
N54360 AF 4	MAJAPAHIT HOLDING BV	F	06/21/2016	CITIGROUP GLOBAL MARKETS, INC.		114,400	100,000	3,315	2FE
V5311V AA 8	MOROCCO (KINGDOM OF)	F	03/31/2016	Various		0	0	0	2FE
69370P AA 9	PT PERTAMINA PERSERO	F	06/16/2016	Various		813,300	800,000	2,723	2FE
77586T AC 0	ROMANIA (REPUBLIC OF)	F	06/16/2016	BANC OF AMERICA SECURITIES LLC		530,750	500,000	7,231	2FE
836205 AT 1	SOUTH AFRICA (REPUBLIC OF)	F	04/22/2016	CITIGROUP GLOBAL MARKETS, INC.		595,724	600,000	352	2FE
1099999. Total Bonds - All Other Government						4,919,213	4,691,828	46,349	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137BN GU 2	FHMS_K054 IS		04/08/2016	CITIGROUP GLOBAL MARKETS, INC.		3,130,443	0	21,527	1
3137BP W3 9	FHMS_K055 IS		06/10/2016	BARCLAYS CAPITAL INC.		6,699,607	0	51,270	1
3137BP VP 1	FHMS_K152 IS		06/06/2016	CREDIT SUISSE SECURITIES LLC		2,476,155	0	10,906	1
38379K ZT 8	GNR_15-98 IS		06/14/2016	CITIGROUP GLOBAL MARKETS, INC.		12,796,660	0	82,988	1
38379U CK 0	GNR_16-2 IS		03/30/2016	Various		(3,899)	0	(4)	1
38379R HR 7	GNR_16-39 IS		03/29/2016	Various		(5,206)	0	0	1
38379U SR 8	GNR_16-64		05/05/2016	AMHERST SECURITIES GROUP, L.P.		1,003,672	1,000,000	1,842	1
38379U RP 3	GNR_16-70 IS		06/20/2016	JP MORGAN SECURITIES INC.		2,471,036	0	18,718	1
BHM1K3 RA 6	GNR_16-96		06/30/2016	AMHERST SECURITIES GROUP, L.P.		15,093,750	15,000,000	28,000	1
3137G0 ET 2	STACR_15-DNA1		04/27/2016	BARCLAYS CAPITAL INC.		596,531	600,000	267	2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3137G0 JR 1	STACR_16-DNA2		05/03/2016	NOMURA SECURITIES INTERNATIONAL INC		1,100,000	1,100,000	0	2Z
3137G0 KB 4	STACR_16-HQA2		05/24/2016	JP MORGAN SECURITIES INC		500,000	500,000	0	2Z
3132WE D2 5	FHLMC GOLD 30YR		06/09/2016	CITIGROUP GLOBAL MARKETS, INC		11,329,857	10,998,193	10,998	1
3138WH ER 9	FNMA 30YR		06/14/2016	RBC CAPITAL MARKETS, LLC		26,631,408	25,799,964	34,400	1
3138WH FR 8	FNMA 30YR		06/07/2016	CITIGROUP GLOBAL MARKETS, INC		29,013,251	28,202,431	28,202	1
3140F5 MJ 9	FNMA 30YR		06/08/2016	AMHERST SECURITIES GROUP, L.P		2,447,073	2,377,242	2,377	1
3138WH FN 7	FNMA 30YR		06/07/2016	JP MORGAN SECURITIES INC		8,471,190	8,228,201	8,228	1
347382 AA 1	FORT GORDON GA MILITARY HSG		06/02/2016	STIFEL, NICOLAUS & COMPANY INCORPOR		12,708,735	11,905,000	38,430	2FE
59259Y DC 0	METROPOLITAN TRANSN AUTH N Y		04/05/2016	BARCLAYS CAPITAL INC		3,937,124	2,830,000	75,171	1FE
59259Y GF 0	METROPOLITAN TRANSN AUTH N Y REV F		04/05/2016	BARCLAYS CAPITAL INC		8,953,709	6,365,000	172,280	1FE
649322 AC 8	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN SACHS & CO		3,984,880	3,985,000	0	1FE
837151 JB 6	SOUTH CAROLINA ST PUB SVCS AUT		05/09/2016	WELLS FARGO ADVISORS, LLC		3,220,750	2,600,000	67,255	1FE
3132WE B4 3	FHLMC GOLD 30YR		06/07/2016	NOMURA SECURITIES INTERNATIONAL INC		12,100,220	11,770,999	11,771	1
3138WG 5Q 3	FNMA 30YR		06/09/2016	JP MORGAN SECURITIES INC		25,161,101	24,387,558	24,388	1
3140F5 QW 6	FNMA 30YR		06/08/2016	WELLS FARGO ADVISORS, LLC		16,010,899	15,554,000	15,554	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						209,828,945	173,203,588	704,568	XXX
Bonds - Industrial and Miscellaneous									
00841L AV 8	ABMT_14-3		04/06/2016	JP MORGAN SECURITIES INC		357,836	360,157	384	1FE
00841X BJ 8	ABMT_15-2		04/06/2016	JP MORGAN SECURITIES INC		1,172,288	1,268,463	1,328	1AM
00772B AR 2	AERCAP IRELAND CAPITAL LTD / AERCA	F	06/16/2016	Various		4,989,075	5,000,000	7,132	3FE
00928Q AP 6	AIRCASTLE LTD	E	04/04/2016	CANTOR FITZGERALD & CO		186,070	184,000	332	3FE
001546 AS 9	AK STEEL CORPORATION		06/15/2016	MORGAN STANLEY & CO. LLC		156,325	185,000	3,096	5FE
001546 AT 7	AK STEEL CORPORATION		06/22/2016	BANC OF AMERICA SECURITIES LLC		221,111	220,000	80	4FE
013093 AA 7	ALBERTSONS COS LLC/SAFEWAY INC/NEW		05/25/2016	BANC OF AMERICA SECURITIES LLC		195,000	195,000	0	4FE
BHM1K3 7H 3	ALBERTSONS LLC		06/22/2016	HIMCO OPERATIONAL TRANSACTION		1,841,477	1,863,330	0	3FE
013817 AQ 4	ALCOA INC		05/05/2016	BARCLAYS CAPITAL INC		337,810	332,000	4,168	3FE
02154C AE 3	ALTICE FINANCING SA	F	04/18/2016	GOLDMAN SACHS & CO		752,000	752,000	0	4FE
031162 CC 2	AMGEN INC		06/14/2016	HIMCO OPERATIONAL TRANSACTION		17,573,137	22,782,629	0	2FE
03072S QC 2	AMSI_04-R3		06/20/2016	NOMURA SECURITIES INTERNATIONAL INC		1,716,239	1,835,550	1,813	4AM
034863 AM 2	ANGLO AMERICAN CAPITAL PLC	F	06/15/2016	GOLDMAN SACHS & CO		191,500	200,000	1,490	3FE
038522 AL 2	ARAMARK SERVICES INC		05/16/2016	WELLS FARGO ADVISORS, LLC		673,338	649,000	15,152	4FE
03938L AQ 7	ARCELORMITTAL SA	F	06/21/2016	Various		2,402,325	2,325,000	51,086	3FE
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	F	04/29/2016	CITIGROUP GLOBAL MARKETS, INC		873,000	873,000	0	4FE
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG	F	04/29/2016	CITIGROUP GLOBAL MARKETS, INC		783,000	783,000	0	5FE
04317@ AF 5	ARTHUR J GALLAGHER & CO		04/12/2016	CRT CAPITAL GROUP LLC		1,015,150	1,000,000	5,725	2
04317@ AM 0	ARTHUR J GALLAGHER & CO		04/12/2016	CRT CAPITAL GROUP LLC		992,570	1,000,000	12,390	2
058498 AR 7	BALL CORP		04/06/2016	BARCLAYS CAPITAL INC		915,420	876,000	3,163	3FE
07325V AL 8	BAYV_07-A		06/28/2016	SCHEDULED ACQUISITION		0	56,482	0	1FM
05531F AV 5	BB&T CORP		05/05/2016	DEUTSCHE BANK SECURITIES INC		899,064	900,000	0	1FE
BHM1K1 J0 1	BERRY PLASTICS GROUP INC		06/15/2016	HIMCO OPERATIONAL TRANSACTION		984,298	987,154	0	3FE

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BHM0X4 MG 4	BJS WHOLESALE CLUB INC		04/22/2016	Various		(1,060)	(1,262)	0	5FE
095370 AA 0	BLUE CUBE SPINCO INC		06/28/2016	Various		1,162,000	1,010,000	10,213	3FE
105667 AC 3	BMAT_06-1		06/14/2016	CITIGROUP GLOBAL MARKETS, INC		2,904,688	3,250,000	1,653	1AM
102590 A# 3	BOWLES FLUIDICS CORPORATION		06/30/2016	SCHEDULED ACQUISITION		3,621	3,621	0	4
102590 A@ 5	BOWLES FLUIDICS CORPORATION		06/30/2016	SCHEDULED ACQUISITION		4,115	4,115	0	4
22534M AA 8	CAALT_16-2 - ABS		05/04/2016	WELLS FARGO ADVISORS, LLC		249,942	250,000	0	1FE
22534M AE 0	CAALT_16-2 - ABS		05/04/2016	WELLS FARGO ADVISORS, LLC		249,936	250,000	0	1FE
131347 CA 2	CALPINE CORP		04/06/2016	RBC CAPITAL MARKETS, LLC		914,713	866,000	12,413	3FE
131347 CC 8	CALPINE CORP		05/31/2016	Various		1,443,343	1,374,000	30,190	3FE
14313* AA 1	CARMAX AUTO SUPERSTORES INC		04/27/2016	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	2Z
14313* AB 9	CARMAX AUTO SUPERSTORES INC		04/27/2016	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0	2Z
BHM1JL WE 4	CARMAX AUTO SUPERSTORES INC		06/22/2016	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	2Z
BHM1JL WG 9	CARMAX AUTO SUPERSTORES INC		06/22/2016	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0	2Z
144531 CZ 1	CARR_05-NC3		04/19/2016	MORGAN STANLEY & CO. LLC		483,125	500,000	347	1FM
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/23/2016	Various		5,868,793	5,837,000	92,047	3FE
14987E AC 1	CCOH SAFARI LLC		04/20/2016	Various		1,271,273	1,220,000	13,277	3FE
15135U AF 6	CENOVUS ENERGY INC	A	05/04/2016	BARCLAYS CAPITAL INC		112,520	116,000	3,785	3FE
15135U AJ 8	CENOVUS ENERGY INC	A	04/20/2016	Various		45,141	50,000	201	3FE
15135B AD 3	CENTENE CORP		06/09/2016	CITIGROUP GLOBAL MARKETS, INC		613,553	603,000	2,307	3FE
29429C AG 0	CGCMT_16-P3		03/29/2016	Various		0	0	(166)	1FE
16163Y AC 8	CHASE_16-1		03/24/2016	Various		0	0	6,563	1FE
16163Y AD 6	CHASE_16-1		03/24/2016	Various		0	0	7,841	1AM
16412X AA 3	CHENIERE CORPUS CHRISTI HOLDINGS L		05/12/2016	MORGAN STANLEY & CO. LLC		259,000	259,000	0	3FE
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION		05/18/2016	WELLS FARGO ADVISORS, LLC		18,000	25,000	833	5FE
18538R AG 8	CLEARWATER PAPER CORP		06/29/2016	WELLS FARGO ADVISORS, LLC		1,143,660	1,176,000	22,638	3FE
18538R AH 6	CLEARWATER PAPER CORP		06/16/2016	Various		339,563	339,000	6,592	3FE
125896 BQ 2	CMS ENERGY CORPORATION		05/02/2016	RBC CAPITAL MARKETS, LLC		5,407,482	5,428,000	0	2FE
12592B AD 6	CNH INDUSTRIAL CAPITAL LLC		04/04/2016	BARCLAYS CAPITAL INC		498,125	500,000	4,413	3FE
20030N BS 9	COMCAST CORPORATION		05/02/2016	WELLS FARGO ADVISORS, LLC		5,568,338	5,320,000	33,516	1FE
12624P AF 2	COMM_12-CR3 IS		03/28/2016	Various		0	0	1,394	1FE
12592P BL 6	COMM_14-UBS6		03/23/2016	Various		0	0	115	1FE
12592P BG 7	COMM_14-UBS6 IS		03/15/2016	Various		0	0	3,866	1FE
20341W AA 3	COMMUNICATIONS SALES & LEASING INC		06/09/2016	CITIGROUP GLOBAL MARKETS, INC		224,305	226,000	2,222	3FE
20605P AE 1	CONCHO RESOURCES INC		05/17/2016	Various		1,684,581	1,671,000	9,782	3FE
212015 AH 4	CONTINENTAL RESOURCES INC		06/06/2016	Various		204,288	220,000	1,994	3FE
225433 AQ 4	CREDIT SUISSE GROUP FUNDING GUERNS	F	04/13/2016	CREDIT SUISSE SECURITIES LLC		9,042,829	9,045,000	0	2FE
19626M AG 0	CSH_16-1A - ABS		05/24/2016	JP MORGAN SECURITIES INC		100,000	100,000	0	2AM
23157# AF 6	CURTISS-WRIGHT CORPORATION		04/05/2016	STONECASTLE SECURITIES, LLC		1,007,120	1,000,000	4,008	2
126650 CR 9	CVS HEALTH CORP		04/07/2016	CITIGROUP GLOBAL MARKETS, INC		849,025	738,000	13,428	2FE

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126650 CS 7	CVS HEALTH CORP		06/09/2016	CONVERSION		7,509,512	6,676,000	7,418	2FE
23312L AU 2	DBJPM_16-C1		03/31/2016	Various		0	0	(206)	1FE
23312L AW 8	DBJPM_16-C1 IS		04/05/2016	DEUTSCHE BANK SECURITIES INC		2,994,480	0	21,023	1FE
25272K AK 9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JP MORGAN SECURITIES INC		229,890	230,000	0	2FE
25272K AR 4	DIAMOND 1 FINANCE CORPORATION/DIAM		06/24/2016	Various		3,445,996	3,402,000	4,871	2FE
25272K AU 7	DIAMOND 1 FINANCE CORPORATION/DIAM		06/15/2016	Various		953,529	949,000	0	3FE
25272K AW 3	DIAMOND 1 FINANCE CORPORATION/DIAM		06/24/2016	Various		707,224	701,000	177	3FE
25470X AE 5	DISH DBS CORP		06/24/2016	Various		1,938,232	1,876,000	6,560	3FE
25470X AX 3	DISH DBS CORP		06/30/2016	Various		1,445,478	1,421,000	3,986	3FE
26138@ AA 6	DPL ACQUISITION CORPORATION		06/30/2016	SCHEDULED ACQUISITION		46,365	46,365	0	6*
144141 DD 7	DUKE ENERGY PROGRESS LLC		05/03/2016	JP MORGAN SECURITIES INC		5,141,520	4,800,000	27,880	1FE
26817R AN 8	DYNEGY INC		06/28/2016	JEFFERIES & CO. INC		418,000	440,000	5,408	4FE
26817R AP 3	DYNEGY INC		06/28/2016	MARKET AXESS TRADING PLATFORM		42,953	46,000	585	4FE
BHM0SJ TT 2	DYNEGY INC		07/27/2016	Various		466,788	466,769	(1,974)	3FE
29103D AD 8	EMERA US FINANCE LP		06/09/2016	JP MORGAN SECURITIES INC		1,260,776	1,262,000	0	2FE
29445F BK 3	EMLT_04-2		04/06/2016	CITIGROUP GLOBAL MARKETS, INC		446,432	514,433	353	1AM
29271L AE 4	ENDO FINANCE LLC / ENDO FINCO INC		04/22/2016	BARCLAYS CAPITAL INC		134,550	138,000	2,297	4FE
BHM1CM 8S 5	ENDO LUXEMBOURG FINANCE CO I SARL	F	04/05/2016	Various		2	0	0	3FE
29273V AD 2	ENERGY TRANSFER EQUITY LP		06/23/2016	CREDIT SUISSE SECURITIES LLC		46,080	48,000	1,277	3FE
30161N AQ 4	EXELON CORPORATION		05/19/2016	EXCHANGE		9,070,428	9,095,000	192,587	2FE
30706V AA 3	FAMILY TREE ESCROW LLC		05/17/2016	BARCLAYS CAPITAL INC		984,928	932,000	10,824	3FE
32027N VV 0	FFML_05-FF9		04/13/2016	STIFEL, NICOLAUS & COMPANY INCORPOR		2,003,169	2,148,171	1,136	5AM
32008D AA 4	FIRST DATA CORPORATION		06/02/2016	RBC CAPITAL MARKETS, LLC		265,000	265,000	7,067	3FE
30251G AS 6	FMG RESOURCES (AUGUST 2006) PTY LT	F	06/08/2016	Various		108,649	105,000	2,218	3FE
34959J AB 4	FORTIVE CORP		06/06/2016	MORGAN STANLEY & CO. LLC		908,791	909,000	0	2FE
34959J AC 2	FORTIVE CORP		06/06/2016	MORGAN STANLEY & CO. LLC		628,754	631,000	0	2FE
35671D BG 9	FREEPORT-MCMORAN COPPER & GOLD INC		04/26/2016	BARCLAYS CAPITAL INC		46,375	53,000	201	3FE
30295A AN 8	FREMF_16-K722		06/22/2016	BANC OF AMERICA SECURITIES LLC		236,165	250,000	746	1AM
35906A AZ 1	FRONTIER COMMUNICATIONS CORP		06/06/2016	CONVERSION		3,709,537	3,663,000	90,659	3FE
302941 AM 1	FTI CONSULTING INC		05/09/2016	WELLS FARGO ADVISORS, LLC		780,829	741,000	21,860	3FE
389669 AB 8	GCLO_06-1A - CLO	R	05/12/2016	RAYMOND JAMES & ASSOCIATES, INC		473,250	500,000	208	1FE
36164Y AA 9	GCP APPLIED TECHNOLOGIES INC		05/23/2016	JEFFERIES & CO. INC		214,855	194,000	6,092	4FE
374825 AA 5	GIBSON ENERGY INC	A	06/29/2016	SCOTIA CAPITAL (USA) INC		255,715	257,000	8,192	3FE
375558 AW 3	GILEAD SCIENCES INC		04/21/2016	CITIGROUP GLOBAL MARKETS, INC		21,578,000	20,000,000	51,389	1FE
BHM1JL MP 0	GLOBAL PAYMENTS INC		05/13/2016	Various		436,713	434,000	0	3FE
361841 AH 2	GLP CAPITAL LP / GLP FINANCING II		06/28/2016	Various		1,704,745	1,655,000	14,790	3FE
382550 BE 0	GOODYEAR TIRE & RUBBER COMPANY (TH		05/11/2016	Various		1,893,929	1,841,000	31,649	3FE
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY (TH		05/10/2016	CITIGROUP GLOBAL MARKETS, INC		260,000	260,000	0	3FE
40049J BA 4	GRUPO TELEVISA SAB	F	06/24/2016	BANC OF AMERICA SECURITIES LLC		3,762,560	4,000,000	25,556	2FE
362341 GM 5	GSAA_05-9		05/03/2016	KGS ALPHA CAPITAL MARKETS, L.P.		503,213	639,000	179	3AM

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36245E AE 8	GSAMP_06-HE7		06/10/2016	ROBERT W. BAIRD & CO. INCORPORATED		4,283,020	4,705,000	1,855	5AM
36252T AT 2	GSMS_16-GS2 IS		05/18/2016	GOLDMAN SACHS & CO		1,105,304	0	14,288	1FE
40139L AA 1	GUARDIAN LIFE GLOBAL FUNDING		04/19/2016	DEUTSCHE BANK SECURITIES INC		3,195,776	3,200,000	0	1FE
410345 AJ 1	HANESBRANDS INC		05/03/2016	JP MORGAN SECURITIES INC		488,000	488,000	0	3FE
197677 AJ 6	HCA INC		06/23/2016	Various		1,171,800	1,134,000	16,360	4FE
40415R AR 6	HD SUPPLY INC		05/18/2016	GOLDMAN SACHS & CO		94,981	91,000	610	4FE
437084 GS 9	HEAT_04-8		06/15/2016	CREDIT SUISSE SECURITIES LLC		2,820,491	3,261,862	3,206	1FM
437084 US 3	HEAT_06-3	R	06/16/2016	AMHERST SECURITIES GROUP, L.P.		7,221,000	8,700,000	5,455	4AM
42704K AA 4	HERC SPINOFF ESCROW ISSUER LLC/HER		06/23/2016	GOLDMAN SACHS & CO		164,755	166,000	657	4FE
BHM12K PD 4	HERTZ CORPORATION (THE)		05/18/2016	Various		1,397,304	1,403,255	0	3FE
42824C AR 0	HEWLETT PACKARD ENTERPRISE CO		06/15/2016	JP MORGAN SECURITIES INC		17,595,787	18,000,000	196,693	2FE
431318 AN 4	HILCORP ENERGY I LP/HILCORP FINANC		06/29/2016	CREDIT SUISSE SECURITIES LLC		1,050,928	1,127,000	5,322	3FE
42983F AN 9	HLM_12-1A - CLO	R	06/22/2016	CREDIT SUISSE SECURITIES LLC		5,049,000	5,000,000	3,788	1FE
444454 AB 8	HUGHES SATELLITE SYSTEMS CORP		05/16/2016	Various		176,985	162,000	4,505	3FE
46186P AE 3	IHSFR_14-SFR1 - ABS		04/05/2016	Various		713,946	735,000	1,053	1FE
46186P AG 8	IHSFR_14-SFR1 - ABS		04/01/2016	GOLDMAN SACHS & CO		2,052,839	2,120,000	3,576	1AM
46186T AE 5	IHSFR_14-SFR3 - ABS		06/28/2016	DEUTSCHE BANK SECURITIES INC		3,500,000	3,500,000	4,010	1FE
46186T AG 0	IHSFR_14-SFR3 - ABS		06/17/2016	Various		1,748,799	1,750,000	1,648	3AM
45568# AA 3	INDIGO HOLDING COMPANY INC		06/30/2016	SCHEDULED ACQUISITION		59,486	59,486	0	4Z
45662N A* 4	INFINEON TECHNOLOGIES AG	F	04/05/2016	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	0	2Z
BHM0XN 6K 1	INTELSAT JACKSON HOLDINGS SA	F	04/13/2016	Various		0	0	0	4FE
459745 GF 6	INTERNATIONAL LEASE FINANCE CORPOR		04/20/2016	WELLS FARGO ADVISORS, LLC		634,203	542,000	14,005	3FE
46113V AD 0	INTERVAL ACQUISITION CORP		06/06/2016	CONVERSION		2,461,956	2,462,000	19,619	3FE
46274# AB 4	IRON ACQUISITION COMPANY INC		06/30/2016	SCHEDULED ACQUISITION		31,644	31,644	0	5
BHM1K0 UD 2	JC PENNEY CO INC		06/23/2016	HIMCO OPERATIONAL TRANSACTION		1,078,398	1,083,620	0	4FE
708160 CA 2	JC PENNEY CORPORATION INC		05/24/2016	WELLS FARGO ADVISORS, LLC		161,200	160,000	2,022	4FE
708160 CB 0	JC PENNEY CORPORATION INC		06/09/2016	JP MORGAN SECURITIES INC		218,000	218,000	0	4FE
47630* AA 7	JENSEN HUGHES INC		06/30/2016	Various		583,045	594,045	0	5
478160 BY 9	JOHNSON & JOHNSON		05/02/2016	JP MORGAN SECURITIES INC		5,243,709	5,210,000	22,692	1FE
483007 AF 7	KAISER ALUMINUM CORPORATION		06/30/2016	Various		1,145,780	1,121,000	5,421	3FE
501797 AM 6	L BRANDS INC		06/13/2016	BANC OF AMERICA SECURITIES LLC		164,000	164,000	0	3FE
521865 AX 3	LEAR CORP		06/03/2016	Various		2,525,573	2,382,000	44,745	3FE
527298 BK 8	LEVEL 3 FINANCING INC		06/02/2016	MORGAN STANLEY & CO. LLC		187,775	185,000	3,922	4FE
53219L AP 4	LIFEPOINT HEALTH INC		06/15/2016	Various		1,417,363	1,418,000	1,139	3FE
540424 AS 7	LOEWS CORPORATION		05/09/2016	CITIGROUP GLOBAL MARKETS, INC.		5,437,692	5,200,000	27,083	1FE
548661 DM 6	LOWES COMPANIES INC		05/02/2016	Various		20,792,429	20,925,000	5,521	1FE
548661 DN 4	LOWES COMPANIES INC		04/11/2016	WELLS FARGO ADVISORS, LLC		7,905,798	7,950,000	0	1FE
550372 AA 4	LUNDIN MINING CORP	A	05/20/2016	Various		282,175	279,000	4,635	4FE
BHM1JR HW 8	MCGRAW-HILL GLOBAL EDUCATION		05/26/2016	CREDIT SUISSE SECURITIES LLC		1,964,954	1,963,000	0	4FE

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580638 AC 8	MCGRAW-HILL GLOBAL EDUCATION HOLDI		04/28/2016	CREDIT SUISSE SECURITIES LLC		99,000	99,000	0	4FE
55335@ AB 4	MEPT EDGEMOOR OPERATING LP		06/29/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000	0	2Z
591894 CB 4	METROPOLITAN EDISON COMPANY		04/27/2016	JP MORGAN SECURITIES INC		4,009,903	3,885,000	7,338	2FE
BHM1JN QD 9	MGM GROWTH PROPERTIES LLC		04/27/2016	BANC OF AMERICA SECURITIES LLC		274,313	275,000	0	4FE
552953 BX 8	MGM RESORTS INTERNATIONAL		06/28/2016	Various		682,355	603,000	11,961	4FE
55303W AA 5	MGP ESCROW ISSUER LLC/MGP ESCROW C		04/06/2016	JP MORGAN SECURITIES INC		82,000	82,000	0	4FE
595112 BH 5	MICRON TECHNOLOGY INC		04/14/2016	MORGAN STANLEY & CO. LLC		425,000	425,000	0	2FE
BHM1JP F5 3	MICRON TECHNOLOGY INC		05/16/2016	MORGAN STANLEY & CO. LLC		1,198,601	1,195,000	0	2FE
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2016	SCHEDULED ACQUISITION		0	0	0	2FE
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		06/30/2016	SCHEDULED ACQUISITION		1,773	1,773	0	5*
60855R AF 7	MOLINA HEALTHCARE INC		04/05/2016	WELLS FARGO ADVISORS, LLC		534,570	519,000	11,468	3FE
553283 AB 8	MPH ACQUISITION HOLDINGS LLC		06/15/2016	JEFFERIES & CO. INC		191,475	185,000	476	5FE
61690F AS 2	MSBAM_15-C22		03/09/2016	Various		0	0	138	1FE
61765L AX 8	MSBAM_15-C24		03/07/2016	Various		0	0	65	1FE
62474V AA 6	MSC_05-RR6		04/01/2016	SCHEDULED ACQUISITION		0	2,971	0	6FE
55354G AB 6	MSCI INC		05/06/2016	Various		421,990	400,000	5,463	3FE
BHM0ZF 2Q 7	MULTIPLAN INC		05/05/2016	BARCLAYS CAPITAL INC		175,403	176,284	0	4FE
BHM1JY DF 4	MULTIPLAN INC		07/26/2016	Various		806,300	809,000	0	4FE
631103 AG 3	NASDAQ INC		06/02/2016	WELLS FARGO ADVISORS, LLC		1,148,919	1,150,000	0	2FE
628782 AJ 3	NBTY INC		04/21/2016	BARCLAYS CAPITAL INC		514,000	514,000	0	5FE
644535 AD 8	NEW GOLD INC	A	04/19/2016	JP MORGAN SECURITIES INC		33,150	34,000	46	4FE
651290 AP 3	NEWFIELD EXPLORATION COMPANY		06/08/2016	Various		2,566,035	2,546,000	45,768	3FE
668074 F@ 1	NORTHWESTERN CORPORATION		06/15/2016	CIBC WORLD MARKETS CORP		15,000,000	15,000,000	0	1FE
66989H AK 4	NOVARTIS CAPITAL CORP	E	05/03/2016	CITIGROUP GLOBAL MARKETS, INC		7,879,244	7,205,000	132,892	1FE
67054L AB 3	NUMERICABLE GROUP SA	F	04/06/2016	BARCLAYS CAPITAL INC		197,500	200,000	1,867	4FE
67054K AA 7	NUMERICABLE SFR SA	F	04/06/2016	JP MORGAN SECURITIES INC		345,000	345,000	0	4FE
62947Q AU 2	NXP BV/NXP FUNDING LLC	F	05/18/2016	BARCLAYS CAPITAL INC		332,000	332,000	0	3FE
68383N DB 6	OPMAC_05-5		06/27/2016	SCHEDULED ACQUISITION		0	3,703	0	1FM
68389X BC 8	ORACLE CORPORATION		05/02/2016	MORGAN STANLEY & CO. LLC		5,547,139	5,395,000	75,155	1FE
68557N AC 7	ORBITAL ATK INC		06/24/2016	Various		2,271,639	2,184,000	18,213	3FE
69882@ AA 4	PAPA GINOS INC/THE SMITH & WOLLENK		12/31/2015	SCHEDULED ACQUISITION		821,890	821,890	0	5
714264 AM 0	PERNOD-RICARD SA	F	06/01/2016	JP MORGAN SECURITIES INC		3,352,190	3,371,000	0	2FE
71376L AB 6	PFGC INC		05/12/2016	CREDIT SUISSE SECURITIES LLC		65,000	65,000	0	4FE
69354P AA 9	PINNACLE ENTERTAINMENT INC		04/13/2016	Various		210,363	210,000	0	4FE
BHM1K1 J4 3	POLYONE CORPORATION		06/15/2016	HIMCO OPERATIONAL TRANSACTION		1,269,822	1,269,818	0	3FE
737446 AB 0	POST HOLDINGS INC		05/19/2016	ROBERT W. BAIRD & CO. INCORPORATED		357,000	340,000	6,896	4FE
737446 AG 9	POST HOLDINGS INC		06/24/2016	GOLDMAN SACHS & CO		137,685	134,000	313	4FE
693522 AG 9	PQ CORP		05/03/2016	Various		1,103,440	1,087,000	206	4FE
BHM1JR QD 0	PQ CORP		05/18/2016	CITIGROUP GLOBAL MARKETS, INC		267,300	270,000	0	4FE
74170* AE 9	PRIME PROPERTY FUND LLC		06/30/2016	STONECASTLE SECURITIES, LLC		1,872,273	1,750,000	29,021	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
BHM1JQ W8 6	PRIME SECURITY SERVICES BORROWER L		06/23/2016	BARCLAYS CAPITAL INC		1,353,425	1,344,000	0	3FE
69370C AA 8	PTC INC		05/05/2016	Various		327,461	322,000	0	3FE
74733V AA 8	QEP RESOURCES INC		05/05/2016	BARCLAYS CAPITAL INC		158,800	160,000	2,108	3FE
748767 AF 7	QUINTILES TRANSNATIONAL		04/06/2016	BARCLAYS CAPITAL INC		1,278,664	1,249,000	24,694	3FE
76112B 2D 1	RAMP_06-RS2		04/20/2016	KGS ALPHA CAPITAL MARKETS, L.P		1,896,315	2,121,010	0	3AM
75281A AS 8	RANGE RESOURCES CORPORATION		04/11/2016	EXCHANGE		257,594	291,000	118	3FE
75406W AD 3	RASC_06-KS6		04/20/2016	MORGAN STANLEY & CO. LLC		890,053	1,005,000	0	5AM
75606D AE 1	REALOGY GROUP LLC / REALOGY CO ISS		05/26/2016	JP MORGAN SECURITIES INC		205,487	207,000	0	4FE
761735 AV 1	REYNOLDS GROUP ISSUER INC / REYNOL	E	06/15/2016	Various		218,025	216,000	0	5FE
779382 AR 1	ROWAN COMPANIES INC		05/18/2016	HSBC SECURITIES (USA) INC		190,885	245,000	3,708	4FE
785592 AD 8	SABINE PASS LIQUEFACTION LLC		06/29/2016	Various		3,633,188	3,654,000	29,671	3FE
785592 AP 1	SABINE PASS LIQUEFACTION LLC		06/08/2016	CREDIT SUISSE SECURITIES LLC		258,000	258,000	0	3FE
78573N AA 0	SABRE GLBL INC		06/01/2016	Various		2,279,753	2,231,000	9,678	3FE
78653# AA 0	SAFEMARK INC		06/30/2016	SCHEDULED ACQUISITION		19,064	19,064	0	5
863576 DJ 0	SASC_05-WF4		05/04/2016	MORGAN STANLEY & CO. LLC		89,188	100,000	40	3AM
805564 QV 6	SAST_04-3		04/08/2016	STIFEL, NICOLAUS & COMPANY INCORPOR		1,221,820	1,404,391	988	3AM
80285C AH 4	SDART_16-2 - ABS		05/03/2016	JP MORGAN SECURITIES INC		99,978	100,000	0	1FE
817565 CB 8	SERVICE CORP INTERNATIONAL		06/03/2016	Various		1,464,400	1,415,000	4,587	3FE
78413M AL 2	SFAVE_15-5AVE		06/27/2016	DEUTSCHE BANK SECURITIES INC		3,886,609	4,100,000	12,255	1FE
BHM0JZ XD 6	SINCLAIR TELEVISION GROUP INC		05/26/2016	JP MORGAN SECURITIES INC		1,420,440	1,424,000	0	3FE
845467 AK 5	SOUTHWESTERN ENERGY COMPANY		06/03/2016	Various		251,246	289,000	3,573	4FE
BHM1C6 MG 0	SPECTRUM BRANDS INC		04/21/2016	Various		0	0	0	3FE
852060 AT 9	SPRINT CAPITAL CORP		06/24/2016	MORGAN STANLEY & CO. LLC		34,100	40,000	1,011	4FE
853496 AB 3	STANDARD INDUSTRIES INC		04/08/2016	Various		539,513	527,000	3,945	3FE
858119 AT 7	STEEL DYNAMICS INC		04/08/2016	BANC OF AMERICA SECURITIES LLC		1,858,539	1,811,000	17,871	3FE
86625* AB 0	SUMMIT RESEARCH LABS INC		06/30/2016	SCHEDULED ACQUISITION		13,325	13,325	0	5
78488@ AC 9	SVF HOLDING REAL ESTATE INVEST - A		04/01/2016	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0	2Z
78488@ AD 7	SVF HOLDING REAL ESTATE INVEST - B		06/07/2016	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	0	2Z
87155M AC 5	SYMP_07-5A - CLO	R	05/11/2016	JP MORGAN SECURITIES INC		291,000	300,000	550	1FE
87612E BE 5	TARGET CORPORATION		05/02/2016	Various		6,853,439	6,875,000	8,975	1FE
878742 AV 7	TECK RESOURCES LTD	A	04/26/2016	Various		262,624	330,000	4,404	4FE
878742 BA 2	TECK RESOURCES LTD	A	06/03/2016	Various		112,840	111,000	20	3FE
879369 AE 6	TELEFLEX INCORPORATED		06/29/2016	Various		1,422,036	1,417,000	3,014	3FE
88023U AE 1	TEMPUR SEALY INTERNATIONAL INC		06/03/2016	Various		1,480,881	1,472,000	810	4FE
87243Q AB 2	TENET HEALTHCARE CORPORATION		06/16/2016	JEFFERIES & CO. INC		1,001,729	955,000	10,789	3FE
88033G BM 1	TENET HEALTHCARE CORPORATION		06/01/2016	JEFFERIES & CO. INC		36,810	36,000	1,000	5FE
88160Q AD 5	TESORO LOGISTICS LP/TESORO LOGISTI		05/16/2016	Various		567,098	559,000	2,967	3FE
887317 BA 2	TIME WARNER INC		05/05/2016	Various		6,218,888	6,300,000	0	2FE
87264A AL 9	T-MOBILE USA INC		05/31/2016	BANC OF AMERICA SECURITIES LLC		1,006,065	948,000	10,816	3FE
89236Y AA 2	TPC GROUP INC		06/06/2016	BANC OF AMERICA SECURITIES LLC		158,500	200,000	8,458	4FE

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

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55334@ AA 7	TRACHTE LLC		06/30/2016	SCHEDULED ACQUISITION		15,070	15,070	0	5
893647 BA 4	TRANSDIGM GROUP INC		05/25/2016	MORGAN STANLEY & CO. LLC		392,000	392,000	0	4FE
G9006@ AH 9	TRANSMISSION FINANCE DAC	F	05/04/2016	RBC CAPITAL MARKETS, LLC		10,000,000	10,000,000	0	2Z
89641U AC 5	TRINITY ACQUISITION PLC	F	05/04/2016	Various		10,211,714	10,000,000	52,961	2FE
BHM1JP 0G 5	TRUGREEN LP		04/18/2016	JP MORGAN SECURITIES INC		448,175	455,000	0	4FE
911365 AX 2	UNITED RENTALS (NORTH AMERICA) INC		05/20/2016	CITIGROUP GLOBAL MARKETS, INC		160,255	154,000	4,192	4FE
911365 BC 7	UNITED RENTALS (NORTH AMERICA) INC		05/20/2016	HSBC SECURITIES (USA) INC		559,598	561,000	9,369	3FE
912909 AK 4	UNITED STATES STEEL CORP		06/22/2016	Various		210,925	208,000	711	3FE
91324P CV 2	UNITEDHEALTH GROUP INC		05/02/2016	BARCLAYS CAPITAL INC		5,487,101	5,320,000	32,068	1FE
913903 AR 1	UNIVERSAL HEALTH SERVICES INC		05/20/2016	Various		1,308,760	1,282,000	19,765	2FE
903293 BC 1	USG CORPORATION		05/18/2016	Various		946,499	900,000	2,938	3FE
92205# AA 4	VANLAW FOOD PRODUCTS INC		06/30/2016	SCHEDULED ACQUISITION		63,531	63,531	0	5
931427 AP 3	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANC OF AMERICA SECURITIES LLC		1,017,195	1,020,000	0	2FE
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANC OF AMERICA SECURITIES LLC		1,187,001	1,190,000	0	2FE
931427 AR 9	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANC OF AMERICA SECURITIES LLC		2,549,851	2,570,000	0	2FE
931142 DG 5	WAL-MART STORES INC		05/03/2016	GOLDMAN SACHS & CO		7,778,518	7,205,000	20,014	1FE
92925C BD 3	WAMU_05-AR19		05/11/2016	JP MORGAN SECURITIES INC		395,772	449,741	223	1AM
947074 AK 6	WEATHERFORD INTERNATIONAL INC		04/20/2016	WELLS FARGO ADVISORS, LLC		110,200	145,000	3,561	4FE
947075 AJ 6	WEATHERFORD INTERNATIONAL LTD BERM	E	06/16/2016	Various		327,250	331,000	86	4FE
958102 AJ 4	WESTERN DIGITAL CORPORATION		06/30/2016	CITIGROUP GLOBAL MARKETS, INC		468,633	439,000	7,465	2FE
958102 AK 1	WESTERN DIGITAL CORPORATION		04/07/2016	WELLS FARGO ADVISORS, LLC		146,192	147,000	0	3FE
BHM1JM 52 8	WESTERN DIGITAL CORPORATION		05/09/2016	Various		1,164,270	1,182,000	0	2FE
95000L BC 6	WFCM_16-C33 IS		03/18/2016	Various		0	0	10	1FE
92939F BA 6	WFRBS_14-C21 IS		03/28/2016	Various		0	0	6,412	1FE
969457 BW 9	WILLIAMS COS INC		06/06/2016	BARCLAYS CAPITAL INC		215,250	247,000	4,749	3FE
BHM1JJ VR 1	WINDSTREAM SERVICES LLC		06/21/2016	JP MORGAN SECURITIES INC		545,360	544,000	0	3FE
983130 AU 9	WYNN LAS VEGAS LLC / WYNN LAS VEGA		05/19/2016	Various		1,760,538	1,890,000	38,258	3FE
48250N AA 3	YUM! BRANDS INC		06/16/2016	Various		1,097,255	1,093,000	339	4FE
3899999. Total Bonds - Industrial and Miscellaneous						434,098,311	433,824,460	2,068,104	XXX
8399997. Total Bonds - Part 3						1,225,803,477	1,192,779,876	3,839,495	XXX
8399999. Total Bonds						1,225,803,477	1,192,779,876	3,839,495	XXX
Preferred Stocks - Industrial and Miscellaneous									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		06/30/2016	HIMCO OPERATIONAL TRANSACTION	2.810	28,130	1.00	0	P6*V
233994 17 7	DPL HOLDING CORPORATION		06/30/2016	HIMCO OPERATIONAL TRANSACTION	8.780	87,830	1.00	0	P6*V
8499999. Total Preferred Stocks - Industrial and Miscellaneous						115,960	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						115,960	XXX	0	XXX
8999999. Total Preferred Stocks						115,960	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
002824 10 0	ABBOTT LABORATORIES		05/24/2016	BARCLAYS CAPITAL INC	130.000	4,876	XXX	0	L

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

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00484M 10 6	ACORDA THERAPEUTICS INC		05/24/2016	BARCLAYS CAPITAL INC	340.000	9,095	XXX	0	L
00507V 10 9	ACTIVISION BLIZZARD INC		05/19/2016	BARCLAYS CAPITAL INC	27.000	1,030	XXX	0	L
00846U 10 1	AGILENT TECHNOLOGIES INC		04/01/2016	BARCLAYS CAPITAL INC	73.000	2,891	XXX	0	L
011659 10 9	ALASKA AIR GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	60.000	3,971	XXX	0	L
012423 10 9	ALBANY MOLECULAR RESEARCH INC		05/24/2016	BARCLAYS CAPITAL INC	80.000	1,130	XXX	0	L
012653 10 1	ALBEMARLE CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	189.000	14,491	XXX	0	L
013817 10 1	ALCOA INC		05/19/2016	BARCLAYS CAPITAL INC	660.000	6,205	XXX	0	L
016230 10 4	ALICO INC		05/24/2016	BARCLAYS CAPITAL INC	530.000	15,433	XXX	0	L
H01531 10 4	ALLIED WORLD ASSURANCE COMPANY HOL	F	05/24/2016	BARCLAYS CAPITAL INC	474.000	17,132	XXX	0	L
01973R 10 1	ALLISON TRANSMISSION HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	139.000	3,784	XXX	0	L
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS I		05/27/2016	BARCLAYS CAPITAL INC	240.000	3,156	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC		05/19/2016	BARCLAYS CAPITAL INC	200.000	3,566	XXX	0	L
020520 10 2	ALON USA ENERGY INC		05/24/2016	BARCLAYS CAPITAL INC	150.000	1,161	XXX	0	L
00163U 10 6	AMAG PHARMACEUTICALS INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	752	XXX	0	L
G02602 10 3	AMDOCS LTD	E	05/24/2016	BARCLAYS CAPITAL INC	172.000	9,806	XXX	0	L
023608 10 2	AMEREN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	270.000	12,919	XXX	0	L
024061 10 3	AMERICAN AXLE & MANUFACTURING HOLD		05/24/2016	BARCLAYS CAPITAL INC	140.000	2,106	XXX	0	L
02553E 10 6	AMERICAN EAGLE OUTFITTERS INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	633	XXX	0	L
025932 10 4	AMERICAN FINANCIAL GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	142.000	10,313	XXX	0	L
03076C 10 6	AMERIPRISE FINANCIAL INC		05/19/2016	BARCLAYS CAPITAL INC	15.000	1,467	XXX	0	L
03073E 10 5	AMERISOURCEBERGEN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	35.000	2,591	XXX	0	L
031162 10 0	AMGEN INC		05/24/2016	BARCLAYS CAPITAL INC	75.000	11,294	XXX	0	L
001744 10 1	AMN HEALTHCARE SERVICES INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	1,374	XXX	0	L
032095 10 1	AMPHENOL CORPORATION CLASS A		05/24/2016	BARCLAYS CAPITAL INC	20.000	1,143	XXX	0	L
032359 30 9	AMTRUST FINANCIAL SERVICES INC		04/01/2016	BARCLAYS CAPITAL INC	52.000	1,350	XXX	0	L
03475V 10 1	ANGIODYNAMICS INC		05/24/2016	BARCLAYS CAPITAL INC	500.000	5,940	XXX	0	L
03662Q 10 5	ANSYS INC		05/19/2016	BARCLAYS CAPITAL INC	52.000	4,480	XXX	0	L
03748R 10 1	APARTMENT INVESTMENT AND MANAGEMEN		05/19/2016	BARCLAYS CAPITAL INC	81.000	3,332	XXX	0	L
03852U 10 6	ARAMARK ORD		05/24/2016	BARCLAYS CAPITAL INC	256.000	8,333	XXX	0	L
G0450A 10 5	ARCH CAPITAL GROUP LTD	F	05/24/2016	BARCLAYS CAPITAL INC	156.000	11,173	XXX	0	L
04013V 10 8	ARES COMMERCIAL REAL ESTATE CORP		05/24/2016	BARCLAYS CAPITAL INC	240.000	2,881	XXX	0	L
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS	F	05/27/2016	Various	182.000	10,525	XXX	0	L
042735 10 0	ARROW ELECTRONICS INC		05/19/2016	BARCLAYS CAPITAL INC	19.000	1,163	XXX	0	L
044209 10 4	ASHLAND INC		05/24/2016	BARCLAYS CAPITAL INC	86.000	9,672	XXX	0	L
G05384 10 5	ASPEN INSURANCE HOLDINGS LIMITED	F	05/24/2016	BARCLAYS CAPITAL INC	20.000	940	XXX	0	L
04621X 10 8	ASSURANT INC		05/19/2016	BARCLAYS CAPITAL INC	88.000	7,702	XXX	0	L
04685W 10 3	ATHENAHEALTH INC		05/24/2016	BARCLAYS CAPITAL INC	66.000	8,375	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES REIT INC		05/19/2016	BARCLAYS CAPITAL INC	10.000	1,855	XXX	0	L
05379B 10 7	AVISTA CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	20.000	786	XXX	0	L
054303 10 2	AVON PRODUCTS INC		04/01/2016	BARCLAYS CAPITAL INC	1,850.000	8,635	XXX	0	L

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

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002474 10 4	AZZ INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	170.000	9,724	XXX	0	L
071813 10 9	BAXTER INTERNATIONAL INC		05/24/2016	BARCLAYS CAPITAL INC	1,650.000	71,243	XXX	0	L
075896 10 0	BED BATH & BEYOND INC		05/24/2016	BARCLAYS CAPITAL INC	20.000	849	XXX	0	L
081437 10 5	BEMIS INC		05/24/2016	BARCLAYS CAPITAL INC	265.000	12,934	XXX	0	L
08160H 10 1	BENCHMARK ELECTRONICS INC		05/24/2016	BARCLAYS CAPITAL INC	140.000	2,852	XXX	0	L
09073M 10 4	BIO TECHNE CORP		04/01/2016	BARCLAYS CAPITAL INC	28.000	2,646	XXX	0	L
09214X 10 0	BLACK KNIGHT FINANCIAL SERVICES IN		05/27/2016	BARCLAYS CAPITAL INC	300.000	10,399	XXX	0	L
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CORP C		04/01/2016	BARCLAYS CAPITAL INC	313.000	9,401	XXX	0	L
101137 10 7	BOSTON SCIENTIFIC CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	120.000	2,524	XXX	0	L
103304 10 1	BOYD GAMING CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	80.000	1,481	XXX	0	L
10921T 10 1	BRIGHTCOVE INC		05/24/2016	BARCLAYS CAPITAL INC	1,600.000	10,213	XXX	0	L
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS IN		05/24/2016	BARCLAYS CAPITAL INC	1,180.000	9,598	XXX	0	L
115236 10 1	BROWN & BROWN INC		05/24/2016	BARCLAYS CAPITAL INC	60.000	2,120	XXX	0	L
115637 20 9	BROWN FORMAN CORP CLASS B		05/19/2016	BARCLAYS CAPITAL INC	88.000	8,474	XXX	0	L
115637 10 0	BROWN-FORMAN CORP - A		05/19/2016	BARCLAYS CAPITAL INC	95.000	10,090	XXX	0	L
G16962 10 5	BUNGE LIMITED	E	04/01/2016	BARCLAYS CAPITAL INC	57.000	3,205	XXX	0	L
12673P 10 5	CA INC		05/24/2016	BARCLAYS CAPITAL INC	2,389.000	74,313	XXX	0	L
127387 10 8	CADENCE DESIGN SYSTEMS INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	1,008	XXX	0	L
12811R 10 4	CALAMOS ASSET MANAGEMENT INC. CLA		05/24/2016	BARCLAYS CAPITAL INC	1,350.000	10,261	XXX	0	L
13123E 50 0	CALLIDUS SOFTWARE INC		05/24/2016	BARCLAYS CAPITAL INC	480.000	8,472	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		05/24/2016	BARCLAYS CAPITAL INC	128.000	10,830	XXX	0	L
14057J 10 1	CAPITOL FEDERAL FINANCIAL INC		05/24/2016	BARCLAYS CAPITAL INC	820.000	11,095	XXX	0	L
141337 10 5	CARBONITE INC		05/24/2016	BARCLAYS CAPITAL INC	400.000	3,647	XXX	0	L
142339 10 0	CARLISLE COMPANIES INCORPORATED		05/19/2016	BARCLAYS CAPITAL INC	82.000	8,110	XXX	0	L
14574X 10 4	CARROLS RESTAURANT GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	160.000	1,987	XXX	0	L
146229 10 9	CARTERS INC		05/24/2016	BARCLAYS CAPITAL INC	93.000	9,357	XXX	0	L
149150 10 4	CATHAY GENERAL BANCORP		05/24/2016	BARCLAYS CAPITAL INC	300.000	9,092	XXX	0	L
14964U 10 8	CAVIUM INC		05/24/2016	BARCLAYS CAPITAL INC	110.000	5,230	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		05/24/2016	BARCLAYS CAPITAL INC	100.000	1,041	XXX	0	L
12503M 10 8	CBOE HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	60.000	3,865	XXX	0	L
12514G 10 8	CDW CORP		05/24/2016	BARCLAYS CAPITAL INC	250.000	10,481	XXX	0	L
15189T 10 7	CENTERPOINT ENERGY INC		04/01/2016	BARCLAYS CAPITAL INC	300.000	6,262	XXX	0	L
15201P 10 9	CENTERSTATE BANKS INC		05/24/2016	BARCLAYS CAPITAL INC	720.000	11,487	XXX	0	L
156700 10 6	CENTURYLINK INC		05/24/2016	BARCLAYS CAPITAL INC	701.000	18,853	XXX	0	L
159864 10 7	CHARLES RIVER LABORATORIES INTERNA		05/24/2016	BARCLAYS CAPITAL INC	7.000	595	XXX	0	L
16115Q 30 8	CHART INDUSTRIES INC		05/24/2016	BARCLAYS CAPITAL INC	420.000	10,314	XXX	0	L
16359R 10 3	CHEMED CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	26.000	3,392	XXX	0	L
166764 10 0	CHEVRON CORP		05/24/2016	BARCLAYS CAPITAL INC	791.000	79,005	XXX	0	L
167250 10 9	CHICAGO BRIDGE & IRON CO. NV	F	05/19/2016	BARCLAYS CAPITAL INC	184.000	6,676	XXX	0	L

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16934Q 20 8	CHIMERA INVESTMENT CORP		05/24/2016	BARCLAYS CAPITAL INC	600.000	8,980	XXX	0	L
172908 10 5	CINTAS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	31.000	2,892	XXX	0	L
18451C 10 9	CLEAR CHANNEL OUTDOOR HOLDINGS IN		05/19/2016	BARCLAYS CAPITAL INC	1,300.000	7,905	XXX	0	L
189054 10 9	CLOROX ORD		05/24/2016	BARCLAYS CAPITAL INC	127.000	16,414	XXX	0	L
12572Q 10 5	CME GROUP INC CLASS A		05/24/2016	BARCLAYS CAPITAL INC	1,417.000	138,359	XXX	0	L
201723 10 3	COMMERCIAL METALS COMPANY		05/24/2016	BARCLAYS CAPITAL INC	120.000	2,047	XXX	0	L
202608 10 5	COMMERCIAL VEHICLE GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	3,000.000	10,414	XXX	0	L
20341J 10 4	COMMUNICATIONS SALES & LEASING INC		05/19/2016	BARCLAYS CAPITAL INC	440.000	10,576	XXX	0	L
205306 10 3	COMPUTER PROGRAMS AND SYSTEMS INC		05/24/2016	BARCLAYS CAPITAL INC	110.000	4,692	XXX	0	L
209115 10 4	CONSOLIDATED EDISON INC		05/24/2016	BARCLAYS CAPITAL INC	258.000	19,637	XXX	0	L
22002T 10 8	CORPORATE OFFICE PROPERTIES TRUST		05/24/2016	BARCLAYS CAPITAL INC	340.000	8,977	XXX	0	L
223622 10 1	COWEN GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	3,600.000	11,570	XXX	0	L
224399 10 5	CRANE ORD		05/24/2016	BARCLAYS CAPITAL INC	50.000	2,757	XXX	0	L
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT CO		05/24/2016	BARCLAYS CAPITAL INC	555.000	50,494	XXX	0	L
230215 10 5	CULP INC		05/24/2016	BARCLAYS CAPITAL INC	300.000	8,054	XXX	0	L
231561 10 1	CURTISS-WRIGHT CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	143.000	11,636	XXX	0	L
23331A 10 9	D.R. HORTON INC		05/24/2016	BARCLAYS CAPITAL INC	20.000	593	XXX	0	L
237194 10 5	DARDEN RESTAURANTS INC		04/01/2016	BARCLAYS CAPITAL INC	18.000	1,208	XXX	0	L
238337 10 9	DAVE AND BUSTERS ENTERTAINMENT INC		05/24/2016	BARCLAYS CAPITAL INC	260.000	9,831	XXX	0	L
247916 20 8	DENBURY RESOURCES INC		05/19/2016	BARCLAYS CAPITAL INC	2,350.000	9,349	XXX	0	L
24906P 10 9	DENTSPLY SIRONA INC		04/01/2016	BARCLAYS CAPITAL INC	43.000	2,629	XXX	0	L
25271C 10 2	DIAMOND OFFSHORE DRILLING INC		05/24/2016	BARCLAYS CAPITAL INC	530.000	12,449	XXX	0	L
25272T 10 4	DIAMOND RESORTS INTERNATIONAL INC		05/24/2016	BARCLAYS CAPITAL INC	400.000	8,440	XXX	0	L
253868 10 3	DIGITAL REALTY TRUST REIT INC TRUS		05/19/2016	BARCLAYS CAPITAL INC	17.000	1,565	XXX	0	L
25470F 30 2	DISCOVERY COMMUNICATIONS - C		05/24/2016	BARCLAYS CAPITAL INC	102.000	2,672	XXX	0	L
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A		05/24/2016	BARCLAYS CAPITAL INC	114.000	3,150	XXX	0	L
257559 20 3	DOMTAR CORP		05/19/2016	BARCLAYS CAPITAL INC	45.000	1,654	XXX	0	L
23334L 10 2	DSW INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	698.000	15,111	XXX	0	L
233331 10 7	DTE ENERGY ORD		05/19/2016	BARCLAYS CAPITAL INC	80.000	7,222	XXX	0	L
264411 50 5	DUKE REALTY REIT CORP		05/24/2016	BARCLAYS CAPITAL INC	850.000	19,727	XXX	0	L
233377 40 7	DXP ENTERPRISES INC		05/24/2016	BARCLAYS CAPITAL INC	240.000	3,221	XXX	0	L
26817Q 50 6	DYNEX CAPITAL INC		05/24/2016	BARCLAYS CAPITAL INC	500.000	3,312	XXX	0	L
269246 40 1	E*TRADE FINANCIAL CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	225.000	6,010	XXX	0	L
27579R 10 4	EAST WEST BANCORP INC		05/24/2016	BARCLAYS CAPITAL INC	78.000	2,700	XXX	0	L
281020 10 7	EDISON INTERNATIONAL		05/19/2016	BARCLAYS CAPITAL INC	51.000	3,507	XXX	0	L
292104 10 6	EMPIRE STATE REALTY REIT CLASS A I		04/01/2016	BARCLAYS CAPITAL INC	400.000	6,985	XXX	0	L
29251M 10 6	ENANTA PHARMACEUTICALS INC		05/24/2016	BARCLAYS CAPITAL INC	80.000	1,929	XXX	0	L
SBJ3V9 05 6	ENDO INTERNATIONAL PLC	F	05/24/2016	BARCLAYS CAPITAL INC	600.000	9,177	XXX	0	L
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD	F	04/01/2016	BARCLAYS CAPITAL INC	52.000	3,412	XXX	0	L
29265N 10 8	ENERGEN CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	266.000	11,756	XXX	0	L

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

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29275Y 10 2	ENERSYS		05/24/2016	BARCLAYS CAPITAL INC	35.000	2,051	XXX	0	L
G3157S 10 6	ENSCO PLC CLASS A	F	05/19/2016	BARCLAYS CAPITAL INC	140.000	1,390	XXX	0	L
29362U 10 4	ENTEGRIS INC		05/24/2016	BARCLAYS CAPITAL INC	640.000	8,853	XXX	0	L
29364G 10 3	ENTERGY CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	131.000	9,695	XXX	0	L
G3198U 10 2	ESSENT GROUP LTD	F	05/24/2016	BARCLAYS CAPITAL INC	60.000	1,270	XXX	0	L
297178 10 5	ESSEX PROPERTY TRUST INC		05/19/2016	BARCLAYS CAPITAL INC	23.000	5,074	XXX	0	L
297602 10 4	ETHAN ALLEN INTERIORS INC		05/24/2016	BARCLAYS CAPITAL INC	260.000	8,448	XXX	0	L
G3223R 10 8	EVEREST RE GROUP LTD	F	05/24/2016	BARCLAYS CAPITAL INC	95.000	17,198	XXX	0	L
30040W 10 8	EVERSOURCE ENERGY ORD		05/19/2016	BARCLAYS CAPITAL INC	206.000	11,792	XXX	0	L
30219E 10 3	EXPRESS INC		05/24/2016	BARCLAYS CAPITAL INC	60.000	964	XXX	0	L
30226D 10 6	EXTREME NETWORKS INC		05/24/2016	BARCLAYS CAPITAL INC	2,400.000	9,018	XXX	0	L
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON		04/08/2016	FEDERAL HOME LOAN BANK OF BOSTON	15,606.000	1,560,600	XXX	0	A
313747 20 6	FEDERAL REALTY INVESTMENT TRUST		05/24/2016	BARCLAYS CAPITAL INC	11.000	1,685	XXX	0	L
316773 10 0	FIFTH THIRD BANCORP		04/01/2016	BARCLAYS CAPITAL INC	540.000	8,877	XXX	0	L
318672 70 6	FIRST BANCORP (PUERTO RICO)		05/24/2016	BARCLAYS CAPITAL INC	3,800.000	16,167	XXX	0	L
319383 20 4	FIRST BUSEY CORP		05/24/2016	BARCLAYS CAPITAL INC	40.000	865	XXX	0	L
320218 10 0	FIRST FINANCIAL CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	330.000	11,954	XXX	0	L
320517 10 5	FIRST HORIZON NATIONAL CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	260.000	3,710	XXX	0	L
33616C 10 0	FIRST REPUBLIC BANK/SAN FRAN		05/24/2016	BARCLAYS CAPITAL INC	192.000	13,670	XXX	0	L
336433 10 7	FIRST SOLAR INC		05/24/2016	BARCLAYS CAPITAL INC	456.000	22,294	XXX	0	L
337932 10 7	FIRSTENERGY CORP		05/24/2016	BARCLAYS CAPITAL INC	417.000	14,675	XXX	0	L
33830X 10 4	FIVE PRIME THERAPEUTICS INC		05/24/2016	BARCLAYS CAPITAL INC	270.000	11,774	XXX	0	L
30249U 10 1	FMC TECHNOLOGIES INC		05/19/2016	BARCLAYS CAPITAL INC	358.000	10,034	XXX	0	L
344849 10 4	FOOT LOCKER INC		05/24/2016	BARCLAYS CAPITAL INC	20.000	1,086	XXX	0	L
34964C 10 6	FORTUNE BRANDS HOME & SECURITY IN		05/24/2016	BARCLAYS CAPITAL INC	70.000	4,115	XXX	0	L
34988V 10 6	FOSSIL GROUP INC		05/19/2016	BARCLAYS CAPITAL INC	148.000	3,996	XXX	0	L
353469 10 9	FRANKLIN COVEY CO		05/24/2016	BARCLAYS CAPITAL INC	40.000	590	XXX	0	L
36467W 10 9	GAMESTOP CORP. CLASS A		05/19/2016	BARCLAYS CAPITAL INC	13.000	365	XXX	0	L
36467J 10 8	GAMING AND LEISURE PROPERTIES INC		05/24/2016	BARCLAYS CAPITAL INC	340.000	11,156	XXX	0	L
361448 10 3	GATX CORP		05/19/2016	BARCLAYS CAPITAL INC	144.000	6,240	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES REIT INC		04/01/2016	BARCLAYS CAPITAL INC	357.000	10,612	XXX	0	L
371901 10 9	GENTEX CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	200.000	3,122	XXX	0	L
37253A 10 3	GENTHERM INC		05/24/2016	BARCLAYS CAPITAL INC	90.000	3,227	XXX	0	L
37940X 10 2	GLOBAL PAYMENTS INC		05/24/2016	BARCLAYS CAPITAL INC	54.000	4,122	XXX	0	L
379577 20 8	GLOBUS MEDICAL INC		05/24/2016	BARCLAYS CAPITAL INC	80.000	1,886	XXX	0	L
36191G 10 7	GNC HOLDINGS INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	40.000	989	XXX	0	L
G9456A 10 0	GOLAR LNG LIMITED	F	05/24/2016	BARCLAYS CAPITAL INC	4,720.000	79,317	XXX	0	L
382550 10 1	GOODYEAR TIRE & RUBBER ORD		05/24/2016	BARCLAYS CAPITAL INC	140.000	3,878	XXX	0	L
384556 10 6	GRAHAM CORP		05/24/2016	BARCLAYS CAPITAL INC	100.000	1,844	XXX	0	L
391164 10 0	GREAT PLAINS ENERGY INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	463.000	14,135	XXX	0	L

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

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401692 10 8	GUIDANCE SOFTWARE INC		05/24/2016	BARCLAYS CAPITAL INC	1,700.000	9,354	XXX	0	L
093671 10 5	H&R BLOCK INC		05/19/2016	BARCLAYS CAPITAL INC	390.000	7,948	XXX	0	L
40609P 10 5	HALLADOR ENERGY COMPANY		05/24/2016	BARCLAYS CAPITAL INC	1,000.000	4,426	XXX	0	L
413875 10 5	HARRIS CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	15.000	1,159	XXX	0	L
419879 10 1	HAWAIIAN HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	190.000	7,901	XXX	0	L
42210P 10 2	HEADWATERS INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	200.000	3,738	XXX	0	L
421946 10 4	HEALTHCARE REALTY TRUST INCORPORAT		05/24/2016	BARCLAYS CAPITAL INC	340.000	10,534	XXX	0	L
42234Q 10 2	HEARTLAND FINANCIAL USA INC		05/24/2016	BARCLAYS CAPITAL INC	280.000	9,702	XXX	0	L
423452 10 1	HELMERICH & PAYNE INC		04/01/2016	BARCLAYS CAPITAL INC	120.000	6,856	XXX	0	L
G4412G 10 1	HERBALIFE LTD	F	04/01/2016	BARCLAYS CAPITAL INC	92.000	5,612	XXX	0	L
42727J 10 2	HERITAGE INSURANCE HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	2,775	XXX	0	L
600544 10 0	HERMAN MILLER INC		05/24/2016	BARCLAYS CAPITAL INC	370.000	11,376	XXX	0	L
427866 10 8	HERSHEY FOODS ORD		05/24/2016	BARCLAYS CAPITAL INC	701.000	63,929	XXX	0	L
431284 10 8	HIGHWOODS PROPERTIES INC		05/24/2016	BARCLAYS CAPITAL INC	70.000	3,289	XXX	0	L
436106 10 8	HOLLYFRONTIER CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	210.000	7,228	XXX	0	L
436440 10 1	HOLOGIC INC		05/24/2016	BARCLAYS CAPITAL INC	50.000	1,653	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS REIT INC		04/01/2016	BARCLAYS CAPITAL INC	290.000	4,715	XXX	0	L
40434L 10 5	HP INC		05/24/2016	BARCLAYS CAPITAL INC	6,860.000	80,324	XXX	0	L
446413 10 6	HUNTINGTON INGALLS INDUSTRIES INC		05/24/2016	BARCLAYS CAPITAL INC	14.000	2,084	XXX	0	L
447011 10 7	HUNTSMAN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	620.000	9,061	XXX	0	L
448579 10 2	HYATT HOTELS CORPORATION CLASS A		05/19/2016	BARCLAYS CAPITAL INC	56.000	2,571	XXX	0	L
45167R 10 4	IDEX CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	61.000	5,078	XXX	0	L
G47791 10 1	INGERSOLL-RAND PLC	F	05/19/2016	BARCLAYS CAPITAL INC	62.000	3,996	XXX	0	L
457187 10 2	INGREDION INCORPORATED		04/01/2016	BARCLAYS CAPITAL INC	64.000	6,796	XXX	0	L
45772F 10 7	INPHI CORP		05/24/2016	BARCLAYS CAPITAL INC	400.000	11,908	XXX	0	L
45778Q 10 7	INSPERITY INC		05/24/2016	BARCLAYS CAPITAL INC	202.000	14,274	XXX	0	L
458118 10 6	INTEGRATED DEVICE TECHNOLOGY INC		05/24/2016	BARCLAYS CAPITAL INC	420.000	9,486	XXX	0	L
45841N 10 7	INTERACTIVE BROKERS GROUP INC. CL		04/01/2016	BARCLAYS CAPITAL INC	49.000	1,910	XXX	0	L
460146 10 3	INTERNATIONAL PAPER COMPANY		05/24/2016	BARCLAYS CAPITAL INC	250.000	10,334	XXX	0	L
44980X 10 9	IPG PHOTONICS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	112.000	9,443	XXX	0	L
46266A 10 9	IRADIMED CORP		05/24/2016	BARCLAYS CAPITAL INC	480.000	9,610	XXX	0	L
46284V 10 1	IRON MOUNTAIN INC		05/24/2016	BARCLAYS CAPITAL INC	94.000	3,412	XXX	0	L
45071R 10 9	IXIA		05/24/2016	BARCLAYS CAPITAL INC	200.000	2,002	XXX	0	L
466313 10 3	JABIL CIRCUIT INC		04/01/2016	BARCLAYS CAPITAL INC	40.000	760	XXX	0	L
47012E 10 6	JAKKS PACIFIC INC		05/24/2016	BARCLAYS CAPITAL INC	1,600.000	11,760	XXX	0	L
477143 10 1	JETBLUE AIRWAYS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	280.000	4,995	XXX	0	L
800422 10 7	JOHN B. SANFILIPPO & SON INC		05/24/2016	BARCLAYS CAPITAL INC	190.000	9,435	XXX	0	L
968223 20 6	JOHN WILEY & SONS INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	454.000	23,196	XXX	0	L
478160 10 4	JOHNSON & JOHNSON ORD		05/24/2016	BARCLAYS CAPITAL INC	44.000	4,963	XXX	0	L

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48020Q 10 7	JONES LANG LASALLE INCORPORATED		04/01/2016	BARCLAYS CAPITAL INC	71.000	8,194	XXX	0	L
481165 10 8	JOY GLOBAL INC		05/24/2016	BARCLAYS CAPITAL INC	160.000	2,563	XXX	0	L
48203R 10 4	JUNIPER NETWORKS INC		04/01/2016	BARCLAYS CAPITAL INC	330.000	8,397	XXX	0	L
48273U 10 2	K12 INC		05/24/2016	BARCLAYS CAPITAL INC	180.000	2,125	XXX	0	L
48242W 10 6	KBR INC		05/19/2016	BARCLAYS CAPITAL INC	1,030.000	15,237	XXX	0	L
493267 10 8	KEYCORP ORD		05/19/2016	BARCLAYS CAPITAL INC	780.000	9,786	XXX	0	L
493732 10 1	KFORCE INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	731	XXX	0	L
49427F 10 8	KILROY REALTY CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	20.000	1,255	XXX	0	L
49446R 10 9	KIMCO REALTY CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	421.000	11,700	XXX	0	L
501797 10 4	L BRANDS INC		05/24/2016	BARCLAYS CAPITAL INC	1,084.000	69,575	XXX	0	L
350060 10 9	L. B. FOSTER COMPANY IS		05/24/2016	BARCLAYS CAPITAL INC	850.000	9,658	XXX	0	L
50540R 40 9	LABORATORY CORPORATION OF AMERICA		05/19/2016	BARCLAYS CAPITAL INC	15.000	1,894	XXX	0	L
512807 10 8	LAM RESEARCH CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	38.000	2,794	XXX	0	L
515098 10 1	LANDSTAR SYSTEM INC		05/24/2016	BARCLAYS CAPITAL INC	134.000	8,895	XXX	0	L
516012 10 1	LANNETT COMPANY INC		05/24/2016	BARCLAYS CAPITAL INC	380.000	8,708	XXX	0	L
524660 10 7	LEGGETT & PLATT INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	30.000	1,488	XXX	0	L
525327 10 2	LEIDOS HOLDINGS INC		04/01/2016	BARCLAYS CAPITAL INC	75.000	3,762	XXX	0	L
526057 10 4	LENNAR CORPORATION CLASS A		05/24/2016	BARCLAYS CAPITAL INC	40.000	1,815	XXX	0	L
52729N 30 8	LEVEL 3 COMMUNICATIONS INC		05/19/2016	BARCLAYS CAPITAL INC	245.000	12,768	XXX	0	L
531172 10 4	LIBERTY PROPERTY REIT TRUST		05/24/2016	BARCLAYS CAPITAL INC	280.000	10,158	XXX	0	L
53128T 10 2	LIBERTY TAX INC		05/24/2016	BARCLAYS CAPITAL INC	350.000	3,574	XXX	0	L
534187 10 9	LINCOLN NATIONAL CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	57.000	2,212	XXX	0	L
535678 10 6	LINEAR TECHNOLOGY CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	90.000	4,136	XXX	0	L
539830 10 9	LOCKHEED MARTIN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	304.000	73,341	XXX	0	L
55261F 10 4	M&T BANK CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	30.000	3,437	XXX	0	L
55608B 10 5	MACQUARIE INFRASTRUCTURE CORP		05/24/2016	BARCLAYS CAPITAL INC	461.000	33,090	XXX	0	L
55616P 10 4	MACYS INC		04/01/2016	BARCLAYS CAPITAL INC	31.000	1,359	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	F	05/24/2016	BARCLAYS CAPITAL INC	219.000	13,111	XXX	0	L
562750 10 9	MANHATTAN ASSOCIATES INC		05/24/2016	BARCLAYS CAPITAL INC	10.000	651	XXX	0	L
56418H 10 0	MANPOWER INC		05/24/2016	BARCLAYS CAPITAL INC	212.000	16,951	XXX	0	L
573284 10 6	MARTIN MARIETTA MATERIALS INC		05/24/2016	BARCLAYS CAPITAL INC	84.000	15,738	XXX	0	L
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	F	05/24/2016	BARCLAYS CAPITAL INC	850.000	8,489	XXX	0	L
577081 10 2	MATTEL INC		04/01/2016	BARCLAYS CAPITAL INC	16.000	538	XXX	0	L
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC		05/24/2016	BARCLAYS CAPITAL INC	249.000	9,248	XXX	0	L
580135 10 1	MCDONALDS CORP		05/24/2016	BARCLAYS CAPITAL INC	595.000	73,837	XXX	0	L
58470H 10 1	MEDIFAST INC		05/24/2016	BARCLAYS CAPITAL INC	70.000	2,432	XXX	0	L
587376 10 4	MERCANTILE BANK CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	400.000	9,786	XXX	0	L
58933Y 10 5	MERCK & CO. INC		05/24/2016	BARCLAYS CAPITAL INC	138.000	7,652	XXX	0	L
59001K 10 0	MERITOR INC		05/24/2016	BARCLAYS CAPITAL INC	100.000	832	XXX	0	L
591520 20 0	METHODE ELECTRONICS INC		05/24/2016	BARCLAYS CAPITAL INC	260.000	7,488	XXX	0	L

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592688 10 5	METTLER TOLEDO INC		05/24/2016	BARCLAYS CAPITAL INC	26.000	9,628	XXX	0	L
55272X 10 2	MFA FINANCIAL INC		05/24/2016	BARCLAYS CAPITAL INC	400.000	2,832	XXX	0	L
552848 10 3	MGIC INVESTMENT CORP		05/24/2016	BARCLAYS CAPITAL INC	100.000	685	XXX	0	L
G60754 10 1	MICHAEL KORS HOLDINGS LTD	F	05/24/2016	BARCLAYS CAPITAL INC	190.000	7,802	XXX	0	L
59522J 10 3	MID-AMERICA APARTMENT COMMUNITIES		04/01/2016	BARCLAYS CAPITAL INC	77.000	7,894	XXX	0	L
602496 10 1	MIMEDX GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	450.000	3,316	XXX	0	L
60871R 20 9	MOLSON COORS BREWING COMPANY CLASS		05/19/2016	BARCLAYS CAPITAL INC	78.000	7,496	XXX	0	L
61022P 10 0	MONOTYPE IMAGING HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	140.000	3,283	XXX	0	L
624580 10 6	MOVADO GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	160.000	3,790	XXX	0	L
55345K 10 3	MRC GLOBAL INC		05/24/2016	BARCLAYS CAPITAL INC	180.000	2,428	XXX	0	L
553777 10 3	MTS SYSTEMS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	220.000	10,506	XXX	0	L
62855J 10 4	MYRIAD GENETICS INC		05/24/2016	BARCLAYS CAPITAL INC	100.000	3,480	XXX	0	L
631103 10 8	NASDAQ INC		05/24/2016	BARCLAYS CAPITAL INC	273.000	17,549	XXX	0	L
63633D 10 4	NATIONAL HEALTH INVESTORS INC		05/24/2016	BARCLAYS CAPITAL INC	10.000	686	XXX	0	L
636518 10 2	NATIONAL INSTRUMENTS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	399.000	11,086	XXX	0	L
637071 10 1	NATIONAL OILWELL VARCO INC		05/19/2016	BARCLAYS CAPITAL INC	216.000	6,690	XXX	0	L
637417 10 6	NATIONAL RETAIL PROPERTIES INC		05/24/2016	BARCLAYS CAPITAL INC	140.000	6,323	XXX	0	L
63888P 40 6	NATURAL HEALTH TRENDS CORP		05/24/2016	BARCLAYS CAPITAL INC	90.000	3,154	XXX	0	L
639050 10 3	NATUS MEDICAL INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	430.000	14,244	XXX	0	L
63938C 10 8	NAVIENT CORP		05/24/2016	BARCLAYS CAPITAL INC	260.000	3,346	XXX	0	L
64110D 10 4	NETAPP INC		05/24/2016	BARCLAYS CAPITAL INC	339.000	8,104	XXX	0	L
64126X 20 1	NEUSTAR INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	280.000	6,391	XXX	0	L
651639 10 6	NEWMONT MINING CORP		05/19/2016	BARCLAYS CAPITAL INC	216.000	5,881	XXX	0	L
G6518L 10 8	NIELSEN HOLDINGS PLC	E	04/01/2016	BARCLAYS CAPITAL INC	144.000	7,557	XXX	0	L
SBFG3K F2 8	NOBLE PLC	F	05/24/2016	BARCLAYS CAPITAL INC	1,000.000	8,486	XXX	0	L
655664 10 0	NORDSTROM INC		05/24/2016	BARCLAYS CAPITAL INC	2,330.000	89,335	XXX	0	L
665859 10 4	NORTHERN TRUST CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	132.000	8,495	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		05/19/2016	BARCLAYS CAPITAL INC	330.000	4,300	XXX	0	L
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS LTD		04/01/2016	BARCLAYS CAPITAL INC	109.000	5,940	XXX	0	L
67020Y 10 0	NUANCE COMMUNICATIONS INC		05/24/2016	BARCLAYS CAPITAL INC	600.000	9,871	XXX	0	L
629445 20 6	NVE CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	30.000	1,709	XXX	0	L
62944T 10 5	NVR INC		05/24/2016	BARCLAYS CAPITAL INC	1.000	1,712	XXX	0	L
680223 10 4	OLD REPUBLIC INTERNATIONAL CORPORA		04/01/2016	BARCLAYS CAPITAL INC	330.000	6,000	XXX	0	L
680277 10 0	OLD SECOND BANCORP INC		05/24/2016	BARCLAYS CAPITAL INC	1,200.000	8,620	XXX	0	L
681936 10 0	OMEGA HEALTHCARE INVESTORS INC		05/24/2016	BARCLAYS CAPITAL INC	20.000	630	XXX	0	L
682680 10 3	ONEOK INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	8,283	XXX	0	L
68554V 10 8	ORASURE TECHNOLOGIES INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	1,417	XXX	0	L
67103H 10 7	O'REILLY AUTOMOTIVE INC		05/24/2016	BARCLAYS CAPITAL INC	16.000	4,130	XXX	0	L
N6748L 10 2	ORTHOFIX INTERNATIONAL NV	F	05/24/2016	BARCLAYS CAPITAL INC	60.000	2,648	XXX	0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
69007J 10 6	OUTFRONT MEDIA INC		05/19/2016	BARCLAYS CAPITAL INC	560.000	11,790	XXX	0	L
690742 10 1	OWENS CORNING		05/24/2016	BARCLAYS CAPITAL INC	305.000	15,003	XXX	0	L
695156 10 9	PACKAGING CORPORATION OF AMERICA		05/24/2016	BARCLAYS CAPITAL INC	168.000	11,062	XXX	0	L
695263 10 3	PACWEST BANCORP		05/19/2016	BARCLAYS CAPITAL INC	262.000	10,492	XXX	0	L
701094 10 4	PARKER-HANNIFIN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	153.000	16,903	XXX	0	L
700666 10 0	PARK-OHIO HOLDINGS CORP		05/24/2016	BARCLAYS CAPITAL INC	420.000	12,144	XXX	0	L
704326 10 7	PAYCHEX INC		04/01/2016	BARCLAYS CAPITAL INC	28.000	1,497	XXX	0	L
69329Y 10 4	PDL BIOPHARMA INC		05/24/2016	BARCLAYS CAPITAL INC	400.000	1,286	XXX	0	L
709102 10 7	PENNSYLVANIA REAL ESTATE INVESTMEN		05/24/2016	BARCLAYS CAPITAL INC	420.000	8,976	XXX	0	L
714046 10 9	PERKINELMER INC		05/24/2016	BARCLAYS CAPITAL INC	180.000	9,673	XXX	0	L
71742Q 10 6	PHIBRO ANIMAL HEALTH CORP		05/24/2016	BARCLAYS CAPITAL INC	240.000	4,592	XXX	0	L
719405 10 2	PHOTRONICS INC		05/24/2016	BARCLAYS CAPITAL INC	350.000	3,282	XXX	0	L
72147K 10 8	PILGRIMS PRIDE CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	60.000	1,535	XXX	0	L
724479 10 0	PITNEY BOWES INC		05/24/2016	BARCLAYS CAPITAL INC	360.000	6,506	XXX	0	L
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS CORP		04/01/2016	BARCLAYS CAPITAL INC	2,740.000	22,990	XXX	0	L
69349H 10 7	PNM RESOURCES INC		05/24/2016	BARCLAYS CAPITAL INC	90.000	2,862	XXX	0	L
733174 70 0	POPULAR INC		05/24/2016	BARCLAYS CAPITAL INC	428.000	13,135	XXX	0	L
69351T 10 6	PPL CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	410.000	15,345	XXX	0	L
74005P 10 4	PRAXAIR INC		05/24/2016	BARCLAYS CAPITAL INC	564.000	62,507	XXX	0	L
74051N 10 2	PREMIER INC CLASS A		05/24/2016	BARCLAYS CAPITAL INC	100.000	3,124	XXX	0	L
74251V 10 2	PRINCIPAL FINANCIAL GROUP INC		05/19/2016	BARCLAYS CAPITAL INC	73.000	3,082	XXX	0	L
74267C 10 6	PROASSURANCE CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	680.000	34,488	XXX	0	L
74340W 10 3	PROLOGIS REIT INC		05/19/2016	BARCLAYS CAPITAL INC	61.000	2,819	XXX	0	L
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP IN		04/01/2016	BARCLAYS CAPITAL INC	136.000	6,411	XXX	0	L
693656 10 0	PVH CORP		05/19/2016	BARCLAYS CAPITAL INC	87.000	7,657	XXX	0	L
N72482 10 7	QIAGEN NV	F	05/24/2016	BARCLAYS CAPITAL INC	100.000	2,079	XXX	0	L
747277 10 1	QLOGIC CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	180.000	2,455	XXX	0	L
74834L 10 0	QUEST DIAGNOSTICS INCORPORATED		05/27/2016	BARCLAYS CAPITAL INC	150.000	11,581	XXX	0	L
74876Y 10 1	QUINTILES TRANSNATIONAL HOLDINGS I		05/24/2016	BARCLAYS CAPITAL INC	208.000	13,702	XXX	0	L
751212 10 1	RALPH LAUREN CORPORATION CLASS A		04/01/2016	BARCLAYS CAPITAL INC	106.000	10,108	XXX	0	L
75508B 10 4	RAYONIER ADVANCED MATERIALS INC		05/24/2016	BARCLAYS CAPITAL INC	1,000.000	13,116	XXX	0	L
75606N 10 9	REALPAGE INC		05/24/2016	BARCLAYS CAPITAL INC	520.000	11,143	XXX	0	L
756109 10 4	REALTY INCOME CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	24.000	1,415	XXX	0	L
758750 10 3	REGAL BELOIT CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	185.000	11,329	XXX	0	L
758849 10 3	REGENCY CENTERS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	12.000	927	XXX	0	L
7591EP 10 0	REGIONS FINANCIAL CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	140.000	1,087	XXX	0	L
759351 60 4	REINSURANCE GROUP OF AMERICA INCO		05/24/2016	BARCLAYS CAPITAL INC	92.000	8,881	XXX	0	L
759509 10 2	RELIANCE STEEL & ALUMINUM ORD		05/19/2016	BARCLAYS CAPITAL INC	85.000	6,036	XXX	0	L
759916 10 9	REPLIGEN CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	100.000	2,352	XXX	0	L
760759 10 0	REPUBLIC SERVICES INC		05/24/2016	BARCLAYS CAPITAL INC	1,682.000	80,772	XXX	0	L

SCHEDULE D - PART 3

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

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761152 10 7	RESMED INC		05/24/2016	BARCLAYS CAPITAL INC	50.000	2,885	XXX	0	L
76122Q 10 5	RESOURCES CONNECTION INC		05/24/2016	BARCLAYS CAPITAL INC	800.000	12,193	XXX	0	L
76131V 20 2	RETAIL PROPERTIES OF AMERICA REIT		05/24/2016	BARCLAYS CAPITAL INC	460.000	7,267	XXX	0	L
76132B 10 6	RETAILMENOT INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	1,440	XXX	0	L
761713 10 6	REYNOLDS AMERICAN INC		05/24/2016	BARCLAYS CAPITAL INC	1,210.000	61,118	XXX	0	L
770323 10 3	ROBERT HALF INC		05/24/2016	BARCLAYS CAPITAL INC	20.000	815	XXX	0	L
773903 10 9	ROCKWELL AUTOMATION INC		05/24/2016	BARCLAYS CAPITAL INC	16.000	1,824	XXX	0	L
778296 10 3	ROSS STORES INC		05/24/2016	BARCLAYS CAPITAL INC	30.000	1,585	XXX	0	L
SB8402 61 8	ROWAN COMPANIES CLASS A PLC	F	05/24/2016	BARCLAYS CAPITAL INC	770.000	12,606	XXX	0	L
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD		05/19/2016	BARCLAYS CAPITAL INC	27.000	2,138	XXX	0	L
749685 10 3	RPM INTERNATIONAL INC		05/24/2016	BARCLAYS CAPITAL INC	110.000	5,476	XXX	0	L
257867 10 1	RR DONNELLEY AND SONS ORD		05/19/2016	BARCLAYS CAPITAL INC	270.000	4,254	XXX	0	L
783549 10 8	RYDER SYSTEM INC		05/24/2016	BARCLAYS CAPITAL INC	127.000	8,576	XXX	0	L
78409V 10 4	S&P GLOBAL INC		05/24/2016	Various	137.000	13,120	XXX	0	L
79546E 10 4	SALLY BEAUTY HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	120.000	3,326	XXX	0	L
801056 10 2	SANMINA-SCI CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	100.000	2,581	XXX	0	L
N7716A 15 1	SAPIENS INTERNATIONAL CORP. N.V.	F	05/24/2016	BARCLAYS CAPITAL INC	800.000	9,285	XXX	0	L
80589M 10 2	SCANA CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	78.000	5,346	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC C		05/24/2016	BARCLAYS CAPITAL INC	90.000	5,619	XXX	0	L
G7945E 10 5	SEADRILL LTD	F	04/01/2016	BARCLAYS CAPITAL INC	7,300.000	23,265	XXX	0	L
82968B 10 3	SIRIUS XM HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	788	XXX	0	L
83001A 10 2	SIX FLAGS ENTERTAINMENT CORPORATIO		05/24/2016	BARCLAYS CAPITAL INC	12.000	707	XXX	0	L
78442P 10 6	SLM CORP		05/24/2016	BARCLAYS CAPITAL INC	1,680.000	10,584	XXX	0	L
831756 10 1	SMITH & WESSON HOLDING CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	180.000	4,193	XXX	0	L
835495 10 2	SONOCO PRODUCTS COMPANY		05/24/2016	BARCLAYS CAPITAL INC	200.000	9,359	XXX	0	L
845467 10 9	SOUTHWESTERN ENERGY COMPANY		04/01/2016	BARCLAYS CAPITAL INC	260.000	2,053	XXX	0	L
847215 10 0	SPARTANNASH CO		05/24/2016	BARCLAYS CAPITAL INC	380.000	10,311	XXX	0	L
848574 10 9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/01/2016	BARCLAYS CAPITAL INC	192.000	8,238	XXX	0	L
84860W 10 2	SPIRIT REALTY CAPITAL REIT INC		05/24/2016	BARCLAYS CAPITAL INC	750.000	8,564	XXX	0	L
84863T 10 6	SPOK HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	600.000	9,969	XXX	0	L
78467J 10 0	SS&C TECHNOLOGIES INC		05/19/2016	BARCLAYS CAPITAL INC	130.000	8,060	XXX	0	L
854502 10 1	STANLEY BLACK & DECKER INC		05/19/2016	BARCLAYS CAPITAL INC	12.000	1,287	XXX	0	L
855030 10 2	STAPLES INC		05/19/2016	BARCLAYS CAPITAL INC	300.000	2,480	XXX	0	L
85571Q 10 2	STARZ INC CLASS A		05/24/2016	BARCLAYS CAPITAL INC	160.000	4,241	XXX	0	L
858155 20 3	STEELCASE INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	1,060.000	16,086	XXX	0	L
864159 10 8	STURM RUGER INC CO		05/24/2016	BARCLAYS CAPITAL INC	23.000	1,522	XXX	0	L
864739 10 7	SUFFOLK		05/24/2016	BARCLAYS CAPITAL INC	400.000	10,074	XXX	0	L
866942 10 5	SUN HYDRAULICS CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	200.000	5,951	XXX	0	L
86722A 10 3	SUNCOKE ENERGY INC		05/24/2016	BARCLAYS CAPITAL INC	1,400.000	7,839	XXX	0	L

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

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87074U 10 1	SWIFT TRANSPORTATION ORD CLASS A		05/24/2016	BARCLAYS CAPITAL INC	180.000	2,683	XXX	0	L
871503 10 8	SYMANTEC CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	830.000	14,130	XXX	0	L
87165B 10 3	SYNCHRONY FINANCIAL ORD		04/01/2016	BARCLAYS CAPITAL INC	27.000	772	XXX	0	L
871607 10 7	SYNOPSYS INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	10,245	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		05/24/2016	BARCLAYS CAPITAL INC	70.000	2,437	XXX	0	L
87612G 10 1	TARGA RESOURCES CORP		05/24/2016	BARCLAYS CAPITAL INC	240.000	10,192	XXX	0	L
87612E 10 6	TARGET CORP		05/24/2016	BARCLAYS CAPITAL INC	1,082.000	74,326	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		05/24/2016	BARCLAYS CAPITAL INC	161.000	10,981	XXX	0	L
879360 10 5	TELEDYNE TECHNOLOGIES INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	24.000	2,281	XXX	0	L
879369 10 6	TELEFLEX INCORPORATED		05/24/2016	BARCLAYS CAPITAL INC	76.000	12,146	XXX	0	L
880770 10 2	TERADYNE INC		05/19/2016	BARCLAYS CAPITAL INC	160.000	2,962	XXX	0	L
88104R 10 0	TERRAFORM POWER INC CLASS A		04/01/2016	BARCLAYS CAPITAL INC	1,580.000	14,162	XXX	0	L
881609 10 1	TESORO CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	37.000	2,845	XXX	0	L
88164L 10 0	TESSERA TECHNOLOGIES INC		05/24/2016	BARCLAYS CAPITAL INC	50.000	1,574	XXX	0	L
00130H 10 5	THE AES CORPORATION		05/19/2016	BARCLAYS CAPITAL INC	420.000	4,456	XXX	0	L
118440 10 6	THE BUCKLE INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	936	XXX	0	L
832696 40 5	THE J. M. SMUCKER COMPANY		05/19/2016	BARCLAYS CAPITAL INC	82.000	10,481	XXX	0	L
743315 10 3	THE PROGRESSIVE CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	102.000	3,480	XXX	0	L
90385D 10 7	THE ULTIMATE SOFTWARE GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	48.000	9,587	XXX	0	L
95058W 10 0	THE WENDYS COMPANY		04/01/2016	BARCLAYS CAPITAL INC	500.000	5,455	XXX	0	L
88362T 10 3	THERMON GROUP HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	460.000	8,542	XXX	0	L
88677Q 10 9	TILE SHOP HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	715	XXX	0	L
891826 10 9	TOWER INTERNATIONAL INC		05/24/2016	BARCLAYS CAPITAL INC	200.000	4,119	XXX	0	L
G9019D 10 4	TRAVELPORT WORLDWIDE LTD	F	05/24/2016	BARCLAYS CAPITAL INC	660.000	8,595	XXX	0	L
894648 10 4	TRECORA RESOURCES ORD		05/24/2016	BARCLAYS CAPITAL INC	900.000	10,091	XXX	0	L
896239 10 0	TRIMBLE NAVIGATION LIMITED		05/24/2016	BARCLAYS CAPITAL INC	100.000	2,421	XXX	0	L
896522 10 9	TRINITY INDUSTRIES INC		05/19/2016	BARCLAYS CAPITAL INC	200.000	3,308	XXX	0	L
896749 10 8	TRIPLE-S MANAGEMENT CORPORATION CL		05/24/2016	BARCLAYS CAPITAL INC	220.000	4,988	XXX	0	L
896818 10 1	TRIUMPH GROUP INC		04/01/2016	BARCLAYS CAPITAL INC	298.000	9,158	XXX	0	L
Q9235V 10 1	TRONOX LTD	F	05/24/2016	BARCLAYS CAPITAL INC	400.000	1,947	XXX	0	L
898349 10 5	TRUSTCO BANK CORP NY		05/24/2016	BARCLAYS CAPITAL INC	200.000	1,301	XXX	0	L
902653 10 4	UDR INC		05/19/2016	BARCLAYS CAPITAL INC	95.000	3,492	XXX	0	L
90384S 30 3	ULTA SALON COSMETICS & FRAGRANCE		05/24/2016	BARCLAYS CAPITAL INC	6.000	1,246	XXX	0	L
910047 10 9	UNITED CONTINENTAL HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	30.000	1,340	XXX	0	L
913456 10 9	UNIVERSAL CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	30.000	1,649	XXX	0	L
913903 10 0	UNIVERSAL HEALTH SERVICES INC. CL		05/24/2016	BARCLAYS CAPITAL INC	90.000	11,943	XXX	0	L
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	777	XXX	0	L
91529Y 10 6	UNUM GROUP		04/01/2016	BARCLAYS CAPITAL INC	34.000	1,038	XXX	0	L
902973 30 4	US BANCORP ORD		05/24/2016	BARCLAYS CAPITAL INC	40.000	1,678	XXX	0	L
903293 40 5	USG CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	220.000	6,308	XXX	0	L

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

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G9319H 10 2	VALIDUS HOLDINGS LTD	F	05/24/2016	BARCLAYS CAPITAL INC	220.000	10,579	XXX	0	L
92210H 10 5	VANTIV INC CLASS A		05/24/2016	BARCLAYS CAPITAL INC	60.000	3,206	XXX	0	L
92231M 10 9	VASCULAR SOLUTIONS INC		05/24/2016	BARCLAYS CAPITAL INC	50.000	1,977	XXX	0	L
918194 10 1	VCA INC		05/24/2016	BARCLAYS CAPITAL INC	65.000	4,155	XXX	0	L
922475 10 8	VEEVA SYSTEMS INC CLASS A		05/24/2016	BARCLAYS CAPITAL INC	290.000	8,591	XXX	0	L
92276F 10 0	VENTAS REIT INC		04/01/2016	BARCLAYS CAPITAL INC	96.000	6,012	XXX	0	L
92343E 10 2	VERISIGN INC		05/24/2016	BARCLAYS CAPITAL INC	51.000	4,267	XXX	0	L
925550 10 5	VIAVI SOLUTIONS INC		05/24/2016	BARCLAYS CAPITAL INC	3,160.000	20,705	XXX	0	L
92719W 10 8	VINCE HOLDING CORP		04/22/2016	HIMCO OPERATIONAL TRANSACTION	732.000	4,026	XXX	0	L
928377 10 0	VISTA OUTDOOR INC		05/19/2016	BARCLAYS CAPITAL INC	153.000	7,776	XXX	0	L
92849E 10 1	VITAMIN SHOPPE INC		05/24/2016	BARCLAYS CAPITAL INC	300.000	8,576	XXX	0	L
929042 10 9	VORNADO REALTY TRUST REIT		05/19/2016	BARCLAYS CAPITAL INC	98.000	9,077	XXX	0	L
929089 10 0	VOYA FINANCIAL INC		04/01/2016	BARCLAYS CAPITAL INC	246.000	7,243	XXX	0	L
929160 10 9	VULCAN MATERIALS COMPANY		04/01/2016	BARCLAYS CAPITAL INC	23.000	2,415	XXX	0	L
SBQWJQ F3 9	VWR CORP		05/19/2016	BARCLAYS CAPITAL INC	56.000	1,536	XXX	0	L
084423 10 2	W. R. BERKLEY CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	160.000	8,991	XXX	0	L
94106L 10 9	WASTE MANAGEMENT INC		05/24/2016	BARCLAYS CAPITAL INC	1,169.000	71,414	XXX	0	L
94733A 10 4	WEB.COM GROUP INC		05/24/2016	BARCLAYS CAPITAL INC	500.000	8,434	XXX	0	L
92939U 10 6	WEC ENERGY GROUP INC		05/19/2016	BARCLAYS CAPITAL INC	94.000	5,408	XXX	0	L
94946T 10 6	WELLCARE HEALTH PLANS INC		05/24/2016	BARCLAYS CAPITAL INC	42.000	4,174	XXX	0	L
949746 10 1	WELLS FARGO & COMPANY		05/24/2016	BARCLAYS CAPITAL INC	340.000	16,651	XXX	0	L
952355 20 4	WEST CORP		05/24/2016	BARCLAYS CAPITAL INC	560.000	11,800	XXX	0	L
957638 10 9	WESTERN ALLIANCE		05/24/2016	BARCLAYS CAPITAL INC	240.000	8,782	XXX	0	L
958102 10 5	WESTERN DIGITAL CORPORATION		04/01/2016	BARCLAYS CAPITAL INC	11.000	510	XXX	0	L
959319 10 4	WESTERN REFINING INC		05/24/2016	BARCLAYS CAPITAL INC	180.000	4,021	XXX	0	L
929740 10 8	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		05/24/2016	BARCLAYS CAPITAL INC	22.000	1,715	XXX	0	L
966837 10 6	WHOLE FOODS MARKET INC		05/24/2016	BARCLAYS CAPITAL INC	50.000	1,567	XXX	0	L
974250 10 2	WINMARK CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	87.000	8,517	XXX	0	L
981475 10 6	WORLD FUEL SERVICES CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	60.000	2,725	XXX	0	L
98389B 10 0	XCEL ENERGY INC		05/24/2016	BARCLAYS CAPITAL INC	40.000	1,613	XXX	0	L
984121 10 3	XEROX CORP		05/19/2016	BARCLAYS CAPITAL INC	1,000.000	9,752	XXX	0	L
983919 10 1	XILINX INC		04/01/2016	BARCLAYS CAPITAL INC	164.000	7,713	XXX	0	L
G98290 10 2	XL GROUP PLC	F	05/19/2016	BARCLAYS CAPITAL INC	70.000	2,391	XXX	0	L
984249 60 7	YRC WORLDWIDE INC		05/24/2016	BARCLAYS CAPITAL INC	750.000	6,345	XXX	0	L
98933Q 10 8	ZELTIQ AESTHETICS INC		05/24/2016	BARCLAYS CAPITAL INC	80.000	2,110	XXX	0	L
98956P 10 2	ZIMMER BIOMET HOLDINGS INC		05/19/2016	BARCLAYS CAPITAL INC	12.000	1,374	XXX	0	L
98974P 10 0	ZIX CORPORATION		05/24/2016	BARCLAYS CAPITAL INC	1,500.000	5,879	XXX	0	L
98978V 10 3	ZOETIS INC. CLASS A		05/24/2016	BARCLAYS CAPITAL INC	210.000	9,855	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						5,618,892	XXX	0	XXX

Common Stocks - Parent, Subsidiaries and Affiliates

SCHEDULE D - PART 3

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

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41661* 10 4	HARTFORD LIFE INTL HOLDING CO		04/01/2016	DIRECT WITH INSURER	1,000.000	478,240,600	XXX	0	U
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						478,240,600	XXX	0	XXX
Common Stocks - Mutual Funds									
41664R 55 6	HARTFORD DRTN HDGD STGC INC CL R3		05/31/2016	DIVIDEND REINVESTMENT	246.770	2,186	XXX	0	U
41664R 54 9	HARTFORD DRTN HDGD STGC INC CL R4		05/31/2016	DIVIDEND REINVESTMENT	270.470	2,396	XXX	0	U
41664R 53 1	HARTFORD DRTN HDGD STGC INC CL R5		05/31/2016	DIVIDEND REINVESTMENT	294.480	2,609	XXX	0	U
41664R 59 8	HARTFORD DRTN HDGD STRGC INC CL A		05/31/2016	DIVIDEND REINVESTMENT	812.750	7,204	XXX	0	U
41664R 58 0	HARTFORD DRTN HDGD STRGC INC CL C		05/31/2016	DIVIDEND REINVESTMENT	211.490	1,874	XXX	0	U
41664R 57 2	HARTFORD DRTN HDGD STRGC INC CL I		05/31/2016	DIVIDEND REINVESTMENT	290.830	2,579	XXX	0	U
41664R 56 4	HARTFORD DURTN HDG STRG INCM CL Y		05/31/2016	DIVIDEND REINVESTMENT	1,361.660	12,063	XXX	0	U
41664M 12 8	HARTFORD FLOAT RATE HIGH IN CL R5		05/31/2016	DIVIDEND REINVESTMENT	15.180	144	XXX	0	U
41664M 11 0	HARTFORD FLOAT RATE HIGH IN CL Y		05/31/2016	DIVIDEND REINVESTMENT	12.410	118	XXX	0	U
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y		05/27/2016	DIVIDEND REINVESTMENT	25,101.470	222,314	XXX	0	U
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A		05/31/2016	DIVIDEND REINVESTMENT	872.820	9,038	XXX	0	L
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C		05/31/2016	DIVIDEND REINVESTMENT	547.940	5,674	XXX	0	L
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A		05/31/2016	DIVIDEND REINVESTMENT	386.050	3,897	XXX	0	L
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C		05/31/2016	DIVIDEND REINVESTMENT	69.770	704	XXX	0	L
41664R 77 0	HARTFORD QUALITY BOND CL R3		05/31/2016	DIVIDEND REINVESTMENT	1.760	18	XXX	0	U
41664R 76 2	HARTFORD QUALITY BOND CL R4		05/31/2016	DIVIDEND REINVESTMENT	2.020	21	XXX	0	U
41664R 75 4	HARTFORD QUALITY BOND CL R5		05/31/2016	DIVIDEND REINVESTMENT	2.550	26	XXX	0	U
41664R 78 8	HARTFORD QUALITY BOND CL Y		05/31/2016	DIVIDEND REINVESTMENT	4.570	47	XXX	0	U
41664R 85 3	HARTFORD SHORT DURATION CL R5		05/31/2016	DIVIDEND REINVESTMENT	36.880	362	XXX	0	U
41664R 60 6	HARTFORD STRATEGIC INC CL R5		05/27/2016	DIVIDEND REINVESTMENT	107.220	916	XXX	0	U
41664R 50 7	HARTFORD STRATEGIC INCOME CL R4		05/27/2016	DIVIDEND REINVESTMENT	72.610	620	XXX	0	U
41664R 23 4	HARTFORD STRATEGIC INCOME CL R6		05/27/2016	DIVIDEND REINVESTMENT	9.270	79	XXX	0	L
41664R 22 6	HARTFORD TOTAL RETURN BOND CL R6		05/31/2016	DIVIDEND REINVESTMENT	5.050	53	XXX	0	L
41664R 70 5	HARTFORD UNCONSTRAINED BOND CL R3		05/31/2016	DIVIDEND REINVESTMENT	63.640	601	XXX	0	U
41664R 80 4	HARTFORD UNCONSTRAINED BOND CL R4		05/31/2016	DIVIDEND REINVESTMENT	70.010	661	XXX	0	U
41664R 88 7	HARTFORD UNCONSTRAINED BOND CL R5		05/31/2016	DIVIDEND REINVESTMENT	76.890	726	XXX	0	U
41664L 58 3	THE HARTFORD STRATEGIC INCM CL Y		05/27/2016	DIVIDEND REINVESTMENT	114.080	974	XXX	0	U
9299999. Total Common Stocks - Mutual Funds						277,905	XXX	0	XXX
9799997. Total Common Stocks - Part 3						484,137,397	XXX	0	XXX
9799999. Total Common Stocks						484,137,397	XXX	0	XXX
9899999. Total Preferred and Common Stocks						484,253,357	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,710,056,834	XXX	3,839,495	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....22.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD	.	04/07/2016.	SCHEDULED REDEMPTION		14,704	14,704	14,704	14,704	0	0	0	0	0	14,704	0	0	0	258	09/30/2036	1FE
36200Q JD 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		65	65	68	76	0	(11)	0	(11)	0	65	0	0	0	2	03/01/2032	1
36200Q WP 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	1	01/01/2032	1
36200R QV 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		12	12	13	14	0	(1)	0	(1)	0	12	0	0	0	0	01/01/2032	1
36200W TB 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		29	29	30	31	0	(2)	0	(2)	0	29	0	0	0	1	11/01/2031	1
36201C PY 4	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		330	330	335	340	0	(10)	0	(10)	0	330	0	0	0	10	01/01/2032	1
36201E 3C 2	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		205	205	211	221	0	(16)	0	(16)	0	205	0	0	0	7	05/01/2032	1
36201F PK 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		854	854	877	922	0	(68)	0	(68)	0	854	0	0	0	28	05/01/2032	1
36201F Q6 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		941	941	968	1,003	0	(62)	0	(62)	0	941	0	0	0	31	05/01/2032	1
36201F T5 6	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		202	202	206	214	0	(12)	0	(12)	0	202	0	0	0	7	03/01/2032	1
36201J EW 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		776	776	798	828	0	(52)	0	(52)	0	776	0	0	0	26	04/01/2032	1
36201K KP 0	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	04/01/2032	1
36201U AH 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		1,401	1,401	1,460	1,615	0	(215)	0	(215)	0	1,401	0	0	0	46	08/01/2032	1
36209A 6R 6	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/01/2030	1
36209E BV 3	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		261	261	264	270	0	(9)	0	(9)	0	261	0	0	0	10	08/01/2030	1
36209E VR 0	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		19	19	20	23	0	(3)	0	(3)	0	19	0	0	0	1	10/01/2028	1
36209S TU 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		267	267	278	295	0	(28)	0	(28)	0	267	0	0	0	9	06/01/2028	1
3620A1 X7 8	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		3,200	3,200	3,305	3,312	0	(112)	0	(112)	0	3,200	0	0	0	78	06/01/2039	1
3620A8 LU 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		4,238	4,238	4,369	4,395	0	(157)	0	(157)	0	4,238	0	0	0	99	08/01/2039	1
3620A9 SH 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		7,827	7,827	8,070	8,076	0	(248)	0	(248)	0	7,827	0	0	0	186	09/01/2039	1
3620AA SG 4	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		69,246	69,246	70,155	70,120	0	(874)	0	(874)	0	69,246	0	0	0	1,398	08/01/2039	1
3620AC 3Z 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		24,832	24,832	25,592	25,625	0	(792)	0	(792)	0	24,832	0	0	0	593	09/01/2039	1
3620AC 4G 6	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		2,992	2,992	3,083	3,088	0	(96)	0	(96)	0	2,992	0	0	0	72	09/01/2039	1
3620AH E5 8	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		67,588	67,588	68,475	68,472	0	(884)	0	(884)	0	67,588	0	0	0	1,508	12/01/2039	1
36210P UP 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		4	4	4	5	0	(1)	0	(1)	0	4	0	0	0	0	02/01/2029	1
36211S XZ 5	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		53	53	55	59	0	(6)	0	(6)	0	53	0	0	0	2	11/01/2029	1
36212J WR 3	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		80	80	80	82	0	(2)	0	(2)	0	80	0	0	0	3	08/01/2030	1
36213D 3C 0	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		481	481	493	496	0	(15)	0	(15)	0	481	0	0	0	15	02/01/2032	1
36213E YA 8	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		31	31	31	33	0	(2)	0	(2)	0	31	0	0	0	1	04/01/2032	1
36213S EB 7	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		67	67	68	72	0	(4)	0	(4)	0	67	0	0	0	2	06/01/2031	1
36213T 6Y 4	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		470	470	479	495	0	(25)	0	(25)	0	470	0	0	0	16	10/01/2031	1
36213V R2 6	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		1,891	1,891	1,988	1,984	0	(93)	0	(93)	0	1,891	0	0	0	62	11/01/2031	1
36213X T5 3	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		32	32	35	34	0	(2)	0	(2)	0	32	0	0	0	1	05/01/2032	1
36220K 6H 1	GNMA 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		571	571	634	606	0	(35)	0	(35)	0	571	0	0	0	27	08/01/2019	1
36225B G7 7	GNMA 30YR PLATINUM	.	06/01/2016.	SCHEDULED REDEMPTION		397	397	410	433	0	(37)	0	(37)	0	397	0	0	0	13	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
36225B LL 0	GNMA 30YR PLATINUM		06/01/2016.	SCHEDULED REDEMPTION		1,676	1,676	1,733	1,832	0	(156)	0	(156)	0	1,676	0	0	0	54	12/01/2030	1
36225B NC 8	GNMA 30YR PLATINUM		06/01/2016.	SCHEDULED REDEMPTION		103	103	105	110	0	(6)	0	(6)	0	103	0	0	0	3	05/01/2031	1
36225B PM 4	GNMA 30YR PLATINUM		06/01/2016.	SCHEDULED REDEMPTION		933	933	961	1,020	0	(87)	0	(87)	0	933	0	0	0	30	09/01/2031	1
36225B TE 8	GNMA 30YR PLATINUM		06/01/2016.	SCHEDULED REDEMPTION		4,534	4,534	4,727	5,273	0	(739)	0	(739)	0	4,534	0	0	0	150	05/01/2032	1
38373T NX 9	GNMA_01-65		06/20/2016.	SCHEDULED REDEMPTION		29,515	29,515	29,653	29,542	0	(27)	0	(27)	0	29,515	0	0	0	116	02/20/2029	1
38375B LN 0	GNMA_11-H11		06/20/2016.	SCHEDULED REDEMPTION		47,327	47,327	47,327	47,327	0	0	0	0	0	47,327	0	0	0	185	03/20/2061	1
38375B TU 6	GNMA_12-H14		06/20/2016.	SCHEDULED REDEMPTION		67,031	67,031	67,031	67,031	0	0	0	0	0	67,031	0	0	0	280	07/20/2062	1
36179N JA 7	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		179,457	179,457	184,616	184,203	0	(4,746)	0	(4,746)	0	179,457	0	0	0	2,972	07/01/2043	1
36179R BX 6	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		162,664	162,664	171,546	171,134	0	(8,471)	0	(8,471)	0	162,664	0	0	0	2,689	04/01/2045	1
36202E 3E 7	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		24,093	24,093	24,582	24,626	0	(533)	0	(533)	0	24,093	0	0	0	512	03/01/2039	1
36202F CN 4	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		10,713	10,713	10,834	10,829	0	(116)	0	(116)	0	10,713	0	0	0	227	11/01/2039	1
36202F DB 9	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		9,513	9,513	9,759	9,746	0	(233)	0	(233)	0	9,513	0	0	0	202	12/01/2039	1
36202F E6 9	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		26,823	26,823	27,094	27,107	0	(285)	0	(285)	0	26,823	0	0	0	571	03/01/2040	1
36202F EH 5	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		20,713	20,713	20,874	20,870	0	(157)	0	(157)	0	20,713	0	0	0	439	02/01/2040	1
36202F GW 0	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		13,655	13,655	15,174	15,505	0	(1,850)	0	(1,850)	0	13,655	0	0	0	292	06/01/2040	1
36202F HW 9	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		50,719	50,719	54,869	55,235	0	(4,516)	0	(4,516)	0	50,719	0	0	0	955	07/01/2040	1
36202F HY 5	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		165,380	165,380	176,721	178,420	0	(13,040)	0	(13,040)	0	165,380	0	0	0	3,906	07/01/2040	1
36202F KM 7	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		197,681	197,681	196,210	196,196	0	1,485	0	1,485	0	197,681	0	0	0	3,745	09/01/2040	1
36202F LP 9	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		45,772	45,772	47,930	48,059	0	(2,288)	0	(2,288)	0	45,772	0	0	0	971	10/01/2040	1
3620AR JT 9	GNMA2 30YR		06/01/2016.	SCHEDULED REDEMPTION		24,820	24,820	25,765	25,742	0	(922)	0	(922)	0	24,820	0	0	0	535	10/01/2040	1
83162C SL 8	SBAP_09-20D		04/01/2016.	SCHEDULED REDEMPTION		274,867	274,867	274,867	274,867	0	0	0	0	0	274,867	0	0	0	6,140	04/01/2029	1FE
83162C SN 4	SBAP_09-20E		05/01/2016.	SCHEDULED REDEMPTION		186,203	186,203	209,588	203,721	0	(17,517)	0	(17,517)	0	186,203	0	0	0	4,228	05/01/2029	1FE
83162C TG 8	SBAP_10-20E		05/01/2016.	SCHEDULED REDEMPTION		229,182	229,182	240,151	240,064	0	(10,881)	0	(10,881)	0	229,182	0	0	0	5,041	05/01/2030	1FE
83162C TP 8	SBAP_10-20J		04/01/2016.	SCHEDULED REDEMPTION		244,895	244,895	244,895	244,895	0	0	0	0	0	244,895	0	0	0	3,964	10/01/2030	1FE
83162C TR 4	SBAP_10-20K		05/01/2016.	SCHEDULED REDEMPTION		18,526	18,526	18,526	18,526	0	0	0	0	0	18,526	0	0	0	311	11/01/2030	1FE
83162C VN 0	SBAP_13-20E		05/01/2016.	SCHEDULED REDEMPTION		51,731	51,731	48,061	48,674	0	3,057	0	3,057	0	51,731	0	0	0	566	05/01/2033	1FE
83162C VV 2	SBAP_13-20J		04/01/2016.	SCHEDULED REDEMPTION		26,443	26,443	26,443	26,443	0	0	0	0	0	26,443	0	0	0	474	10/01/2033	1FE
83162C VX 8	SBAP_13-20K		05/01/2016.	SCHEDULED REDEMPTION		59,072	59,072	59,072	59,072	0	0	0	0	0	59,072	0	0	0	1,066	11/01/2033	1FE
83162C VY 6	SBAP_13-20L		06/01/2016.	SCHEDULED REDEMPTION		269,105	269,105	269,105	269,105	0	0	0	0	0	269,105	0	0	0	4,870	12/01/2033	1FE
83162C XA 6	SBAP_15-20E		05/01/2016.	SCHEDULED REDEMPTION		244,552	244,552	246,919	23,984	0	(2,360)	0	(2,360)	0	244,552	0	0	0	3,434	05/01/2035	1FE
83162C XB 4	SBAP_15-20F		06/01/2016.	SCHEDULED REDEMPTION		122,206	122,206	124,727	0	0	(2,521)	0	(2,521)	0	122,206	0	0	0	1,827	06/01/2035	1FE
83162C XK 4	SBAP_15-20K		05/01/2016.	SCHEDULED REDEMPTION		82,802	82,802	83,051	0	0	(249)	0	(249)	0	82,802	0	0	0	1,083	11/01/2035	1FE
912810 RN 0	TREASURY BOND		05/20/2016.	Various		24,663,568	23,400,000	23,498,719	23,497,987	0	(663)	0	(663)	0	23,497,324	0	1,166,244	1,166,244	464,253	08/15/2045	1
912810 RP 5	TREASURY BOND		06/09/2016.	Various		27,528,441	25,100,000	25,342,906	24,499,907	0	(1,979)	0	(1,979)	0	25,340,881	0	2,187,561	2,187,561	418,031	11/15/2045	1
912810 RQ 3	TREASURY BOND		06/07/2016.	Various		51,665,247	52,900,000	51,492,875	0	0	2,662	0	2,662	0	51,495,537	0	169,709	169,709	284,368	02/15/2046	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
912810 RS 9	TREASURY BOND		06/24/2016.	Various		42,460,629	42,400,000	42,084,664	0	0	70	0	70	0	42,084,735	0	375,894	375,894	82,133	05/15/2046	1
912828 H9 4	TREASURY NOTE		06/07/2016.	DEUTSCHE BANK SECURITIES INC.		130,507,813	130,000,000	129,838,281	129,884,876	0	23,420	0	23,420	0	129,908,296	0	599,516	599,516	1,057,143	02/15/2018	1
912828 N4 8	TREASURY NOTE		04/28/2016.	WELLS FARGO ADVISORS, LLC		408,719	400,000	405,016	0	0	(264)	0	(264)	0	404,751	0	3,967	3,967	2,308	12/31/2020	1
912828 N5 5	TREASURY NOTE		04/06/2016.	NOMURA SECURITIES INTERNATIONAL INC		813,512	810,000	812,405	0	0	(236)	0	(236)	0	812,169	0	1,343	1,343	2,181	12/31/2017	1
912828 N6 3	TREASURY NOTE		04/06/2016.	WELLS FARGO ADVISORS, LLC		705,004	700,000	705,852	0	0	(304)	0	(304)	0	705,547	0	(543)	(543)	1,796	01/15/2019	1
912828 P4 6	TREASURY NOTE		06/20/2016.	Various		132,225,416	134,500,000	132,993,886	0	0	6,180	0	6,180	0	133,000,066	0	(774,651)	(774,651)	439,339	02/15/2026	1
912828 P9 5	TREASURY NOTE		05/10/2016.	Various		8,630,777	8,600,000	8,613,305	0	0	(381)	0	(381)	0	8,612,924	0	17,853	17,853	10,258	03/15/2019	1
912828 Q2 9	TREASURY NOTE		04/27/2016.	SG AMERICAS, LLC		614,866	620,000	612,347	0	0	0	0	0	0	612,347	0	2,519	2,519	711	03/31/2023	1
912828 Q3 7	TREASURY NOTE		06/01/2016.	Various		2,891,664	2,900,000	2,891,164	0	0	125	0	125	0	2,891,289	0	375	375	5,089	03/31/2021	1
912828 Q4 5	TREASURY NOTE		05/10/2016.	JP MORGAN SECURITIES INC.		4,613,117	4,600,000	4,605,879	0	0	(126)	0	(126)	0	4,605,753	0	7,364	7,364	4,509	03/31/2018	1
912828 Q9 4	TREASURY NOTE		05/19/2016.	BANC OF AMERICA SECURITIES LLC		578,527	580,000	580,204	0	0	(1)	0	(1)	0	580,203	0	(1,675)	(1,675)	236	04/30/2018	1
912828 R3 6	TREASURY NOTE		06/30/2016.	Various		90,992,075	90,980,000	89,804,019	0	0	4,597	0	4,597	0	89,808,616	0	1,183,459	1,183,459	139,868	05/15/2026	1
912828 R5 1	TREASURY NOTE		06/17/2016.	Various		3,207,438	3,200,000	3,205,750	0	0	(10)	0	(10)	0	3,205,740	0	1,697	1,697	861	05/31/2018	1
912828 R6 9	TREASURY NOTE		06/15/2016.	DEUTSCHE BANK SECURITIES INC.		5,279,422	5,200,000	5,239,609	0	0	(89)	0	(89)	0	5,239,521	0	39,901	39,901	3,694	05/31/2023	1
912828 R7 7	TREASURY NOTE		06/20/2016.	CITIGROUP GLOBAL MARKETS, INC		707,055	700,000	708,832	0	0	0	0	0	0	708,832	0	(1,777)	(1,777)	579	05/31/2021	1
912828 R8 5	TREASURY NOTE		06/22/2016.	BANC OF AMERICA SECURITIES LLC		600,117	600,000	600,352	0	0	(2)	0	(2)	0	600,350	0	(232)	(232)	115	06/15/2019	1
912828 R9 3	TREASURY NOTE		06/30/2016.	GOLDMAN SACHS & CO		2,101,559	2,100,000	2,099,508	0	0	0	0	0	0	2,099,508	0	2,051	2,051	178	06/30/2018	1
912828 SH 4	TREASURY NOTE		06/20/2016.	MORGAN STANLEY & CO. LLC		5,742,247	5,660,000	5,542,378	5,604,767	0	8,012	0	8,012	0	5,612,779	0	129,468	129,468	62,810	02/28/2019	1
912828 UR 9	TREASURY NOTE		05/02/2016.	CITIGROUP GLOBAL MARKETS, INC		283,867	284,000	284,059	284,026	0	(4)	0	(4)	0	284,022	0	(155)	(155)	1,435	02/28/2018	1
912828 VA 5	TREASURY NOTE		05/02/2016.	DEUTSCHE BANK SECURITIES INC.		1,022,998	1,025,000	1,000,216	1,009,187	0	1,196	0	1,196	0	1,010,383	0	12,615	12,615	5,860	04/30/2020	1
912828 VB 3	TREASURY NOTE		05/02/2016.	JP MORGAN SECURITIES INC.		30,214	30,000	27,976	28,444	0	65	0	65	0	28,509	0	1,706	1,706	245	05/15/2023	1
0599999. Total Bonds - U.S Government						541,371,106	540,385,815	536,160,723	187,546,337	0	(28,763)	0	(28,763)	0	536,246,897	0	5,124,209	5,124,209	3,044,353	XXX	XXX
Bonds - All Other Government																					
135087 A4 6	CANADA (GOVERNMENT OF)	C	04/25/2016.	TD SECURITIES (USA) LLC		279,422	276,396	282,938	0	0	(737)	0	(737)	0	282,201	(1,861)	(918)	(2,779)	2,589	09/01/2017	1FE
135087 A8 7	CANADA (GOVERNMENT OF)	C	04/25/2016.	TD SECURITIES (USA) LLC		398,922	394,851	470,228	0	0	341	0	341	0	470,569	(77,757)	6,110	(71,647)	3,082	03/01/2018	1FE
135087 B3 7	CANADA (GOVERNMENT OF)	C	06/21/2016.	TD SECURITIES (USA) LLC		158,397	156,091	155,305	0	0	(425)	0	(425)	0	154,880	3,578	(61)	3,517	1,534	09/01/2018	1FE
135087 C8 5	CANADA (GOVERNMENT OF)	C	06/21/2016.	BMO CAPITAL MARKETS CORP		161,658	156,091	165,587	0	0	(472)	0	(472)	0	165,115	(4,788)	1,330	(3,458)	2,147	09/01/2019	1FE
135087 F2 5	CANADA (GOVERNMENT OF)	C	06/21/2016.	BMO CAPITAL MARKETS CORP		274,190	273,160	265,574	0	0	(74)	0	(74)	0	265,500	8,121	569	8,690	983	03/01/2021	1FE
135087 YB 4	CANADA (GOVERNMENT OF)	C	06/01/2016.	MATURED		741,534	741,534	950,397	0	0	(9,072)	0	(9,072)	0	941,325	(199,791)	0	(199,791)	14,831	06/01/2016	1FE
221597 BS 5	COSTA RICA (REPUBLIC OF)	F	06/29/2016.	CITIGROUP GLOBAL MARKETS, INC		185,600	200,000	184,796	185,590	0	619	0	619	0	186,209	0	(609)	(609)	5,955	04/30/2025	3FE
V25125 BD 2	COTE D IVOIRE (REPUBLIC OF)	F	06/30/2016.	SCHEDULED REDEMPTION		8,000	8,000	7,837	7,840	0	160	0	160	0	8,000	0	0	0	230	12/31/2032	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
25714P BY 3	DOMINICAN REPUBLIC	F	06/29/2016.	CITIGROUP GLOBAL MARKETS, INC		1,830,518	1,758,000	1,821,675	1,813,565	0	(2,784)	0	(2,784)	0	1,810,780	0	19,737	19,737	73,732	04/18/2024	4FE
445545 AD 8	HUNGARY (REPUBLIC OF)	F	05/11/2016.	BARCLAYS CAPITAL INC.		44,650	40,000	42,149	41,874	0	(157)	0	(157)	0	41,717	0	2,933	2,933	1,993	01/29/2020	3FE
445545 AE 6	HUNGARY (REPUBLIC OF)	F	05/11/2016.	CITIGROUP GLOBAL MARKETS, INC		210,220	184,000	206,795	204,648	0	(1,346)	0	(1,346)	0	203,302	0	6,918	6,918	7,396	03/29/2021	3FE
BHM17D FP 9	INDONESIA (REPUBLIC OF)	F	04/07/2016.	JP MORGAN SECURITIES INC.		403,500	400,000	391,500	0	0	122	0	122	0	391,622	0	11,878	11,878	3,988	01/15/2025	2FE
66977W AN 9	NOVA CHEMICALS CORP	A	06/28/2016.	Various		819,482	814,000	824,298	823,823	0	(832)	0	(832)	0	822,992	0	(3,510)	(3,510)	37,039	08/01/2023	3FE
698299 BB 9	PANAMA (REPUBLIC OF)	F	04/01/2016.	SCOTIA CAPITAL (USA) INC.		313,500	330,000	275,388	276,514	0	129	0	129	0	276,644	0	36,856	36,856	6,188	04/29/2053	2FE
71567P AD 2	PERUSAHAAN PENERBIT SBSN INDONESIA	F	06/09/2016.	BARCLAYS CAPITAL INC.		405,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	5,500	5,500	9,419	05/28/2025	2FE
V7179U AE 9	ZAMBIA (REPUBLIC OF)	F	03/30/2016.	Various		0	0	0	450,269	0	(1,152)	0	(1,152)	0	0	0	0	0	0	04/14/2024	4FE
1099999. Total Bonds - All Other Government						6,235,092	6,132,123	6,444,467	4,204,124	0	(15,682)	0	(15,682)	0	6,420,855	(272,498)	86,735	(185,763)	171,106	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452151 LF 8	IL ST	.	06/16/2016.	Various		11,090,437	11,625,000	10,990,342	11,066,634	0	9,018	0	9,018	0	11,075,651	0	14,785	14,785	324,437	06/01/2033	2FE
1799999. Total Bonds - U.S. States, Territories and Possessions						11,090,437	11,625,000	10,990,342	11,066,634	0	9,018	0	9,018	0	11,075,651	0	14,785	14,785	324,437	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X AA 2	CAS_13-C01	.	06/27/2016.	SCHEDULED REDEMPTION		1,126,896	1,126,896	1,136,513	1,135,281	0	(8,384)	0	(8,384)	0	1,126,896	0	0	0	13,225	10/25/2023	1
30711X AC 8	CAS_14-C01	.	06/27/2016.	SCHEDULED REDEMPTION		528,503	528,503	528,503	528,503	0	0	0	0	0	528,503	0	0	0	5,163	01/25/2024	1
30711X AE 4	CAS_14-C02	.	06/27/2016.	SCHEDULED REDEMPTION		731,043	731,043	731,043	731,043	0	0	0	0	0	731,043	0	0	0	4,873	05/25/2024	1
312963 J6 9	FGOLD 15YR	.	06/01/2016.	SCHEDULED REDEMPTION		5,683	5,683	5,671	5,679	0	3	0	3	0	5,683	0	0	0	133	12/01/2018	1
312963 P5 4	FGOLD 15YR	.	06/01/2016.	SCHEDULED REDEMPTION		11,963	11,963	11,939	11,955	0	8	0	8	0	11,963	0	0	0	294	12/01/2018	1
3128FW DW 6	FGOLD 30YR	.	05/01/2016.	SCHEDULED REDEMPTION		191	191	196	195	0	(5)	0	(5)	0	191	0	0	0	7	02/01/2028	1
3128FY 5N 1	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		1,648	1,648	1,692	1,700	0	(53)	0	(53)	0	1,648	0	0	0	58	04/01/2028	1
31292G TN 6	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		1,408	1,408	1,432	1,436	0	(28)	0	(28)	0	1,408	0	0	0	47	10/01/2027	1
31292G Y5 9	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		114	114	116	116	0	(2)	0	(2)	0	114	0	0	0	4	03/01/2029	1
31292H 4H 4	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		12,418	12,418	12,287	12,284	0	134	0	134	0	12,418	0	0	0	290	12/01/2033	1
31296P TL 6	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		3,561	3,561	3,581	3,581	0	(20)	0	(20)	0	3,561	0	0	0	97	10/01/2033	1
31298F 2A 9	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		98	98	98	97	0	1	0	1	0	98	0	0	0	3	01/01/2031	1
31298F JL 7	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		104	104	103	103	0	1	0	1	0	104	0	0	0	3	01/01/2031	1
31298F VN 9	FGOLD 30YR	.	04/01/2016.	SCHEDULED REDEMPTION		1,243	1,243	1,239	1,239	0	4	0	4	0	1,243	0	0	0	29	01/01/2031	1
3132GG A7 0	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		405	405	421	420	0	(16)	0	(16)	0	405	0	0	0	8	08/01/2041	1
3132GG BD 6	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		534	534	555	554	0	(20)	0	(20)	0	534	0	0	0	10	08/01/2041	1
3132GG BZ 7	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		20,946	20,946	21,800	21,805	0	(859)	0	(859)	0	20,946	0	0	0	406	08/01/2041	1
3132GJ EE 5	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		435	435	452	453	0	(19)	0	(19)	0	435	0	0	0	8	09/01/2041	1
3132GJ MJ 5	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		6,911	6,911	7,193	7,197	0	(286)	0	(286)	0	6,911	0	0	0	126	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		403	403	420	417	0	(14)	0	(14)	0	403	0	0	0	8	09/01/2041	1
3132GK BW 5	FGOLD 30YR	.	06/01/2016.	SCHEDULED REDEMPTION		272	272	283	285	0	(12)	0	(12)	0	272	0	0	0	5	10/01/2041	1

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
3132GK DE 3	FGOLD 30YR		06/01/2016.	SCHEDULED REDEMPTION		4,786	4,786	4,970	4,967	0	(181)	0	(181)	0	4,786	0	0	0	82	10/01/2041	1
3132GK DR 4	FGOLD 30YR		06/01/2016.	SCHEDULED REDEMPTION		4,627	4,627	4,816	4,787	0	(160)	0	(160)	0	4,627	0	0	0	92	10/01/2041	1
3132GK EN 2	FGOLD 30YR		06/01/2016.	SCHEDULED REDEMPTION		14,555	14,555	15,148	15,087	0	(532)	0	(532)	0	14,555	0	0	0	279	10/01/2041	1
31283H QX 6	FGOLD 30YR GIANT		06/01/2016.	SCHEDULED REDEMPTION		1,449	1,449	1,497	1,507	0	(59)	0	(59)	0	1,449	0	0	0	39	03/01/2032	1
31283H X8 3	FGOLD 30YR GIANT		06/01/2016.	SCHEDULED REDEMPTION		1,547	1,547	1,609	1,634	0	(87)	0	(87)	0	1,547	0	0	0	44	08/01/2033	1
3128M7 BX 3	FGOLD 30YR GIANT		06/01/2016.	SCHEDULED REDEMPTION		367	367	391	393	0	(25)	0	(25)	0	367	0	0	0	10	12/01/2038	1
312904 2V 6	FHLMC_1037		06/01/2016.	SCHEDULED REDEMPTION		672	672	651	672	0	0	0	0	0	672	0	0	0	15	02/01/2021	1
312903 NH 6	FHLMC_121		06/15/2016.	Various		22	22	103	0	0	25	0	25	0	22	0	0	0	62	03/15/2021	1
312910 ZD 7	FHLMC_1306		06/01/2016.	SCHEDULED REDEMPTION		12	12	335	66	0	(54)	0	(54)	0	12	0	0	0	56	06/01/2022	1
31394J WW 3	FHLMC_2680		06/15/2016.	SCHEDULED REDEMPTION		38,328	38,328	38,400	38,350	0	(22)	0	(22)	0	38,328	0	0	0	166	10/15/2022	1
31340Y AV 1	FHLMC_4		06/15/2016.	SCHEDULED REDEMPTION		553	553	476	553	0	0	0	0	0	553	0	0	0	22	04/15/2019	1
3137BM JZ 0	FHMS_KF13		06/25/2016.	SCHEDULED REDEMPTION		635	635	635	0	0	0	0	0	0	635	0	0	0	3	11/25/2025	1
31362J UN 3	FN 6/12 11TH COFI ARM		06/01/2016.	SCHEDULED REDEMPTION		966	966	941	948	0	17	0	17	0	966	0	0	0	20	06/01/2028	1
31371K WE 7	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		13,271	13,271	13,326	13,284	0	(13)	0	(13)	0	13,271	0	0	0	313	12/01/2017	1
31418P 6N 0	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		5,687	5,687	5,827	5,829	0	(142)	0	(142)	0	5,687	0	0	0	107	03/01/2025	1
31418T XF 9	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		5,992	5,992	6,318	6,332	0	(341)	0	(341)	0	5,992	0	0	0	133	05/01/2025	1
31418U 2M 5	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		28,329	28,329	29,683	29,713	0	(1,384)	0	(1,384)	0	28,329	0	0	0	608	06/01/2025	1
31419A BJ 5	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		14,111	14,111	15,048	15,005	0	(893)	0	(893)	0	14,111	0	0	0	321	06/01/2025	1
31419A HL 4	FNMA 15YR		06/01/2016.	SCHEDULED REDEMPTION		19,334	19,334	20,182	20,195	0	(861)	0	(861)	0	19,334	0	0	0	405	08/01/2025	1
31417A PF 0	FNMA 20YR		06/01/2016.	SCHEDULED REDEMPTION		5,456	5,456	5,743	5,683	0	(228)	0	(228)	0	5,456	0	0	0	89	12/01/2031	1
31371H VJ 4	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2029	1
31371L CD 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,099	1,099	1,134	1,138	0	(40)	0	(40)	0	1,099	0	0	0	26	09/01/2033	1
31371L DH 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		11,420	11,420	11,488	11,489	0	(69)	0	(69)	0	11,420	0	0	0	298	10/01/2033	1
31383J WE 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	1	07/01/2029	1
31383M QB 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,068	1,068	1,081	1,084	0	(15)	0	(15)	0	1,068	0	0	0	38	12/01/2028	1
31383Q FC 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		319	319	319	319	0	0	0	0	0	319	0	0	0	11	08/01/2029	1
31383S W5 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		120	120	120	120	0	0	0	0	0	120	0	0	0	4	10/01/2029	1
31386M ZB 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		2,061	2,061	2,097	2,112	0	(51)	0	(51)	0	2,061	0	0	0	62	10/01/2030	1
31388Q T6 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		57	57	58	58	0	(2)	0	(2)	0	57	0	0	0	2	10/01/2031	1
3138A2 BL 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,985	1,985	2,069	2,066	0	(81)	0	(81)	0	1,985	0	0	0	37	12/01/2040	1
3138AK SA 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		8,266	8,266	8,614	8,677	0	(411)	0	(411)	0	8,266	0	0	0	163	08/01/2041	1
3138AR X3 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		6,468	6,468	6,741	6,724	0	(256)	0	(256)	0	6,468	0	0	0	121	09/01/2041	1
3138AS RZ 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		273,416	273,416	284,630	283,739	0	(10,323)	0	(10,323)	0	273,416	0	0	0	5,129	09/01/2041	1
3138AV P7 4	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		82,976	82,976	86,383	86,189	0	(3,214)	0	(3,214)	0	82,976	0	0	0	1,595	10/01/2041	1
3138EG EW 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		8,357	8,357	8,708	8,707	0	(350)	0	(350)	0	8,357	0	0	0	155	11/01/2040	1
31390B WE 4	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,098	1,098	1,163	1,176	0	(77)	0	(77)	0	1,098	0	0	0	36	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
31390P GK 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		2,341	2,341	2,448	2,574	0	(233)	0	(233)	0	2,341	0	0	0	75	08/01/2032	1
31391U C5 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		90	90	97	98	0	(8)	0	(8)	0	90	0	0	0	2	01/01/2033	1
31391W 5H 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		2,318	2,318	2,395	2,405	0	(87)	0	(87)	0	2,318	0	0	0	57	04/01/2033	1
31400J SJ 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		168	168	173	175	0	(7)	0	(7)	0	168	0	0	0	4	02/01/2033	1
31401B 4L 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		2,174	2,174	2,189	2,189	0	(15)	0	(15)	0	2,174	0	0	0	53	05/01/2033	1
31401B NS 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		4,160	4,160	4,189	4,190	0	(30)	0	(30)	0	4,160	0	0	0	107	04/01/2033	1
31402C PL 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		35,352	35,352	37,171	37,250	0	(1,898)	0	(1,898)	0	35,352	0	0	0	837	11/01/2033	1
31402C U6 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,454	1,454	1,501	1,507	0	(53)	0	(53)	0	1,454	0	0	0	34	03/01/2034	1
31402E AQ 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		447	447	463	468	0	(21)	0	(21)	0	447	0	0	0	11	07/01/2033	1
31403F JW 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		57,690	57,690	57,990	57,963	0	(273)	0	(273)	0	57,690	0	0	0	1,508	10/01/2033	1
31404B SQ 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		21,226	21,226	22,568	22,490	0	(1,265)	0	(1,265)	0	21,226	0	0	0	581	02/01/2034	1
31405A U9 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		3,986	3,986	3,923	3,919	0	67	0	67	0	3,986	0	0	0	107	06/01/2034	1
31406A 6Y 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		82,014	82,014	83,118	83,020	0	(1,006)	0	(1,006)	0	82,014	0	0	0	2,160	12/01/2034	1
31406D EL 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		110	110	111	111	0	(1)	0	(1)	0	110	0	0	0	3	12/01/2034	1
31410G RA 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		22,646	22,646	24,450	25,850	0	(3,204)	0	(3,204)	0	22,646	0	0	0	690	12/01/2037	1
31412N SL 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		536	536	573	573	0	(37)	0	(37)	0	536	0	0	0	15	12/01/2038	1
31413U TQ 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		6,551	6,551	6,896	6,901	0	(350)	0	(350)	0	6,551	0	0	0	186	12/01/2037	1
31415Q P9 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		41,963	41,963	45,916	46,590	0	(4,628)	0	(4,628)	0	41,963	0	0	0	1,037	01/01/2038	1
31416B VH 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		849	849	877	884	0	(35)	0	(35)	0	849	0	0	0	20	12/01/2034	1
31418M A2 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		5,402	5,402	5,661	5,678	0	(276)	0	(276)	0	5,402	0	0	0	138	08/01/2037	1
31418M PU 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		24,991	24,991	26,760	27,413	0	(2,422)	0	(2,422)	0	24,991	0	0	0	713	03/01/2037	1
31419A VB 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		27,658	27,658	30,122	31,174	0	(3,516)	0	(3,516)	0	27,658	0	0	0	712	04/01/2037	1
3138WA H5 9	FNMA 20YR		06/01/2016.	SCHEDULED REDEMPTION		206,523	206,523	210,784	210,692	0	(4,169)	0	(4,169)	0	206,523	0	0	0	3,501	11/01/2033	1
31418B C3 8	FNMA 20YR		06/01/2016.	SCHEDULED REDEMPTION		73,334	73,334	75,145	74,950	0	(1,616)	0	(1,616)	0	73,334	0	0	0	1,214	05/01/2034	1
3138EL 5M 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		934,717	934,717	998,979	994,782	0	(60,065)	0	(60,065)	0	934,717	0	0	0	20,167	11/01/2043	1
3138EM HU 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		44,108	44,108	47,089	46,854	0	(2,747)	0	(2,747)	0	44,108	0	0	0	939	01/01/2044	1
3138MC 2X 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		1,373	1,373	1,415	1,414	0	(41)	0	(41)	0	1,373	0	0	0	20	10/01/2042	1
3138MC F6 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		14,602	14,602	13,973	14,020	0	581	0	581	0	14,602	0	0	0	205	09/01/2042	1
3138W5 KA 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		12,270	12,270	12,302	12,303	0	(33)	0	(33)	0	12,270	0	0	0	176	03/01/2043	1
3138W6 GB 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		15,609	15,609	15,647	15,647	0	(38)	0	(38)	0	15,609	0	0	0	223	05/01/2043	1
3138W9 2M 1	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		58,394	58,394	61,370	61,359	0	(2,965)	0	(2,965)	0	58,394	0	0	0	1,115	10/01/2043	1
3138W9 MD 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		21,574	21,574	22,668	22,670	0	(1,096)	0	(1,096)	0	21,574	0	0	0	408	09/01/2043	1
3138W9 VE 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		10,613	10,613	11,142	11,136	0	(523)	0	(523)	0	10,613	0	0	0	195	10/01/2043	1
3138W9 VJ 6	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		133,664	133,664	142,854	142,232	0	(8,567)	0	(8,567)	0	133,664	0	0	0	2,925	10/01/2043	1
3138WA N5 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		610,341	610,341	634,612	633,095	0	(22,753)	0	(22,753)	0	610,341	0	0	0	11,471	12/01/2043	1

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
3138WA SP 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		35,309	35,309	36,462	36,387	0	(1,078)	0	(1,078)	0	35,309	0	0	0	671	01/01/2044	1
3138WM XK 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		19,326	19,326	19,376	19,376	0	(50)	0	(50)	0	19,326	0	0	0	274	03/01/2043	1
3138WP G2 4	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		105,152	105,152	105,422	105,422	0	(269)	0	(269)	0	105,152	0	0	0	1,506	04/01/2043	1
3138WQ A2 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		16,405	16,405	16,435	16,436	0	(30)	0	(30)	0	16,405	0	0	0	233	05/01/2043	1
3138WQ AY 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		49,384	49,384	49,489	49,489	0	(105)	0	(105)	0	49,384	0	0	0	704	05/01/2043	1
3138WT RV 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		14,771	14,771	14,802	14,802	0	(31)	0	(31)	0	14,771	0	0	0	211	06/01/2043	1
3138WT US 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		25,916	25,916	25,983	25,983	0	(67)	0	(67)	0	25,916	0	0	0	373	04/01/2043	1
3138X0 PT 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		58,942	58,942	61,259	61,099	0	(2,157)	0	(2,157)	0	58,942	0	0	0	1,166	07/01/2043	1
3138X1 UK 0	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		54,566	54,566	57,806	57,549	0	(2,983)	0	(2,983)	0	54,566	0	0	0	1,072	08/01/2043	1
3138X2 RR 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		24,000	24,000	24,048	24,047	0	(47)	0	(47)	0	24,000	0	0	0	341	08/01/2043	1
3138X2 YC 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		8,618	8,618	8,635	8,635	0	(17)	0	(17)	0	8,618	0	0	0	123	07/01/2043	1
3138X3 2Q 4	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		426	426	448	447	0	(21)	0	(21)	0	426	0	0	0	8	10/01/2043	1
3138X6 Y5 8	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		493,391	493,391	513,001	511,810	0	(18,419)	0	(18,419)	0	493,391	0	0	0	9,524	11/01/2043	1
3138X9 A8 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		192,460	192,460	200,035	199,652	0	(7,192)	0	(7,192)	0	192,460	0	0	0	3,713	10/01/2043	1
3138XB JM 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		17,852	17,852	18,515	18,507	0	(655)	0	(655)	0	17,852	0	0	0	338	11/01/2043	1
3138XB XY 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		406,913	406,913	434,889	432,249	0	(25,335)	0	(25,335)	0	406,913	0	0	0	8,693	12/01/2043	1
3138XF C4 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		3,620	3,620	3,784	3,745	0	(125)	0	(125)	0	3,620	0	0	0	72	04/01/2044	1
3138XF DZ 5	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		54,695	54,695	56,763	56,651	0	(1,956)	0	(1,956)	0	54,695	0	0	0	1,056	12/01/2043	1
3138XQ VJ 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		217,887	217,887	224,015	223,029	0	(5,142)	0	(5,142)	0	217,887	0	0	0	3,514	07/01/2044	1
3138XQ X6 3	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		6,114	6,114	6,391	6,356	0	(243)	0	(243)	0	6,114	0	0	0	107	04/01/2044	1
3138XS EJ 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		222,256	222,256	228,507	227,730	0	(5,474)	0	(5,474)	0	222,256	0	0	0	3,555	07/01/2044	1
3138Y5 WF 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		57,280	57,280	61,351	61,123	0	(3,843)	0	(3,843)	0	57,280	0	0	0	1,077	12/01/2044	1
31402R UN 7	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		35,351	35,351	37,482	38,552	0	(3,201)	0	(3,201)	0	35,351	0	0	0	924	02/01/2035	1
31417E ZA 2	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		3,308	3,308	3,316	3,316	0	(8)	0	(8)	0	3,308	0	0	0	47	02/01/2043	1
31417G TQ 9	FNMA 30YR		06/01/2016.	SCHEDULED REDEMPTION		19,574	19,574	19,616	19,616	0	(42)	0	(42)	0	19,574	0	0	0	278	06/01/2043	1
31418A QR 2	FNMA CONV LONG TERM 30YR OR LESS L		06/01/2016.	SCHEDULED REDEMPTION		46,890	46,890	43,872	44,138	0	2,753	0	2,753	0	46,890	0	0	0	665	02/01/2043	1
31418A UC 0	FNMA CONV LONG TERM 30YR OR LESS L		06/01/2016.	SCHEDULED REDEMPTION		6,474	6,474	6,057	6,102	0	372	0	372	0	6,474	0	0	0	89	06/01/2043	1
31359S JT 8	FNMA_01-5		06/01/2016.	SCHEDULED REDEMPTION		20,437	20,437	20,664	20,640	0	(203)	0	(203)	0	20,437	0	0	0	646	03/01/2031	1
313921 A5 7	FNMA_01-65		06/25/2016.	SCHEDULED REDEMPTION		14,913	14,913	14,942	15,137	0	(224)	0	(224)	0	14,913	0	0	0	74	11/25/2031	1
31392D WQ 1	FNMA_02-51		06/25/2016.	SCHEDULED REDEMPTION		12,901	12,901	12,921	12,910	0	(9)	0	(9)	0	12,901	0	0	0	57	08/25/2032	1
31396V NH 7	FNMA_07-26		06/01/2016.	SCHEDULED REDEMPTION		1,481,394	1,481,394	1,345,208	1,411,259	0	70,135	0	70,135	0	1,481,394	0	0	0	38,104	04/01/2037	1
31396W G5 9	FNMA_07-65		06/01/2016.	SCHEDULED REDEMPTION		715,511	715,511	646,489	681,262	0	34,250	0	34,250	0	715,511	0	0	0	18,106	07/01/2037	1
31397L TB 5	FNMA_08-49		06/01/2016.	SCHEDULED REDEMPTION		15,464	15,464	16,277	16,450	0	(986)	0	(986)	0	15,464	0	0	0	359	04/01/2038	1
313602 U7 7	FNMA_89-60		06/01/2016.	SCHEDULED REDEMPTION		369	369	288	359	0	11	0	11	0	369	0	0	0	12	09/01/2019	1
313603 BF 8	FNMA_89-77		06/01/2016.	SCHEDULED REDEMPTION		341	341	311	335	0	6	0	6	0	341	0	0	0	14	11/01/2019	1

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
313603 B4 3	FNMA_90-18		06/01/2016.	SCHEDULED REDEMPTION		1,371	1,371	1,217	1,341	0	31	0	31	0	1,371	0	0	0	45	03/01/2020	1
38379K GA 0	GNR_15-32		06/01/2016.	SCHEDULED REDEMPTION		502,640	502,640	495,768	0	0	6,872	0	6,872	0	502,640	0	0	0	4,802	02/01/2049	1
38379R FE 8	GNR_16-14		06/01/2016.	SCHEDULED REDEMPTION		82,952	82,952	82,745	0	0	207	0	207	0	82,952	0	0	0	799	03/01/2057	1
38379U DM 5	GNR_16-3		06/01/2016.	SCHEDULED REDEMPTION		27,630	27,630	27,606	0	0	24	0	24	0	27,630	0	0	0	285	04/01/2056	1
38379R HG 1	GNR_16-39		06/01/2016.	SCHEDULED REDEMPTION		8,227	8,227	8,256	0	0	(29)	0	(29)	0	8,227	0	0	0	50	01/01/2056	1
38379U JW 7	GNR_16-41		06/01/2016.	SCHEDULED REDEMPTION		24,527	24,527	24,435	0	0	92	0	92	0	24,527	0	0	0	118	06/01/2057	1
38379U SR 8	GNR_16-64		06/01/2016.	SCHEDULED REDEMPTION		1,270	1,270	1,274	0	0	(5)	0	(5)	0	1,270	0	0	0	3	12/01/2057	1
38379R CH 4	GNR_16-7		06/01/2016.	SCHEDULED REDEMPTION		17,214	17,214	16,880	0	0	334	0	334	0	17,214	0	0	0	154	07/01/2057	1
69412A AD 6	PCM-1		05/01/2016.	SCHEDULED REDEMPTION		381	381	377	381	0	0	0	0	0	381	0	0	0	16	03/02/2018	6*
3137G0 AA 7	STACR_13-DN1		06/27/2016.	Various		1,283,347	1,259,854	1,307,299	1,300,431	0	(8,315)	0	(8,315)	0	1,292,116	0	(8,770)	(8,770)	17,670	07/25/2023	1
3137G0 AC 3	STACR_13-DN2		06/27/2016.	SCHEDULED REDEMPTION		572,314	572,314	573,146	572,063	0	250	0	250	0	572,314	0	0	0	5,004	11/25/2023	1
3137G0 AK 5	STACR_14-DN1		06/27/2016.	SCHEDULED REDEMPTION		1,366,824	1,366,824	1,368,151	1,367,967	0	(1,144)	0	(1,144)	0	1,366,824	0	0	0	9,355	02/25/2024	1
3137G0 FQ 7	STACR_15-DNA2		06/27/2016.	SCHEDULED REDEMPTION		1,672,296	1,672,296	1,672,296	1,672,296	0	0	0	0	0	1,672,296	0	0	0	12,461	12/25/2027	1Z
3137G0 EJ 4	STACR_15-HQ1		05/05/2016.	JP MORGAN SECURITIES INC		663,711	650,000	635,888	400,000	0	146	0	146	0	636,033	0	27,678	27,678	7,651	03/25/2025	2
134011 AJ 4	CAMP PENDLETON/QUANTICO		04/01/2016.	CALL TRANSACTION		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,761	10/01/2050	1FE
487312 AA 8	KEENAN FT DETRICK ENERGY 144A		05/15/2016.	SCHEDULED REDEMPTION		247,477	247,477	247,477	247,477	0	0	0	0	0	247,477	0	0	0	7,539	05/15/2033	1FE
048677 AG 3	ATLANTIC MARINE CORPS COMMUNITIES		06/01/2016.	SCHEDULED REDEMPTION		26,221	26,221	29,070	0	0	(2,849)	0	(2,849)	0	26,221	0	0	0	807	12/01/2051	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						16,587,063	16,549,860	16,615,575	15,775,100	0	(129,497)	0	(129,497)	0	16,568,155	0	18,908	18,908	255,180	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00764M CS 4	AABST_04-4		06/27/2016.	SCHEDULED REDEMPTION		439,624	439,624	439,624	439,624	0	0	0	0	0	439,624	0	0	0	3,235	10/25/2034	1FM
00764M GF 8	AABST_05-4		06/27/2016.	SCHEDULED REDEMPTION		1,114,023	1,114,023	1,090,127	1,099,109	0	14,914	0	14,914	0	1,114,023	0	0	0	3,460	10/25/2035	1FM
04542B KS 0	ABFC_05-HE1		06/27/2016.	SCHEDULED REDEMPTION		160,298	160,298	155,739	155,733	0	4,564	0	4,564	0	160,298	0	0	0	821	03/25/2035	1FM
04542B LX 8	ABFC_05-WF1		06/27/2016.	SCHEDULED REDEMPTION		70,851	70,851	70,054	70,407	0	444	0	444	0	70,851	0	0	0	360	12/25/2034	1FM
00841L AV 8	ABMT_14-3		06/01/2016.	SCHEDULED REDEMPTION		1,144	1,144	1,136	0	0	7	0	7	0	1,144	0	0	0	7	11/25/2044	1FE
00841X BJ 8	ABMT_15-2		06/01/2016.	SCHEDULED REDEMPTION		5,053	5,053	4,670	0	0	383	0	383	0	5,053	0	0	0	32	03/25/2045	1AM
00842A AD 1	ABMT_15-4		06/01/2016.	SCHEDULED REDEMPTION		636,615	636,615	637,510	637,474	0	(860)	0	(860)	0	636,615	0	0	0	10,240	06/01/2045	1FM
00084D AJ 9	ABN AMRO BANK NV	F	04/19/2016.	NOMURA SECURITIES INTERNATIONAL INC		4,046,520	4,000,000	3,994,400	3,994,476	0	366	0	366	0	3,994,842	0	51,678	51,678	37,567	06/04/2020	1FE
04541G KD 3	ABSHE_04-HE4		06/27/2016.	SCHEDULED REDEMPTION		4,994	4,994	4,873	4,916	0	78	0	78	0	4,994	0	0	0	36	06/25/2034	1FM
004375 CP 4	ACCR_05-1		06/27/2016.	SCHEDULED REDEMPTION		307,613	307,613	305,225	306,926	0	687	0	687	0	307,613	0	0	0	1,447	04/25/2035	1FM
004375 DU 2	ACCR_05-3		06/27/2016.	SCHEDULED REDEMPTION		274,309	274,309	259,479	267,918	0	6,390	0	6,390	0	274,309	0	0	0	1,191	09/25/2035	1FM
00432C CJ 8	ACCSS_05-A - ABS		04/25/2016.	SCHEDULED REDEMPTION		778,244	778,244	750,957	764,242	0	14,002	0	14,002	0	778,244	0	0	0	3,420	07/25/2034	1FE
004421 EM 1	ACE_04-HE1		06/27/2016.	SCHEDULED REDEMPTION		28,345	28,345	27,654	27,651	0	694	0	694	0	28,345	0	0	0	278	03/25/2034	1FM
004421 QP 1	ACE_05-WF1		06/27/2016.	SCHEDULED REDEMPTION		158,464	158,464	157,584	157,892	0	573	0	573	0	158,464	0	0	0	790	05/25/2035	1FM
00507V AE 9	ACTIVISION BLIZZARD INC		05/26/2016.	WELLS FARGO ADVISORS, LLC		207,100	190,000	199,975	197,819	0	(482)	0	(482)	0	197,336	0	9,764	9,764	8,146	09/15/2023	3FE
368682 AR 1	AEROJET ROCKETDYNE HOLDINGS INC		06/01/2016.	WELLS FARGO ADVISORS, LLC		179,563	170,000	175,903	173,780	0	(465)	0	(465)	0	173,315	0	6,248	6,248	8,782	03/15/2021	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
02660T GN 7	AHM_05-4A	.	06/27/2016.	SCHEDULED REDEMPTION		33,007	33,007	26,901	0	0	6,106	0	6,106	0	33,007	0	0	0	109	11/25/2045	1AM
00928Q AP 6	AIRCASTLE LTD	E	06/14/2016.	Various		742,209	733,000	737,645	0	0	(113)	0	(113)	0	737,532	0	4,677	4,677	8,140	04/01/2023	3FE
012605 AA 9	ALBEA BEAUTY HOLDINGS SA	F	06/03/2016.	JEFFERIES & CO. INC		380,700	360,000	382,325	376,236	0	(2,325)	0	(2,325)	0	373,911	0	6,789	6,789	18,174	11/01/2019	4FE
BHM1F9 B6 5	ALBERTSONS LLC	.	06/22/2016.	HIMCO OPERATIONAL TRANSACTION		1,841,477	1,863,330	1,838,629	0	0	914	0	914	0	1,839,544	0	1,934	1,934	38,809	12/01/2022	3FE
022249 AU 0	ALCOA INC	.	06/30/2016.	Various		170,746	169,000	183,999	182,786	0	(406)	0	(406)	0	182,380	0	(11,635)	(11,635)	6,845	01/15/2028	3FE
013817 AQ 4	ALCOA INC	.	06/30/2016.	Various		1,620,645	1,559,000	1,731,937	1,709,969	0	(11,024)	0	(11,024)	0	1,698,945	0	(78,300)	(78,300)	78,635	02/23/2022	3FE
01449J AH 8	ALERE INC	.	04/07/2016.	GMP SECURITIES, LLC		467,025	448,000	467,702	310,011	0	(1,695)	0	(1,695)	0	460,338	0	6,687	6,687	10,556	07/01/2018	4FE
01748X AA 0	ALLEGIANT TRAVEL CO	.	05/19/2016.	GOLDMAN SACHS & CO		58,853	57,000	58,069	57,784	0	(81)	0	(81)	0	57,703	0	1,150	1,150	1,123	07/15/2019	4FE
02005N BF 6	ALLY FINANCIAL INC	.	06/23/2016.	BARCLAYS CAPITAL INC		355,029	351,000	347,718	347,746	0	122	0	122	0	347,868	0	7,162	7,162	12,222	11/20/2025	3FE
36186C CA 9	ALLY FINANCIAL INC	.	06/08/2016.	CREDIT AGRICOLE SECURITIES (USA) IN		99,114	90,000	106,538	100,241	0	(1,427)	0	(1,427)	0	98,814	0	300	300	3,180	12/31/2018	3FE
02154C AE 3	ALTICE FINANCING SA	F	04/18/2016.	GOLDMAN SACHS & CO		555,450	552,000	552,000	0	0	0	0	0	0	552,000	0	3,450	3,450	0	05/15/2026	4FE
03077J AB 6	AMERIGAS FINANCE LLC/AMERIGAS FINA	.	06/24/2016.	Various		2,375,156	2,256,000	2,404,580	2,369,208	0	(14,560)	0	(14,560)	0	2,354,648	0	20,507	20,507	93,201	05/20/2022	3FE
031162 CC 2	AMGEN INC	.	06/14/2016.	HIMCO OPERATIONAL TRANSACTION		629	629	485	0	0	0	0	0	0	485	0	144	144	0	06/15/2048	2FE
031162 BA 7	AMGEN INC	.	06/14/2016.	HIMCO OPERATIONAL TRANSACTION		17,573,138	17,647,000	17,564,589	17,572,593	0	654	0	654	0	17,573,246	0	(109)	(109)	981,958	02/01/2039	2FE
031162 BP 4	AMGEN INC	.	05/10/2016.	MORGAN STANLEY & CO. LLC		1,701,240	1,500,000	1,705,950	0	0	(492)	0	(492)	0	1,705,458	0	(4,218)	(4,218)	39,865	05/15/2043	2FE
00252F CT 6	AMIT_05-4	.	06/27/2016.	SCHEDULED REDEMPTION		516,648	516,648	515,759	516,641	0	7	0	7	0	516,648	0	0	0	2,806	10/25/2035	1FM
03072S SH 9	AMSI_04-R6	.	06/27/2016.	SCHEDULED REDEMPTION		540,662	540,662	535,222	536,816	0	3,845	0	3,845	0	540,662	0	0	0	2,259	07/25/2034	1FM
03072S TZ 8	AMSI_04-R8	.	06/27/2016.	SCHEDULED REDEMPTION		325,226	325,226	324,413	324,698	0	528	0	528	0	325,226	0	0	0	2,161	09/25/2034	1FM
03072S XY 6	AMSI_05-R1	.	06/27/2016.	SCHEDULED REDEMPTION		877,762	877,762	877,762	877,762	0	0	0	0	0	877,762	0	0	0	4,527	03/25/2035	1FM
03072S G2 5	AMSI_05-R6	.	06/27/2016.	SCHEDULED REDEMPTION		537,483	537,483	429,987	503,714	0	33,769	0	33,769	0	537,483	0	0	0	2,573	08/25/2035	1FM
034863 AN 0	ANGLO AMERICAN CAPITAL PLC	F	06/14/2016.	SCOTT & STRINGFELLOW, LLC		230,447	235,000	182,125	0	0	2,982	0	2,982	0	185,107	0	45,340	45,340	5,040	05/14/2020	3FE
036510 AA 3	ANSON_06-1A	.	06/28/2016.	SCHEDULED REDEMPTION		1,147,132	1,147,132	219,240	153,152	0	993,980	0	993,980	0	1,147,132	0	0	0	4,223	07/28/2046	6FE
036510 AB 1	ANSON_06-1A	.	06/01/2016.	SCHEDULED REDEMPTION		189,922	189,922	77	0	0	189,922	0	189,922	0	189,922	0	0	0	5,356	07/01/2046	6FE
03674P AJ 2	ANTERO RESOURCES FINANCE CORP	.	06/24/2016.	DEUTSCHE BANK SECURITIES INC.		165,825	165,000	172,013	169,273	0	(682)	0	(682)	0	168,591	0	(2,766)	(2,766)	5,720	12/01/2020	3FE
03927R AA 2	ARCAP_06-RR7	.	06/01/2016.	SCHEDULED REDEMPTION		269,935	269,935	41,057	0	0	269,935	0	269,935	0	269,935	0	0	0	10,818	09/01/2045	6FE
03927R AB 0	ARCAP_06-RR7	.	06/01/2016.	SCHEDULED REDEMPTION		81,543	81,543	14,726	0	0	81,543	0	81,543	0	81,543	0	0	0	3,496	09/01/2045	6FE
03938L AM 6	ARCELORMITTAL	F	05/19/2016.	HIMCO OPERATIONAL TRANSACTION		2,879,370	2,461,000	2,894,509	2,857,575	0	(40,825)	0	(40,825)	0	2,816,749	0	62,621	62,621	124,609	06/01/2019	3FE
03969L AA 4	ARDAGH FINANCE HOLDINGS S.A	F	05/02/2016.	GOLDMAN SACHS & CO		226,050	220,000	206,250	0	0	596	0	596	0	206,846	0	19,204	19,204	0	06/15/2019	5FE
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG	F	04/29/2016.	STIFEL, NICOLAUS & COMPANY INCORPOR		327,845	323,000	323,000	0	0	0	0	0	0	323,000	0	4,845	4,845	0	05/15/2024	5FE
04012V AC 3	ARES_07-12A	R	05/25/2016.	SCHEDULED REDEMPTION		500,000	500,000	490,805	492,333	0	7,667	0	7,667	0	500,000	0	0	0	3,817	11/25/2020	1FE
04012L AB 7	ARES_07-3RA - CLO	R	04/18/2016.	SCHEDULED REDEMPTION		1,672,627	1,672,627	1,670,230	1,672,627	0	0	0	0	0	1,672,627	0	0	0	5,881	04/16/2021	1FE

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
045054	AB 9	ASHTEAD CAPITAL INC		06/23/2016.	MARKET AXESS TRADING PLATFORM		497,122	474,000	508,691	500,848	0	(3,635)	0	(3,635)	0	497,213	0	(91)	(91)	29,355	07/15/2022	3FE
04963W	AA 4	ATRM_5A - CLO	R	05/20/2016.	SCHEDULED REDEMPTION		1,442,912	1,442,912	1,442,912	1,442,912	0	0	0	0	0	1,442,912	0	0	0	5,397	07/20/2020	1FE
BHM1EQ	TE 2	AVAGO TECHNOLOGIES CAYMAN FINANCE	F	07/26/2016.	Various		419,452	418,420	414,640	0	0	213	0	213	0	414,852	0	4,599	4,599	5,970	11/13/2022	2FE
05464P	AG 7	AXIS_15-1 - ABS		06/20/2016.	SCHEDULED REDEMPTION		1,263,429	1,263,429	1,263,353	1,263,380	0	49	0	49	0	1,263,429	0	0	0	11,326	03/20/2020	1FE
05950V	AC 4	BACM_06-6		06/01/2016.	SCHEDULED REDEMPTION		224,369	224,369	225,497	224,415	0	(46)	0	(46)	0	224,369	0	0	0	4,607	10/01/2045	1FM
059512	AE 3	BACM_07-3		06/01/2016.	SCHEDULED REDEMPTION		58,551	58,551	59,569	59,160	0	(609)	0	(609)	0	58,551	0	0	0	1,796	06/01/2049	1FM
058498	AR 7	BALL CORP		06/23/2016.	KEYBANC CAPITAL MARKETS, INC.		317,250	300,000	310,875	0	0	(629)	0	(629)	0	310,246	0	7,004	7,004	11,792	03/15/2022	3FE
05990G	AA 3	BANCO DE CREDITO DEL PERU	F	05/24/2016.	Various		580,088	556,000	530,130	535,529	0	952	0	952	0	536,481	0	43,607	43,607	15,470	04/01/2023	2FE
06051G	EU 9	BANK OF AMERICA CORP		06/08/2016.	GOLDMAN SACHS & CO		1,278,807	1,255,000	1,248,867	1,249,859	0	295	0	295	0	1,250,153	0	28,654	28,654	38,194	01/11/2023	1FE
06659#	AB 3	BANNER SEVENTEEN LLC		04/28/2016.	MATURED		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	86,700	04/28/2016	2FE
05530Q	AG 5	BAT INTERNATIONAL FINANCE PLC	F	06/08/2016.	JP MORGAN SECURITIES INC.		1,963,346	1,900,000	1,946,492	1,944,888	0	(4,337)	0	(4,337)	0	1,940,551	0	22,795	22,795	25,835	06/15/2020	1FE
07324S	CH 3	BAYC_05-3A - ABS		06/27/2016.	SCHEDULED REDEMPTION		59,043	59,043	49,775	44,414	0	14,629	0	14,629	0	59,043	0	0	0	303	11/25/2035	1AM
07324S	DG 4	BAYC_06-1A - ABS		06/27/2016.	SCHEDULED REDEMPTION		77,751	77,751	77,879	77,751	0	0	0	0	0	77,751	0	0	0	305	04/25/2036	5AM
07324S	DH 2	BAYC_06-1A - ABS		06/27/2016.	SCHEDULED REDEMPTION		40,289	40,289	40,355	32,595	8,482	(788)	0	7,694	0	40,289	0	0	0	162	04/25/2036	6AM
07324Y	AC 3	BAYC_06-2A - ABS		06/27/2016.	SCHEDULED REDEMPTION		224,513	224,513	224,232	224,513	0	0	0	0	0	224,513	0	0	0	793	07/25/2036	4AM
07325B	AD 0	BAYC_06-4A - ABS		06/27/2016.	SCHEDULED REDEMPTION		55,382	55,382	10,485	0	0	55,382	0	55,382	0	55,382	0	0	0	190	12/25/2036	6FE
07325M	AB 0	BAYC_07-1 - ABS		06/27/2016.	SCHEDULED REDEMPTION		178,076	178,076	130,736	107,738	0	70,338	0	70,338	0	178,076	0	0	0	573	03/25/2037	1AM
07325X	AC 4	BAYC_07-2A - ABS		06/27/2016.	SCHEDULED REDEMPTION		83,367	83,367	83,367	18,032	0	65,335	0	65,335	0	83,367	0	0	0	312	07/25/2037	6FE
07325X	AD 2	BAYC_07-2A - ABS		06/27/2016.	SCHEDULED REDEMPTION		44,617	44,617	5,660	0	0	44,617	0	44,617	0	44,617	0	0	0	175	07/25/2037	6FE
07324Q	CU 8	BAYV_03-AA		06/01/2016.	SCHEDULED REDEMPTION		2,388	2,388	2,323	2,380	0	8	0	8	0	2,388	0	0	0	29	02/01/2033	1FM
073250	BM 3	BAYV_05-A - ABS		06/28/2016.	SCHEDULED REDEMPTION		239,613	239,613	146,236	177,737	0	61,875	0	61,875	0	239,613	0	0	0	1,672	02/28/2040	2AM
073250	BQ 4	BAYV_05-A - ABS		06/28/2016.	SCHEDULED REDEMPTION		263,581	263,581	108,495	144,327	0	119,254	0	119,254	0	263,581	0	0	0	2,416	02/28/2040	6FE
07325V	AL 8	BAYV_07-A		05/31/2016.	SCHEDULED REDEMPTION		0	106,811	91,627	0	0	0	0	0	0	0	0	0	0	562	05/28/2037	1FM
05490D	AE 7	BBCMS_14-BXO		05/15/2016.	SCHEDULED REDEMPTION		7,214,340	7,214,340	7,207,126	7,211,878	0	2,461	0	2,461	0	7,214,340	0	0	0	61,239	08/15/2027	1FM
05490D	AN 7	BBCMS_14-BXO		05/12/2016.	SANDLER ONEILL & PARTNERS, LP		274,125	300,000	300,396	300,186	0	(88)	0	(88)	0	300,098	0	(25,973)	(25,973)	3,853	08/15/2027	1FM
165069	AP 0	BELL ATLANTIC MARYLAND INC		04/04/2016.	HIMCO OPERATIONAL TRANSACTION		7,716,828	5,930,000	6,830,648	6,527,106	0	(6,799)	0	(6,799)	0	6,520,307	0	1,196,520	1,196,520	222,704	10/15/2029	2FE
078167	AZ 6	BELL ATLANTIC PENNSYLVANIA INC		04/04/2016.	HIMCO OPERATIONAL TRANSACTION		24,495,850	18,500,000	21,837,495	20,813,742	0	(23,354)	0	(23,354)	0	20,790,388	0	3,705,462	3,705,462	467,716	12/15/2030	2FE
078167	BA 0	BELL ATLANTIC PENNSYLVANIA INC		04/04/2016.	HIMCO OPERATIONAL TRANSACTION		25,772,930	19,000,000	21,954,880	21,195,233	0	(19,569)	0	(19,569)	0	21,175,665	0	4,597,265	4,597,265	1,057,535	08/15/2031	2FE
BHM1DE	L8 1	BERRY PLASTICS CORP		06/15/2016.	Various		1,010,348	1,013,203	1,010,272	583,360	0	166	0	166	0	1,010,525	0	(178)	(178)	20,997	09/17/2022	3FE
05506#	AA 2	BFC-WGL FEDERAL RECEIVABLES TRUST		05/01/2016.	SCHEDULED REDEMPTION		275,462	275,462	275,462	275,462	0	0	0	0	0	275,462	0	0	0	4,733	05/01/2040	1
092019	AA 6	BLACK_05-2A - CLO		04/07/2016.	SCHEDULED REDEMPTION		24,049	24,049	23,838	23,916	0	132	0	132	0	24,049	0	0	0	70	01/07/2018	1FE
12328M	AW 1	BLX_06-AA - ABS		06/20/2016.	SCHEDULED REDEMPTION		21,811	21,811	6,084	0	0	21,811	0	21,811	0	21,811	0	0	0	92	10/20/2038	1AM

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
10623*	AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		06/30/2016.	SCHEDULED REDEMPTION		137,500	137,500	137,500	137,500	0	0	0	0	0	137,500	0	0	0	0	06/30/2024	1
108124	AA 6	BRDG_06-1A - CLO	R	04/21/2016.	SCHEDULED REDEMPTION		447,004	447,004	447,004	447,004	0	0	0	0	0	447,004	0	0	0	1,635	07/21/2020	1FE
111013	AM 0	BRITISH SKY BROADCASTING GROUP PLC	F	06/07/2016.	BARCLAYS CAPITAL INC		6,310,506	6,235,000	6,225,710	6,227,995	0	799	0	799	0	6,228,794	0	81,712	81,712	120,024	09/16/2019	2FE
111621	AM 0	BROCADE COMMUNICATIONS SYSTEMS INC		05/11/2016.	Various		1,337,374	1,388,000	1,331,508	1,331,965	0	2,405	0	2,405	0	1,334,369	0	3,004	3,004	52,670	01/15/2023	3FE
073877	BH 4	BSABS_05-SD2		06/27/2016.	SCHEDULED REDEMPTION		61,021	61,021	59,730	60,339	0	682	0	682	0	61,021	0	0	0	247	03/25/2035	1FM
073879	VF 2	BSABS_05-TC1		06/27/2016.	SCHEDULED REDEMPTION		9,518	9,518	9,102	9,109	0	409	0	409	0	9,518	0	0	0	47	05/25/2035	1FM
07387U	EJ 6	BSABS_06-HE2		06/27/2016.	SCHEDULED REDEMPTION		284,958	284,958	279,526	279,616	0	5,343	0	5,343	0	284,958	0	0	0	854	02/25/2036	2AM
07388Y	AE 2	BSCMS_07-PW16		06/01/2016.	SCHEDULED REDEMPTION		19,552	19,552	20,065	19,882	0	(331)	0	(331)	0	19,552	0	0	0	523	06/01/2040	1FM
07400S	AB 5	BSSBC_06-1A - ABS		06/27/2016.	SCHEDULED REDEMPTION		280,253	280,253	280,253	280,253	0	0	0	0	0	280,253	0	0	0	890	09/25/2036	2AM
22533P	AA 2	CAALT_14-1A - ABS		06/15/2016.	SCHEDULED REDEMPTION		1,073,844	1,073,844	1,074,851	1,074,410	0	(566)	0	(566)	0	1,073,844	0	0	0	8,322	10/15/2021	1FE
12685J	AA 3	CABLE ONE INC		06/13/2016.	Various		68,085	66,000	67,155	67,049	0	(93)	0	(93)	0	66,956	0	1,129	1,129	1,848	06/15/2022	4FE
131347	BY 1	CALPINE CORP		05/31/2016.	MITSUBISHI UFJ SECURITIES (USA), IN		382,679	360,000	386,305	383,127	0	(3,251)	0	(3,251)	0	379,876	0	2,803	2,803	23,936	01/15/2023	3FE
131347	CA 2	CALPINE CORP		06/23/2016.	DEUTSCHE BANK SECURITIES INC.		257,694	245,000	258,781	0	0	(672)	0	(672)	0	258,110	0	(416)	(416)	6,276	01/15/2022	3FE
131347	CC 8	CALPINE CORP		06/23/2016.	JP MORGAN SECURITIES INC		173,766	165,000	173,456	0	0	(113)	0	(113)	0	173,343	0	423	423	4,389	01/15/2024	3FE
BHM1B2	LE 6	CALPINE CORP		06/30/2016.	SINKING FUND TRANSACTION		5,263	5,263	5,243	5,243	0	1	0	1	0	5,245	0	18	18	92	05/27/2022	3FE
136055	AA 8	CANADIAN IMPERIAL BANK OF COMMERCE	A	04/10/2016.	SCHEDULED REDEMPTION		589,455	589,455	600,174	595,381	0	(5,926)	0	(5,926)	0	589,455	0	0	0	21,403	04/10/2032	1FE
136385	AR 2	CANADIAN NATURAL RESOURCES LIMITED	A	05/06/2016.	MORGAN STANLEY & CO. LLC		147,722	153,000	124,195	0	0	764	0	764	0	124,959	0	22,763	22,763	2,581	11/15/2021	2FE
144531	CY 4	CARR_05-NC3		04/25/2016.	SCHEDULED REDEMPTION		128,207	128,207	126,317	120,035	0	8,172	0	8,172	0	128,207	0	0	0	86	06/25/2035	1FM
144531	CZ 1	CARR_05-NC3		06/27/2016.	SCHEDULED REDEMPTION		159,995	159,995	153,395	122,745	0	6,331	0	6,331	0	159,995	0	0	0	607	06/25/2035	1FM
12498S	AA 0	CBASS_06-SC1 - ABS		06/27/2016.	SCHEDULED REDEMPTION		519,698	519,698	507,485	516,877	0	2,821	0	2,821	0	519,698	0	0	0	1,416	05/25/2036	1FE
1248EP	AU 7	CCO HOLDINGS LLC/CAP CORP		05/25/2016.	CALL TRANSACTION		1,364,000	1,364,000	1,417,400	1,395,838	0	(5,305)	0	(5,305)	0	1,390,534	0	(26,534)	(26,534)	94,817	04/30/2021	3FE
1248EP	AX 1	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/23/2016.	Various		1,418,273	1,335,000	1,427,031	1,403,478	0	(8,318)	0	(8,318)	0	1,395,161	0	23,112	23,112	70,373	01/31/2022	3FE
1248EP	BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		06/23/2016.	GOLDMAN SACHS & CO		549,928	533,000	530,151	0	0	21	0	21	0	530,172	0	19,756	19,756	11,323	02/15/2026	3FE
14987E	AC 1	CCOH SAFARI LLC		05/23/2016.	EXCHANGE		4,418,353	4,415,000	4,417,439	1,698,304	0	802	0	802	0	4,418,353	0	0	0	108,411	02/15/2026	3FE
15135A	AA 1	CECDO_06-12A - CLO	R	05/18/2016.	SCHEDULED REDEMPTION		677,562	677,562	677,562	677,562	0	0	0	0	0	677,562	0	0	0	2,500	11/18/2020	1FE
15089Q	AC 8	CELANESE US HOLDINGS LLC		06/23/2016.	Various		346,881	312,000	315,900	315,762	0	(271)	0	(271)	0	315,491	0	31,390	31,390	9,119	06/15/2021	3FE
151020	AM 6	CELGENE CORPORATION		05/27/2016.	JP MORGAN SECURITIES INC		2,650,456	2,670,000	2,834,072	2,831,152	0	(1,284)	0	(1,284)	0	2,829,868	0	(179,412)	(179,412)	67,575	05/15/2044	2FE
151020	AQ 7	CELGENE CORPORATION		05/26/2016.	MORGAN STANLEY & CO. LLC		128,972	126,000	125,794	0	0	17	0	17	0	125,811	0	3,161	3,161	2,908	08/15/2020	2FE
151020	AU 8	CELGENE CORPORATION		05/27/2016.	JP MORGAN SECURITIES INC		2,368,468	2,225,000	2,293,441	0	0	(262)	0	(262)	0	2,293,179	0	75,289	75,289	33,066	08/15/2045	2FE
15134D	AC 2	CEN11_06-11A	R	04/25/2016.	SCHEDULED REDEMPTION		5,083,000	5,083,000	4,911,449	4,940,406	0	142,594	0	142,594	0	5,083,000	0	0	0	24,136	04/25/2019	1FE
15134D	AE 8	CEN11_06-11A	R	04/25/2016.	SCHEDULED REDEMPTION		5,261,000	5,261,000	5,043,984	5,107,849	0	153,151	0	153,151	0	5,261,000	0	0	0	33,759	04/25/2019	1FE
15135B	AD 3	CENTENE CORP		06/09/2016.	CITIGROUP GLOBAL MARKETS, INC		618,829	603,000	613,553	0	0	0	0	0	0	613,553	0	5,276	5,276	2,307	05/15/2022	3FE
15135B	AE 1	CENTENE ESCROW CORPORATION		06/23/2016.	Various		556,468	531,000	534,290	0	0	(274)	0	(274)	0	534,016	0	22,451	22,451	11,206	02/15/2021	3FE
17309D	AD 5	CGCMT_06-C4		04/01/2016.	SCHEDULED REDEMPTION		13,112	13,112	13,150	13,120	0	(8)	0	(8)	0	13,112	0	0	0	66	03/01/2049	1FM

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
17311Q	BH 2	CGCMT_07-C6		05/01/2016.	SCHEDULED REDEMPTION		77,347	77,347	82,435	77,347	0	0	0	0	0	77,347	0	0	0	2,171	12/01/2049	1FM
17324T	AN 9	CGCMT_16-GC36		04/21/2016.	GOLDMAN SACHS & CO		826,109	1,225,000	729,745	0	0	3,233	0	3,233	0	732,977	0	93,132	93,132	8,243	02/01/2049	1AM
16163Y	AC 8	CHASE_16-1		06/01/2016.	SCHEDULED REDEMPTION		111,831	111,831	110,314	0	0	1,517	0	1,517	0	111,831	0	0	0	699	04/01/2045	1FE
16163Y	AD 6	CHASE_16-1		06/01/2016.	SCHEDULED REDEMPTION		133,611	133,611	128,284	0	0	5,327	0	5,327	0	133,611	0	0	0	835	04/01/2045	1AM
16412X	AA 3	CHENIERE CORPUS CHRISTI HOLDINGS L		05/13/2016.	MORGAN STANLEY & CO. LLC		262,238	259,000	259,000	0	0	0	0	0	0	259,000	0	3,238	3,238	0	06/30/2024	3FE
165167	CB 1	CHESAPEAKE ENERGY CORP		05/23/2016.	Various		1,239,310	1,885,000	604,355	475,685	0	(7,927)	0	(7,927)	0	596,362	0	642,948	642,948	17,779	12/15/2038	5FE
18451Q	AL 2	CLEAR CHANNEL WORLDWIDE HOLDINGS I		06/28/2016.	CREDIT SUISSE SECURITIES LLC		388,685	407,000	413,110	412,147	0	(503)	0	(503)	0	411,644	0	(22,959)	(22,959)	16,608	11/15/2022	4FE
17321L	AA 7	CMLTI_13-J1		06/01/2016.	SCHEDULED REDEMPTION		77,119	77,119	75,546	75,798	0	1,321	0	1,321	0	77,119	0	0	0	1,272	10/01/2043	1FM
12592B	AD 6	CNH INDUSTRIAL CAPITAL LLC		06/23/2016.	Various		351,137	347,000	345,895	319,038	0	157	0	157	0	346,094	0	5,044	5,044	11,946	07/16/2018	3FE
20047Q	AG 0	COMM_06-C7		06/01/2016.	SCHEDULED REDEMPTION		1,210,000	1,210,000	1,210,609	1,210,229	0	(229)	0	(229)	0	1,210,000	0	0	0	28,426	06/01/2046	1FM
12625E	AA 7	COMM_13-SFS		06/01/2016.	SCHEDULED REDEMPTION		8,132	8,132	8,132	8,132	0	0	0	0	0	8,132	0	0	0	72	04/01/2035	1FM
20341W	AA 3	COMMUNICATIONS SALES & LEASING INC		06/23/2016.	CITIGROUP GLOBAL MARKETS, INC		331,294	327,000	321,866	321,970	0	267	0	267	0	322,237	0	9,056	9,056	13,789	04/15/2023	3FE
20605P	AB 7	CONCHO RESOURCES INC		04/28/2016.	JP MORGAN SECURITIES INC		770,408	739,000	752,170	748,752	0	(1,031)	0	(1,031)	0	747,721	0	22,686	22,686	41,384	01/15/2021	3FE
20605P	AC 5	CONCHO RESOURCES INC		06/23/2016.	MARKET AXESS TRADING PLATFORM		336,419	324,000	347,085	341,659	0	(3,337)	0	(3,337)	0	338,321	0	(1,902)	(1,902)	20,066	01/15/2022	3FE
209115	A* 5	CONSOLIDATED EDISON INC		06/30/2016.	SCHEDULED REDEMPTION		42,505	42,505	42,505	42,505	0	0	0	0	0	42,505	0	0	0	1,851	06/30/2022	1
21036P	AH 1	CONSTELLATION BRANDS INC		06/23/2016.	SUMRIDGE PARTNERS, LLC		375,082	334,000	370,740	369,397	0	(2,436)	0	(2,436)	0	366,962	0	8,120	8,120	13,193	05/01/2022	3FE
210805	CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS		05/01/2016.	SCHEDULED REDEMPTION		258,625	258,625	259,300	258,899	0	(274)	0	(274)	0	258,625	0	0	0	10,407	11/01/2020	3AM
210805	DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS		06/15/2016.	SCHEDULED REDEMPTION		3,425	3,425	3,298	3,364	0	61	0	61	0	3,425	0	0	0	115	06/15/2021	2FE
P3367D	AA 3	COSAN OVERSEAS LTD	F	04/19/2016.	BCP SECURITIES, LLC		421,563	475,000	361,000	361,001	0	99	0	99	0	361,100	0	60,463	60,463	18,070	12/31/2049	3FE
22303Q	AH 3	COVIDIEN INTERNATIONAL FINANCE SA	F	04/15/2016.	HIMCO OPERATIONAL TRANSACTION		6,782,603	4,898,000	5,764,256	5,663,444	0	(5,433)	0	(5,433)	0	5,658,011	0	1,124,592	1,124,592	160,410	10/15/2037	1FE
140274	AA 9	CPLSE_05-1A		04/29/2016.	SCHEDULED REDEMPTION		112,322	112,322	111,198	112,322	0	0	0	0	0	112,322	0	0	0	2,766	01/29/2040	1FE
12631B	AE 7	CPS_14-A - ABS		04/29/2016.	CITIGROUP GLOBAL MARKETS, INC		241,484	250,000	254,802	253,672	0	(433)	0	(433)	0	253,240	0	(11,755)	(11,755)	6,158	05/17/2021	5AM
22541N	NJ 4	CSFB_02-CKS4 IS		05/01/2016.	SCHEDULED REDEMPTION		0	0	1,164	0	0	0	0	0	0	0	0	0	0	193	11/01/2036	6FE
22540V	N4 0	CSFB_02-HE11		06/27/2016.	SCHEDULED REDEMPTION		42,786	42,786	42,786	42,786	0	0	0	0	0	42,786	0	0	0	370	10/25/2032	1FM
22540V	2L 5	CSFB_02-HE16		06/27/2016.	SCHEDULED REDEMPTION		34,839	34,839	34,839	34,839	0	0	0	0	0	34,839	0	0	0	279	10/25/2032	1FM
12647M	BY 0	CSMC_13-6		06/01/2016.	SCHEDULED REDEMPTION		43,060	43,060	42,261	42,275	0	785	0	785	0	43,060	0	0	0	713	08/01/2043	1FM
12665*	AA 9	CVS CAREMARK CTL 9-2009		06/10/2016.	SCHEDULED REDEMPTION		70,975	70,975	70,975	70,975	0	0	0	0	0	70,975	0	0	0	2,639	10/10/2031	2
126650	CR 9	CVS HEALTH CORP		06/09/2016.	CONVERSION		7,509,512	6,676,000	7,531,346	2,184,128	0	(20,126)	0	(20,126)	0	7,509,512	0	0	0	174,318	12/01/2024	2FE
126650	BP 4	CVS PASSTHROUGH TRUST		06/10/2016.	SCHEDULED REDEMPTION		67,840	67,840	66,087	65,829	0	2,010	0	2,010	0	67,840	0	0	0	1,934	12/10/2028	2FE
126659	AA 9	CVS PASSTHROUGH TRUST		06/10/2016.	SCHEDULED REDEMPTION		70,040	70,040	70,040	70,040	0	0	0	0	0	70,040	0	0	0	2,764	07/10/2031	2FE
12665U	AA 2	CVS PASSTHROUGH TRUST		06/10/2016.	SCHEDULED REDEMPTION		86,698	86,698	86,698	86,698	0	0	0	0	0	86,698	0	0	0	1,926	01/10/2036	2FE
126670	DA 3	CWABS_05-11		06/27/2016.	SCHEDULED REDEMPTION		1,907,639	1,907,639	1,895,239	1,900,845	0	6,794	0	6,794	0	1,907,639	0	0	0	8,428	02/25/2036	1FM

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
126673	JU 7	CWL_04-10		06/27/2016.	SCHEDULED REDEMPTION		1,544,585	1,544,585	1,543,620	1,543,857	0	728	0	728	0	1,544,585	0	0	0	11,192	01/25/2035	1FM
126673	LR 1	CWL_04-11		06/27/2016.	SCHEDULED REDEMPTION		658,885	658,885	642,413	647,733	0	11,153	0	11,153	0	658,885	0	0	0	4,891	03/25/2035	1FM
126673	ZE 5	CWL_05-2		06/27/2016.	SCHEDULED REDEMPTION		2,667,814	2,667,814	2,481,067	2,591,138	0	76,677	0	76,677	0	2,667,814	0	0	0	15,563	08/25/2035	1FM
126673	Q8 8	CWL_05-4		06/27/2016.	SCHEDULED REDEMPTION		1,581,463	1,581,463	1,568,613	1,571,425	0	10,037	0	10,037	0	1,581,463	0	0	0	7,116	10/25/2035	1FM
BHM12F	37 2	DAVITA HEALTHCARE PARTNERS INC		06/30/2016.	Various		204,605	203,109	204,481	3,617	0	(5)	0	(5)	0	203,228	0	1,377	1,377	1,934	05/29/2021	3FE
24702R	AF 8	DELL INC		06/22/2016.	Various		226,866	271,000	239,556	173,505	0	207	0	207	0	240,112	0	(13,245)	(13,245)	12,214	04/15/2038	3FE
25470D	AG 4	DISCOVERY COMMUNICATIONS LLC		05/20/2016.	Various		4,339,096	5,000,000	4,663,750	4,674,721	0	2,242	0	2,242	0	4,676,963	0	(337,867)	(337,867)	129,568	05/15/2042	2FE
25811B	AM 3	DORAL_12-2A	R	06/27/2016.	SCHEDULED REDEMPTION		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	301,368	05/26/2023	1FE
260547	C@ 1	DOW CORNING CORPORATION - A		04/22/2016.	CALL TRANSACTION		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	782,428	03/23/2018	2
26249W	AA 3	DRYD_06-11A - CLO	R	04/12/2016.	SCHEDULED REDEMPTION		1,397,347	1,397,347	1,397,347	1,397,347	0	0	0	0	0	1,397,347	0	0	0	5,092	04/12/2020	1FE
26358E	AA 0	DUANE_07-4A - CLO		05/16/2016.	SCHEDULED REDEMPTION		3,981,620	3,981,620	3,981,620	3,981,620	0	0	0	0	0	3,981,620	0	0	0	14,463	11/14/2021	1FE
BHM0SJ	TT 2	DYNEGY INC		06/30/2016.	SINKING FUND TRANSACTION		4,929	4,929	4,756	0	0	9	0	9	0	4,765	0	163	163	0	04/15/2020	3FE
30165T	AE 4	EART_15-1A - ABS		04/28/2016.	BARCLAYS CAPITAL INC		245,742	250,000	246,495	0	0	133	0	133	0	246,628	0	(886)	(886)	1,367	12/15/2020	2AM
52465#	AS 4	EIRE JACKSONVILE FLA LLC LEASE BA		06/10/2016.	SCHEDULED REDEMPTION		316,214	316,214	316,214	316,214	0	0	0	0	0	316,214	0	0	0	12,384	09/10/2020	1
29078E	AB 1	EMBARQ CORP		06/01/2016.	MATURED		23,000	23,000	22,499	22,966	0	34	0	34	0	23,000	0	0	0	814	06/01/2016	3FE
29445F	CN 6	EMLT_05-1		04/25/2016.	SCHEDULED REDEMPTION		20,760	20,760	20,669	20,744	0	16	0	16	0	20,760	0	0	0	28	04/25/2035	1FM
29445F	CP 1	EMLT_05-1		06/27/2016.	SCHEDULED REDEMPTION		50,975	50,975	48,745	48,748	0	2,227	0	2,227	0	50,975	0	0	0	277	04/25/2035	1FE
29271L	AA 2	ENDO FINANCE CO		05/09/2016.	BARCLAYS CAPITAL INC		157,088	177,000	180,098	0	0	(140)	0	(140)	0	179,958	0	(22,870)	(22,870)	3,308	01/15/2022	4FE
29271L	AE 4	ENDO FINANCE LLC / ENDO FINCO INC		05/09/2016.	DEUTSCHE BANK SECURITIES INC.		118,680	138,000	134,550	0	0	17	0	17	0	134,567	0	(15,887)	(15,887)	2,635	01/15/2023	4FE
BHM1CM	8S 5	ENDO LUXEMBOURG FINANCE CO I SARL	F	06/15/2016.	Various		2,465,954	2,518,688	2,496,405	0	0	820	0	820	0	2,497,224	0	(31,270)	(31,270)	10,191	06/11/2022	3FE
294751	DK 5	EQABS_03-4		06/27/2016.	SCHEDULED REDEMPTION		0	75,257	8,011	0	0	0	0	0	0	0	0	0	0	824	10/25/2034	1FM
26885K	AL 4	EQTY_14-INNS		05/11/2016.	DEUTSCHE BANK SECURITIES INC.		105,634	110,000	103,029	0	0	6,797	0	6,797	0	109,826	0	(4,192)	(4,192)	588	05/08/2031	1FM
29444U	AM 8	EQUINIX INC		06/03/2016.	JP MORGAN SECURITIES INC.		123,000	120,000	121,500	120,238	0	(238)	0	(238)	0	120,000	0	3,000	3,000	4,425	04/01/2023	3FE
BHM1F2	EW 0	EQUINIX INC		07/27/2016.	Various		215,268	215,000	214,463	0	0	36	0	36	0	214,498	0	770	770	1,887	11/20/2022	3FE
30161N	AP 6	EXELON CORPORATION		05/19/2016.	EXCHANGE		9,070,428	9,095,000	9,070,071	9,070,132	0	296	0	296	0	9,070,428	0	0	0	192,587	06/15/2035	2FE
30706V	AA 3	FAMILY TREE ESCROW LLC		06/23/2016.	GOLDMAN SACHS & CO		374,605	350,000	371,000	0	0	(1,035)	0	(1,035)	0	369,965	0	4,640	4,640	6,541	03/01/2023	3FE
33843J	AE 0	FCAT_15-1 - ABS		04/29/2016.	WELLS FARGO ADVISORS, LLC		237,539	250,000	237,673	0	0	333	0	333	0	238,005	0	(466)	(466)	1,279	06/15/2021	1AM
35250B	AA 6	FCLO_6A - CLO	R	05/09/2016.	SCHEDULED REDEMPTION		206,833	206,833	199,594	137,737	0	7,213	0	7,213	0	206,833	0	0	0	743	08/09/2019	1FE
315292	AM 4	FERRELLGAS LP/FERRELLGAS FINANCE C		06/14/2016.	SUNTRUST ROBINSON HUMPHREY, INC.		405,864	437,000	455,043	449,802	0	(1,662)	0	(1,662)	0	448,139	0	(42,276)	(42,276)	17,832	05/01/2021	4FE
P39238	AA 1	FERREYCORP SAA	F	06/24/2016.	HIMCO OPERATIONAL TRANSACTION		409,000	400,000	403,000	402,592	0	(351)	0	(351)	0	402,240	0	6,760	6,760	12,892	04/26/2020	3FE
32027N	LR 0	FFML_04-FFH3		06/27/2016.	SCHEDULED REDEMPTION		470,460	470,460	457,964	460,280	0	10,181	0	10,181	0	470,460	0	0	0	2,915	10/25/2034	1FM
32027N	VV 0	FFML_05-FF9		06/27/2016.	SCHEDULED REDEMPTION		105,628	105,628	98,498	0	0	7,130	0	7,130	0	105,628	0	0	0	214	10/25/2035	5AM
35729P	HM 5	FHLT_05-A		06/27/2016.	SCHEDULED REDEMPTION		483,727	483,727	483,727	483,727	0	0	0	0	0	483,727	0	0	0	2,441	01/25/2035	1FM
317350	BT 2	FINA_04-3		06/27/2016.	SCHEDULED REDEMPTION		94,110	94,110	56,764	94,110	0	0	0	0	0	94,110	0	0	0	604	11/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
34959J AB 4	FORTIVE CORP		06/07/2016.	CREDIT SUISSE SECURITIES LLC		912,618	909,000	908,791	0	0	0	0	0	0	908,791	0	3,827	3,827	0	06/15/2021	2FE
34959J AC 2	FORTIVE CORP		06/07/2016.	BARCLAYS CAPITAL INC		632,962	631,000	628,754	0	0	0	0	0	0	628,754	0	4,209	4,209	0	06/15/2026	2FE
350846 AA 9	FOURC_06-3A - CLO		04/22/2016.	SCHEDULED REDEMPTION		1,391,943	1,391,943	1,391,943	1,391,943	0	0	0	0	0	1,391,943	0	0	0	5,095	07/22/2020	1FE
30291W AQ 7	FREMF_14-K36		04/12/2016.	GOLDMAN SACHS & CO		234,609	250,000	225,293	0	0	123	0	123	0	225,416	0	9,194	9,194	1,361	12/25/2046	1AM
35803Q AA 5	FRESENIUS MEDICAL CARE US FINANCE		06/23/2016.	MARKET AXESS TRADING PLATFORM		324,052	291,000	317,190	315,982	0	(2,191)	0	(2,191)	0	313,792	0	10,260	10,260	14,548	02/15/2021	3FE
35906A AX 6	FRONTIER COMMUNICATIONS CORP		06/06/2016.	CONVERSION		3,709,537	3,663,000	3,711,305	3,586,522	0	(1,360)	0	(1,360)	0	3,709,537	0	0	0	274,439	09/15/2025	3FE
35906A AZ 1	FRONTIER COMMUNICATIONS CORP		06/29/2016.	Various		1,177,543	1,146,000	1,140,632	0	0	25	0	25	0	1,140,657	0	36,886	36,886	36,696	09/15/2025	3FE
34511H AD 5	FTHIL_07-1A	R	05/23/2016.	SCHEDULED REDEMPTION		250,000	250,000	247,813	248,469	0	1,531	0	1,531	0	250,000	0	0	0	2,462	02/22/2021	1FE
302941 AM 1	FTI CONSULTING INC		06/08/2016.	BANC OF AMERICA SECURITIES LLC		68,616	65,000	68,494	0	0	(75)	0	(75)	0	68,419	0	197	197	2,210	11/15/2022	3FE
363637 AB 5	GALL_71-41 - CLO	R	04/15/2016.	SCHEDULED REDEMPTION		17,193	17,193	17,177	17,180	0	13	0	13	0	17,193	0	0	0	152	07/15/2023	1FE
20173V AE 0	GCCFC_07-GG11		06/01/2016.	SCHEDULED REDEMPTION		33,780	33,780	37,861	29,236	0	0	0	0	0	33,780	0	0	0	901	12/01/2049	1FM
39539X AC 9	GCFL_07-1A	R	04/18/2016.	SCHEDULED REDEMPTION		500,000	500,000	483,125	486,788	0	13,212	0	13,212	0	500,000	0	0	0	3,326	04/18/2021	1FE
36159G BD 8	GEBL_05-1A - ABS		04/15/2016.	SCHEDULED REDEMPTION		15,956	15,956	15,956	15,956	0	0	0	0	0	15,956	0	0	0	55	06/15/2033	3AM
36159G BE 6	GEBL_05-1A - ABS		04/15/2016.	SCHEDULED REDEMPTION		4,245	4,245	4,245	4,245	0	0	0	0	0	4,245	0	0	0	20	06/15/2033	4AM
36159N AE 2	GEBL_06-1A - ABS		06/15/2016.	SCHEDULED REDEMPTION		507	507	507	507	0	0	0	0	0	507	0	0	0	4	05/15/2034	4AM
378663 AG 3	GLEAG_05-1A - CLO	R	05/02/2016.	SCHEDULED REDEMPTION		463,855	463,855	454,371	458,586	0	5,269	0	5,269	0	463,855	0	0	0	3,218	11/01/2017	2AM
38137A AC 7	GOLD6_12-6A - CLO	R	04/18/2016.	SCHEDULED REDEMPTION		7,207	7,207	7,207	7,207	0	0	0	0	0	7,207	0	0	0	64	04/17/2022	1FE
382550 BC 4	GOODYEAR TIRE & RUBBER COMPANY (TH		06/23/2016.	Various		425,073	395,000	419,325	218,208	0	(2,636)	0	(2,636)	0	415,548	0	9,525	9,525	14,283	05/15/2022	3FE
382550 BE 0	GOODYEAR TIRE & RUBBER COMPANY (TH		06/23/2016.	SUMRIDGE PARTNERS, LLC		356,470	344,000	353,890	0	0	(251)	0	(251)	0	353,639	0	2,831	2,831	11,411	11/15/2023	3FE
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY (TH		05/10/2016.	CITIGROUP GLOBAL MARKETS, INC		261,300	260,000	260,000	0	0	0	0	0	0	260,000	0	1,300	1,300	0	05/31/2026	3FE
36242D 2A 0	GSAMP_05-AHL		06/27/2016.	SCHEDULED REDEMPTION		193,898	193,898	191,785	193,898	0	0	0	0	0	193,898	0	0	0	978	04/25/2035	1FM
36250G AX 3	GSMS_15-GC30		04/21/2016.	CITIGROUP GLOBAL MARKETS, INC		1,036,348	1,500,000	931,582	0	0	7,342	0	7,342	0	938,924	0	97,424	97,424	11,985	05/10/2050	1FM
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT		06/01/2016.	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,691	12/01/2045	1FE
40256E AC 0	GULRA_06-1A		05/26/2016.	SCHEDULED REDEMPTION		1,142,422	1,142,422	1,142,422	1,142,422	0	0	0	0	0	1,142,422	0	0	0	2,513	11/26/2020	1FE
40537Q AH 3	HALCON RESOURCES CORP		05/19/2016.	BANC OF AMERICA SECURITIES LLC		326,375	350,000	213,500	0	0	4,694	0	4,694	0	218,194	0	108,181	108,181	9,476	02/01/2020	5FE
41162S AE 6	HARCH_07-1A		04/29/2016.	SCHEDULED REDEMPTION		500,000	500,000	493,125	495,401	0	4,599	0	4,599	0	500,000	0	0	0	5,643	04/17/2020	2AM
40431R AD 7	HASC_07-WF1		06/27/2016.	SCHEDULED REDEMPTION		39,675	39,675	38,001	38,014	0	1,661	0	1,661	0	39,675	0	0	0	118	05/25/2037	1FM
BHM1JD WY 8	HCA HOLDINGS INC		04/11/2016.	Various		0	0	0	0	0	2	0	2	0	1	0	(1)	(1)	0	03/01/2023	3FE
197677 AH 0	HCA INC		06/27/2016.	Various		822,355	844,000	791,813	704,013	0	3	0	3	0	791,831	0	30,524	30,524	36,668	11/15/2095	4FE
404121 AF 2	HCA INC		06/23/2016.	CREDIT AGRICOLE SECURITIES (USA) IN		501,552	488,000	497,760	497,464	0	(544)	0	(544)	0	496,920	0	4,632	4,632	15,260	05/01/2023	3FE
437084 GS 9	HEAT_04-8		06/27/2016.	SCHEDULED REDEMPTION		58,412	58,412	50,508	0	0	7,904	0	7,904	0	58,412	0	0	0	73	03/25/2035	1FM

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
437084 HS 8	HEAT_05-1		06/27/2016.	SCHEDULED REDEMPTION		8,663	8,663	8,639	8,649	0	14	0	14	0	8,663	0	0	0	50	05/25/2035	1FM
437084 JS 6	HEAT_05-2		06/27/2016.	SCHEDULED REDEMPTION		393,295	393,295	394,094	393,655	0	(360)	0	(360)	0	393,295	0	0	0	2,281	07/25/2035	1FM
437084 KS 4	HEAT_05-3		06/27/2016.	SCHEDULED REDEMPTION		297,814	297,814	295,767	297,235	0	579	0	579	0	297,814	0	0	0	1,615	08/25/2035	1FM
437084 MG 8	HEAT_05-5		06/27/2016.	SCHEDULED REDEMPTION		114,392	114,392	114,258	114,347	0	44	0	44	0	114,392	0	0	0	624	11/25/2035	1FM
437084 PW 0	HEAT_05-8		06/27/2016.	SCHEDULED REDEMPTION		838,667	838,667	788,347	821,756	0	16,912	0	16,912	0	838,667	0	0	0	3,168	02/25/2036	1FM
437084 UP 9	HEAT_06-3	R	06/27/2016.	SCHEDULED REDEMPTION		53,243	53,243	53,243	53,243	0	0	0	0	0	53,243	0	0	0	189	07/25/2036	1FM
BHM12K PD 4	HERTZ CORPORATION (THE)		06/30/2016.	SINKING FUND TRANSACTION		1,403,255	1,403,255	1,397,304	0	0	401	0	401	0	1,397,704	0	5,550	5,550	1,888	03/11/2018	3FE
428236 BR 3	HEWLETT-PACKARD COMPANY		06/15/2016.	JP MORGAN SECURITIES INC		15,817,979	17,147,000	17,282,809	17,282,012	0	(1,064)	0	(1,064)	0	17,280,948	0	(1,462,969)	(1,462,969)	777,366	09/15/2041	2FE
431318 AL 8	HILCORP ENERGY I LP/HILCORP FINANC		06/06/2016.	JP MORGAN SECURITIES INC		233,345	226,000	232,215	231,970	0	(859)	0	(859)	0	231,112	0	2,233	2,233	11,105	04/15/2021	3FE
432891 AD 1	HILTON WORLDWIDE FINANCE LLC / HIL		05/25/2016.	MORGAN STANLEY & CO. LLC		202,556	195,000	202,800	0	0	(786)	0	(786)	0	202,014	0	542	542	6,734	10/15/2021	4FE
405364 AA 8	HLCNL_06-1A		05/20/2016.	SCHEDULED REDEMPTION		615,403	615,403	615,403	615,403	0	0	0	0	0	615,403	0	0	0	996	11/20/2020	1FE
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C		06/10/2016.	SCHEDULED REDEMPTION		145,331	145,331	145,321	145,866	0	(535)	0	(535)	0	145,331	0	0	0	5,252	01/10/2023	2
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2016.	SCHEDULED REDEMPTION		85,913	85,913	85,913	85,913	0	0	0	0	0	85,913	0	0	0	1,899	05/31/2033	2FE
444454 AB 8	HUGHES SATELLITE SYSTEMS CORP		06/29/2016.	MARKET AXESS TRADING PLATFORM		385,856	357,000	390,915	388,469	0	(4,405)	0	(4,405)	0	384,064	0	1,792	1,792	12,892	06/15/2019	3FE
451102 AX 5	ICAHN ENTERPRISES LP / ICAHN ENTER		06/23/2016.	Various		1,227,041	1,239,000	1,267,943	1,260,315	0	(2,131)	0	(2,131)	0	1,258,184	0	(31,142)	(31,142)	53,836	08/01/2020	3FE
449670 BB 3	IMCHE_96-2		06/01/2016.	SCHEDULED REDEMPTION		6,748	6,748	7,000	6,948	0	(200)	0	(200)	0	6,748	0	0	0	265	07/01/2026	1FM
45254T PW 8	IMSA_04-3		06/27/2016.	SCHEDULED REDEMPTION		117,150	117,150	118,028	117,854	0	(704)	0	(704)	0	117,150	0	0	0	841	11/25/2034	1FM
45254T QP 2	IMSA_04-4		06/27/2016.	SCHEDULED REDEMPTION		381,521	381,521	372,937	375,989	0	5,532	0	5,532	0	381,521	0	0	0	2,471	02/25/2035	1FM
43708A AT 9	INABS_05-A		06/27/2016.	SCHEDULED REDEMPTION		439,101	439,101	429,359	435,639	0	3,462	0	3,462	0	439,101	0	0	0	2,500	03/25/2035	1FM
459745 GG 4	INTERNATIONAL LEASE FINANCE CORP		04/20/2016.	MARKET AXESS TRADING PLATFORM		192,622	183,000	205,189	196,323	0	(3,460)	0	(3,460)	0	192,863	0	(241)	(241)	9,785	03/15/2017	3FE
459745 GH 2	INTERNATIONAL LEASE FINANCE CORP		06/29/2016.	GOLDMAN SACHS & CO		678,956	633,000	682,849	679,383	0	(6,649)	0	(6,649)	0	672,734	0	6,222	6,222	25,276	05/15/2019	3FE
459745 GK 5	INTERNATIONAL LEASE FINANCE CORP		06/23/2016.	BARCLAYS CAPITAL INC		392,093	322,000	394,024	393,155	0	(5,119)	0	(5,119)	0	388,036	0	4,057	4,057	26,461	01/15/2022	3FE
459745 GF 6	INTERNATIONAL LEASE FINANCE CORPOR		06/23/2016.	Various		397,289	337,000	394,353	0	0	(2,167)	0	(2,167)	0	392,185	0	5,104	5,104	14,130	12/15/2020	3FE
460146 BZ 5	INTERNATIONAL PAPER CO		04/01/2016.	MATURED		20,000	20,000	19,207	19,973	0	27	0	27	0	20,000	0	0	0	525	04/01/2016	2FE
46113V AC 2	INTERVAL ACQUISITION CORP		06/06/2016.	CONVERSION		2,461,956	2,462,000	2,462,325	2,462,176	0	(220)	0	(220)	0	2,461,956	0	0	0	88,863	04/15/2023	3FE
832696 AH 1	J M SMUCKER CO		06/08/2016.	JP MORGAN SECURITIES INC		621,112	600,000	607,082	606,863	0	(455)	0	(455)	0	606,408	0	14,703	14,703	13,324	03/15/2022	2FE
BHM12K HY 7	J. CREW GROUP		04/29/2016.	SINKING FUND TRANSACTION		748	748	505	0	0	5	0	5	0	510	0	238	238	2	03/05/2021	4FE
48123V AB 8	J2 GLOBAL INC		06/02/2016.	CANTOR FITZGERALD & CO		134,663	129,000	140,610	135,865	0	(1,232)	0	(1,232)	0	134,633	0	30	30	3,497	08/01/2020	3FE
47010B AA 2	JAGUAR LAND ROVER PLC	F	04/29/2016.	JP MORGAN SECURITIES INC		454,526	430,000	433,225	433,080	0	(166)	0	(166)	0	432,914	0	21,613	21,613	17,639	02/01/2023	3FE
466112 AR 0	JBS USA LLC/JBS USA FINANCE INC		06/23/2016.	JEFFERIES & CO. INC		245,334	254,000	246,380	246,590	0	290	0	290	0	246,879	0	(1,546)	(1,546)	7,830	06/15/2025	3FE
BHM0TS JT 2	JC PENNEY CORPORATION INC		06/23/2016.	Various		2,820,822	2,826,044	2,811,542	1,677,234	0	1,584	0	1,584	0	2,816,238	0	4,584	4,584	81,589	05/15/2018	4FE
24422E SL 4	JOHN DEERE CAPITAL CORP		06/08/2016.	KNIGHT CAPITAL AMERICAS, L.P		520,580	500,000	499,370	499,523	0	39	0	39	0	499,561	0	21,019	21,019	10,850	03/04/2021	1FE
46626L AE 0	JPMAC_05-OPT1		06/27/2016.	SCHEDULED REDEMPTION		55,442	55,442	54,627	55,137	0	305	0	305	0	55,442	0	0	0	244	06/25/2035	1FM
46645L BE 6	JPMBB_16-C1		06/20/2016.	JP MORGAN SECURITIES INC		2,218,281	2,000,000	1,977,532	0	0	341	0	341	0	1,977,873	0	240,408	240,408	30,256	03/01/2049	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
46625M AN 9	JPMCC_01-CIBC		06/01/2016.	SCHEDULED REDEMPTION		25,396	25,396	18,983	20,028	0	5,368	0	5,368	0	25,396	0	0	0	691	03/15/2033	1FM
46629Y AC 3	JPMCC_07-CB18		06/01/2016.	SCHEDULED REDEMPTION		51,477	51,477	52,446	52,023	0	(547)	0	(547)	0	51,477	0	0	0	1,405	06/01/2047	1FM
46642C AK 6	JPMCC_14-C20		05/12/2016.	CANTOR FITZGERALD & CO		195,820	250,000	190,240	0	0	686	0	686	0	190,926	0	4,895	4,895	2,462	07/01/2047	1FM
46642D AN 8	JPMCC_14-INN		05/11/2016.	JP MORGAN SECURITIES INC		485,078	500,000	493,790	497,471	0	1,512	0	1,512	0	498,983	0	(13,905)	(13,905)	8,523	06/15/2029	1FM
46625H HU 7	JPMORGAN CHASE & CO		06/08/2016.	JP MORGAN SECURITIES INC		1,225,383	1,130,000	1,171,836	1,167,081	0	(3,228)	0	(3,228)	0	1,163,853	0	61,530	61,530	31,750	10/15/2020	1FE
46625H JC 5	JPMORGAN CHASE & CO		06/08/2016.	PIERPONT SECURITIES LLC		1,318,065	1,205,000	1,285,482	0	0	(4,828)	0	(4,828)	0	1,280,654	0	37,411	37,411	43,390	08/15/2021	1FE
46625H JX 9	JPMORGAN CHASE & CO		06/07/2016.	JP MORGAN SECURITIES INC		5,253,500	5,000,000	5,153,350	0	0	(4,384)	0	(4,384)	0	5,148,966	0	104,534	104,534	104,219	05/13/2024	1FE
442488 BR 2	K HOVNANIAN ENTERPRISES INC		05/06/2016.	JANNEY MONTGOMERY SCOTT LLC		99,608	114,000	114,000	114,000	0	0	0	0	0	114,000	0	(14,393)	(14,393)	4,729	10/15/2020	4FE
48244B AC 4	KCG HOLDINGS INC		05/12/2016.	Various		1,214,728	1,317,000	1,273,043	1,275,985	0	2,949	0	2,949	0	1,278,934	0	(64,206)	(64,206)	58,185	03/15/2020	4FE
BHM1J2 5P 1	KEURIG GREEN MOUNTAIN INC		07/27/2016.	JP MORGAN SECURITIES INC		357,839	356,947	351,247	0	0	260	0	260	0	351,507	0	6,332	6,332	4,104	03/09/2023	3FE
49638N AQ 9	KING_06-2A - CLO		04/21/2016.	SCHEDULED REDEMPTION		877,103	877,103	877,103	877,103	0	0	0	0	0	877,103	0	0	0	3,253	04/21/2021	1FE
BHM10T 33 3	KOOSHAREM LLC		04/04/2016.	Various		0	0	0	1,441,712	0	(372)	0	(372)	0	99	0	(99)	(99)	54,762	04/04/2020	4FE
493268 AW 6	KSLT_00-A - ABS		05/25/2016.	SCHEDULED REDEMPTION		31,102	31,102	31,102	31,102	0	0	0	0	0	31,102	0	0	0	130	05/25/2029	1FE
493268 AU 0	KSLT_99-B - ABS		05/25/2016.	SCHEDULED REDEMPTION		264,315	264,315	264,315	264,315	0	0	0	0	0	264,315	0	0	0	1,643	11/25/2036	1FE
48274D AA 7	KVK_12-1A - CLO	R	04/15/2016.	SCHEDULED REDEMPTION		745,665	745,665	745,665	745,665	0	0	0	0	0	745,665	0	0	0	6,976	07/15/2023	1FE
501797 AM 6	L BRANDS INC		06/13/2016.	HSBC SECURITIES (USA) INC		164,205	164,000	164,000	0	0	0	0	0	0	164,000	0	205	205	0	07/01/2036	3FE
505742 AC 0	LADDER CAPITAL FINANCE HOLDINGS LL		06/28/2016.	JANNEY MONTGOMERY SCOTT LLC		1,145,920	1,135,000	1,148,479	811,623	0	(2,414)	0	(2,414)	0	1,137,312	0	8,608	8,608	59,538	10/01/2017	3FE
51509B AC 8	LANDRYS INC		06/16/2016.	JEFFERIES & CO. INC		365,322	347,000	374,803	365,746	0	(3,938)	0	(3,938)	0	361,808	0	3,513	3,513	20,784	05/01/2020	4FE
542514 KU 7	LBMLT_05-2		06/27/2016.	SCHEDULED REDEMPTION		68,611	68,611	66,960	67,344	0	1,267	0	1,267	0	68,611	0	0	0	442	04/25/2035	1FM
542514 NB 6	LBMLT_05-WL2		06/27/2016.	SCHEDULED REDEMPTION		340,941	340,941	340,941	340,941	0	0	0	0	0	340,941	0	0	0	1,859	08/25/2035	1FM
86359D AD 9	LBSBC_05-1A - ABS		06/27/2016.	SCHEDULED REDEMPTION		33,277	33,277	33,277	33,277	0	0	0	0	0	33,277	0	0	0	119	02/25/2030	1FE
86359D AE 7	LBSBC_05-1A - ABS		06/27/2016.	SCHEDULED REDEMPTION		19,966	19,966	19,966	19,966	0	0	0	0	0	19,966	0	0	0	89	02/25/2030	2AM
86359D UE 5	LBSBC_05-2A - ABS		06/01/2016.	SCHEDULED REDEMPTION		162	162	162	162	0	0	0	0	0	162	0	0	0	4	09/01/2030	1FE
86359D ZF 7	LBSBC_06-1A - ABS		06/01/2016.	SCHEDULED REDEMPTION		242,439	242,439	248,907	246,225	0	(3,786)	0	(3,786)	0	242,439	0	0	0	6,766	04/01/2031	1FE
52108R AG 7	LBUBS_06-C4		06/11/2016.	SCHEDULED REDEMPTION		14,425,888	14,425,888	11,697,130	13,965,341	0	460,547	0	460,547	0	14,425,888	0	0	0	430,842	06/11/2038	1FM
50180C AB 6	LBUBS_06-C7		04/11/2016.	SCHEDULED REDEMPTION		275,821	275,821	277,405	275,821	0	0	0	0	0	275,821	0	0	0	4,909	11/11/2038	1FM
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN)		06/01/2016.	SCHEDULED REDEMPTION		169,511	169,511	173,651	171,888	0	(2,377)	0	(2,377)	0	169,511	0	0	0	5,325	08/01/2027	2
BHM0W7 MC 7	LEVEL 3 FINANCING INC		06/13/2016.	BANC OF AMERICA SECURITIES LLC		250,938	250,000	249,688	249,690	0	32	0	32	0	249,722	0	1,216	1,216	2,926	01/15/2020	3FE
530715 AJ 0	LIBERTY INTERACTIVE LLC		06/28/2016.	Various		270,955	259,000	287,814	287,017	0	(372)	0	(372)	0	286,645	0	(15,690)	(15,690)	4,880	02/01/2030	3FE
532716 AN 7	LIMITED BRANDS INC		04/20/2016.	BARCLAYS CAPITAL INC		38,970	36,000	39,960	39,941	0	(27)	0	(27)	0	39,914	0	(944)	(944)	760	07/15/2037	3FE
532716 AU 1	LIMITED BRANDS INC		06/23/2016.	Various		1,603,424	1,467,000	1,562,350	1,559,008	0	(5,111)	0	(5,111)	0	1,553,896	0	49,528	49,528	63,240	02/15/2022	3FE
501889 AB 5	LKQ CORP		06/17/2016.	Various		1,726,959	1,753,000	1,705,574	1,706,773	0	2,246	0	2,246	0	1,709,019	0	17,940	17,940	47,165	05/15/2023	4FE
539830 BF 5	LOCKHEED MARTIN CORPORATION		06/07/2016.	MARKET AXESS TRADING PLATFORM		1,843,182	1,800,000	1,793,538	1,793,667	0	539	0	539	0	1,794,206	0	48,976	48,976	24,625	11/23/2020	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
532623 AB 1	LROCK_07-1A - CLO	R	04/25/2016.	SCHEDULED REDEMPTION		3,417,788	3,417,788	3,417,788	3,417,788	0	0	0	0	0	3,417,788	0	0	0	9,371	04/24/2023	1FE
525221 HQ 3	LXS_06-1		06/27/2016.	SCHEDULED REDEMPTION		485,001	485,001	464,464	467,075	0	17,926	0	17,926	0	485,001	0	0	0	1,543	02/25/2036	1FM
57643L BG 0	MABS_03-OPT2		05/25/2016.	SCHEDULED REDEMPTION		19,085	19,085	19,085	19,085	0	0	0	0	0	19,085	0	0	0	84	05/25/2033	1FM
57643L NU 6	MABS_06-AB1		06/27/2016.	SCHEDULED REDEMPTION		150,837	150,837	144,992	148,612	0	2,225	0	2,225	0	150,837	0	0	0	467	02/25/2036	1FM
55616X AM 9	MACYS RETAIL HOLDINGS INC		05/25/2016.	STIFEL, NICOLAUS & COMPANY INCORPOR		6,710,175	7,500,000	7,420,500	7,423,289	0	972	0	972	0	7,424,260	0	(714,085)	(714,085)	142,188	12/15/2034	2FE
561233 AA 5	MALLINCKRODT INTERNATIONAL FINANCE	F	04/29/2016.	Various		1,906,133	2,028,000	1,963,833	1,964,842	0	2,584	0	2,584	0	1,967,426	0	(61,293)	(61,293)	87,092	08/01/2022	4FE
56585A AK 8	MARATHON PETROLEUM CORP		06/07/2016.	KEYBANC CAPITAL MARKETS, INC.		508,885	500,000	499,600	499,606	0	57	0	57	0	499,663	0	9,222	9,222	6,600	12/14/2018	2FE
565853 AC 2	MARRE_06-1A		05/25/2016.	Various		27,500,000	27,500,000	26,675,000	26,928,846	0	571,154	0	571,154	0	27,500,000	0	0	0	88,505	05/25/2046	1FE
565853 AG 3	MARRE_06-1A		05/25/2016.	SCHEDULED REDEMPTION		34,000,000	34,000,000	969,541	26,670,241	0	7,329,759	0	7,329,759	0	34,000,000	0	0	0	156,374	05/25/2046	3AM
565853 AN 8	MARRE_06-1A		05/25/2016.	SCHEDULED REDEMPTION		15,500,000	15,500,000	10,077,463	3,386,142	0	12,113,858	0	12,113,858	0	15,500,000	0	0	0	117,478	05/25/2046	1AM
574599 AY 2	MASCO CORPORATION		06/23/2016.	MARKET AXESS TRADING PLATFORM		318,488	298,000	304,900	304,857	0	(118)	0	(118)	0	304,739	0	13,749	13,749	16,841	08/15/2032	3FE
57701R AA 0	MATTAMY GROUP CORP	A	06/23/2016.	Various		2,016,100	2,078,000	2,079,697	2,077,081	0	(188)	0	(188)	0	2,076,893	0	(60,793)	(60,793)	63,644	11/15/2020	4FE
580638 AB 0	MCGRAW-HILL GLOBAL ED		05/18/2016.	CALL TRANSACTION		1,967,000	1,967,000	2,047,500	1,765,391	0	(11,190)	0	(11,190)	0	2,019,071	0	(52,071)	(52,071)	264,776	04/01/2021	4FE
580638 AC 8	MCGRAW-HILL GLOBAL EDUCATION HOLDI		05/18/2016.	CREDIT SUISSE SECURITIES LLC		102,465	99,000	99,000	0	0	0	0	0	0	99,000	0	3,465	3,465	411	05/15/2024	5FE
552676 AQ 1	MDC HOLDINGS INC		06/23/2016.	JP MORGAN SECURITIES INC		328,337	424,000	344,500	344,719	0	451	0	451	0	345,170	0	(16,833)	(16,833)	24,239	01/15/2043	3FE
55817R AA 5	MDPK_06-2A		06/27/2016.	SCHEDULED REDEMPTION		4,555,263	4,555,263	4,555,263	3,439,296	0	1,115,967	0	1,115,967	0	4,555,263	0	0	0	25,003	03/25/2020	1FE
55817R AE 7	MDPK_06-2A		06/27/2016.	SCHEDULED REDEMPTION		1,000,000	1,000,000	971,875	975,257	0	24,743	0	24,743	0	1,000,000	0	0	0	7,021	03/25/2020	1FE
585055 BT 2	MEDTRONIC INC		04/15/2016.	HIMCO OPERATIONAL TRANSACTION		287,096	256,000	264,517	0	0	(36)	0	(36)	0	264,482	0	22,615	22,615	6,533	03/15/2035	1FE
55277B AC 9	MELCO CROWN ENTERTAINMENT LTD	F	06/30/2016.	Various		830,000	850,000	828,500	644,187	0	1,149	0	1,149	0	831,836	0	(1,836)	(1,836)	29,590	02/15/2021	3FE
BHM1JN QD 9	MGM GROWTH PROPERTIES LLC		06/30/2016.	SINKING FUND TRANSACTION		688	688	686	0	0	0	0	0	0	686	0	2	2	2	04/07/2023	4FE
55303W AA 5	MGP ESCROW ISSUER LLC/MGP ESCROW C		04/06/2016.	MIZUHO SECURITIES USA INC		83,845	82,000	82,000	0	0	0	0	0	0	82,000	0	1,845	1,845	0	05/01/2024	4FE
61913P AS 1	MHL_05-1		06/25/2016.	SCHEDULED REDEMPTION		17,765	17,765	16,544	0	0	1,221	0	1,221	0	17,765	0	0	0	98	02/25/2035	1AM
595112 BG 7	MICRON TECHNOLOGY INC		06/06/2016.	Various		493,155	630,000	584,958	586,378	0	1,255	0	1,255	0	587,634	0	(94,479)	(94,479)	29,763	01/15/2026	3FE
595112 BH 5	MICRON TECHNOLOGY INC		04/14/2016.	Various		428,769	425,000	425,000	0	0	0	0	0	0	425,000	0	3,769	3,769	0	09/15/2023	2FE
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2016.	SCHEDULED REDEMPTION		324,857	324,857	324,857	324,857	0	0	0	0	0	324,857	0	0	0	9,746	06/30/2032	2FE
59020U G9 0	MLMI_05-AR1		06/27/2016.	SCHEDULED REDEMPTION		461,132	461,132	434,852	435,254	0	25,878	0	25,878	0	461,132	0	0	0	2,021	06/25/2036	1FM
608328 BC 3	MOHEGAN TRIBAL GAMING AUTHORITY		06/14/2016.	WELLS FARGO ADVISORS, LLC		138,450	130,000	129,675	0	0	13	0	13	0	129,688	0	8,762	8,762	3,732	09/01/2021	5FE
60855R AF 7	MOLINA HEALTHCARE INC		04/29/2016.	WELLS FARGO ADVISORS, LLC		535,868	519,000	534,570	0	0	(144)	0	(144)	0	534,426	0	1,441	1,441	13,483	11/15/2022	3FE
61747Y DY 8	MORGAN STANLEY		06/09/2016.	CITIGROUP GLOBAL MARKETS, INC		20,679,700	20,000,000	20,311,000	20,306,476	0	(2,470)	0	(2,470)	0	20,304,005	0	375,695	375,695	756,083	01/27/2045	1FE
55342U AE 4	MPT OPERATING PARTNERSHIP LP / MPT		06/23/2016.	WELLS FARGO ADVISORS, LLC		360,938	350,000	337,750	0	0	404	0	404	0	338,154	0	22,784	22,784	12,673	05/01/2024	3FE
61744C DZ 6	MSAC_04-SD2		06/27/2016.	SCHEDULED REDEMPTION		88,346	88,346	88,346	88,346	0	0	0	0	0	88,346	0	0	0	561	04/25/2034	1FM
61744C TK 2	MSAC_05-HE4		06/27/2016.	SCHEDULED REDEMPTION		11,314	11,314	11,304	11,309	0	5	0	5	0	11,314	0	0	0	61	07/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
61744C WK 8	MSAC_05-HE7		06/27/2016.	SCHEDULED REDEMPTION		10,892	10,892	10,643	10,651	0	241	0	241	0	10,892	0	0	0	41	11/25/2035	1FM
617451 ER 6	MSAC_06-HE2		06/27/2016.	SCHEDULED REDEMPTION		368,696	368,696	337,126	0	0	31,570	0	31,570	0	368,696	0	0	0	511	03/25/2036	4AM
61749H AA 8	MSAC_06-HE3		06/27/2016.	SCHEDULED REDEMPTION		332,183	332,183	307,788	0	0	24,395	0	24,395	0	332,183	0	0	0	446	04/25/2036	4AM
61745M T9 4	MSC_04-HQ4 IS		06/01/2016.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2040	6Z
61745M 2H 5	MSC_05-IQ9		06/01/2016.	SCHEDULED REDEMPTION		219,728	219,728	220,731	219,728	0	0	0	0	0	219,728	0	0	0	5,168	07/01/2056	1FM
62474T AA 1	MSC_05-RR6		06/01/2016.	SCHEDULED REDEMPTION		196,087	196,087	60,308	72,549	0	123,538	0	123,538	0	196,087	0	0	0	5,202	05/01/2043	1AM
62474U AA 8	MSC_05-RR6		05/01/2016.	SCHEDULED REDEMPTION		243,162	243,162	174,700	241,550	0	1,612	0	1,612	0	243,162	0	0	0	3,797	05/01/2043	4AM
62474V AA 6	MSC_05-RR6		06/01/2016.	SCHEDULED REDEMPTION		0	82,948	2,229	0	0	0	0	0	0	0	0	0	0	2,506	05/01/2043	6FE
61755B AF 1	MSC_07-HQ12		05/01/2016.	Various		153,036	153,036	167,765	153,420	0	(384)	0	(384)	0	153,036	0	0	0	2,880	04/01/2049	1FM
61756U AE 1	MSC_07-IQ16		06/01/2016.	SCHEDULED REDEMPTION		10,455	10,455	11,210	11,039	0	(584)	0	(584)	0	10,455	0	0	0	301	12/01/2049	1FM
55354G AB 6	MSCI INC		06/23/2016.	JP MORGAN SECURITIES INC		340,404	324,000	329,603	307,198	0	(261)	0	(261)	0	329,197	0	11,207	11,207	15,691	08/15/2025	3FE
61744C QM 1	MSHEL_05-2		06/27/2016.	SCHEDULED REDEMPTION		113,997	113,997	111,289	112,923	0	1,073	0	1,073	0	113,997	0	0	0	591	05/25/2035	1FM
61760U AD 7	MSRR_12-XA		04/26/2016.	MORGAN STANLEY & CO. LLC		124,410	143,000	131,623	0	0	437	0	437	0	132,061	0	(7,651)	(7,651)	58	07/01/2049	1AM
BHM0ZF 2Q 7	MULTIPLAN INC		06/07/2016.	SINKING FUND TRANSACTION		176,284	176,284	175,403	0	0	15	0	15	0	175,418	0	867	867	1,145	03/06/2021	4FE
631103 AG 3	NASDAQ INC		06/02/2016.	MIZUHO SECURITIES USA INC		1,161,075	1,150,000	1,148,919	0	0	0	0	0	0	1,148,919	0	12,156	12,156	0	06/30/2026	2FE
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO	F	06/30/2016.	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	403	06/30/2035	2FE
637432 MQ 5	NATIONAL RURAL UTILITIES COOP FINA		06/07/2016.	DEUTSCHE BANK SECURITIES INC.		2,216,969	2,120,000	2,114,821	2,115,288	0	311	0	311	0	2,115,599	0	101,369	101,369	52,985	02/15/2022	1FE
63860U AH 3	NATIONSTAR MORTGAGE LLC		06/30/2016.	Various		366,533	390,000	397,293	394,870	0	(800)	0	(800)	0	394,070	0	(27,538)	(27,538)	23,028	10/01/2020	4FE
628782 AJ 3	NBTY INC		04/22/2016.	BARCLAYS CAPITAL INC		515,285	514,000	514,000	0	0	0	0	0	0	514,000	0	1,285	1,285	0	05/15/2021	5FE
64352V MU 2	NCHET_05-4		06/27/2016.	SCHEDULED REDEMPTION		32,376	32,376	31,254	31,733	0	644	0	644	0	32,376	0	0	0	138	09/25/2035	1FM
64079* AB 8	NEPTUNE SNR SECURED NOTES		06/30/2016.	SCHEDULED REDEMPTION		59,480	59,480	65,479	64,721	0	(5,241)	0	(5,241)	0	59,480	0	0	0	1,847	06/30/2027	2FE
64318@ AA 9	NEW CARDINALS STADIUM LLC		06/30/2016.	SCHEDULED REDEMPTION		516,766	516,766	516,766	516,766	0	0	0	0	0	516,766	0	0	0	31,936	06/30/2032	2FE
644239 AY 1	NEW ENGLAND TELEPHONE AND TELEGRAP		04/04/2016.	HIMCO OPERATIONAL TRANSACTION		11,826,520	9,374,000	10,226,064	9,947,449	0	(6,380)	0	(6,380)	0	9,941,069	0	1,885,451	1,885,451	285,028	11/15/2029	2FE
65536H CR 7	NHELI_06-HE1		06/27/2016.	SCHEDULED REDEMPTION		36,760	36,760	36,300	36,517	0	243	0	243	0	36,760	0	0	0	127	02/25/2036	1FM
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ		06/10/2016.	SCHEDULED REDEMPTION		25,510	25,510	25,510	25,510	0	0	0	0	0	25,510	0	0	0	632	12/10/2032	1
629377 BW 1	NRG ENERGY INC		06/23/2016.	BANC OF AMERICA SECURITIES LLC		178,200	180,000	184,489	183,682	0	(355)	0	(355)	0	183,327	0	(5,127)	(5,127)	5,094	07/15/2022	4FE
62943W AB 5	NRG YIELD OPERATING LLC		04/18/2016.	Various		1,270,338	1,380,000	1,209,585	1,210,403	0	4,235	0	4,235	0	1,214,638	0	55,699	55,699	50,167	08/15/2024	3FE
62940Q AA 3	NSG HOLDINGS LLC		06/15/2016.	SCHEDULED REDEMPTION		20,052	20,052	20,815	16,689	0	(736)	0	(736)	0	20,052	0	0	0	777	12/15/2025	3FE
67054K AA 7	NUMERICABLE SFR SA	F	04/06/2016.	RBC CAPITAL MARKETS, LLC		347,588	345,000	345,000	0	0	0	0	0	0	345,000	0	2,588	2,588	0	05/01/2026	4FE
BHM1EQ T8 5	NXP BV	F	06/30/2016.	SINKING FUND TRANSACTION		1,885,055	1,885,055	1,882,237	940,456	0	(703)	0	(703)	0	1,881,499	0	3,556	3,556	23,216	10/30/2020	2FE
67134N AJ 6	OAKC_07-5A		04/18/2016.	SCHEDULED REDEMPTION		3,306,000	3,306,000	3,306,000	3,306,000	0	0	0	0	0	3,306,000	0	0	0	48,661	04/16/2021	1FE
67089N AG 7	OCP_12-2 - CLO		05/23/2016.	SCHEDULED REDEMPTION		195,580	195,580	195,757	195,716	0	(136)	0	(136)	0	195,580	0	0	0	1,956	11/22/2023	1FE
68210* AC 7	OMEGA LEASING (US) LLC	E	06/24/2016.	Various		1,463,333	1,463,333	1,463,333	1,463,333	0	0	0	0	0	1,463,333	0	0	0	63,907	07/12/2016	1
683715 AA 4	OPEN TEXT CORPORATION	A	06/28/2016.	Various		1,287,433	1,266,000	1,265,688	1,265,630	0	(40)	0	(40)	0	1,265,590	0	21,843	21,843	60,999	01/15/2023	3FE

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
68557N AB 9	ORBITAL ATK INC		05/18/2016.	EXCHANGE		1,850,469	1,780,000	1,852,665	0	0	(2,196)	0	(2,196)	0	1,850,469	0	0	0	62,275	10/01/2023	3FE
68557N AC 7	ORBITAL ATK INC		06/23/2016.	WELLS FARGO ADVISORS, LLC		231,498	221,000	229,839	0	0	(162)	0	(162)	0	229,676	0	1,821	1,821	2,937	10/01/2023	3FE
67105Y AA 6	ORES_13-LV2		05/25/2016.	SCHEDULED REDEMPTION		10,052	10,052	10,002	0	0	50	0	50	0	10,052	0	0	0	42	09/25/2025	2AM
691215 BA 4	OWNIT_05-2		06/27/2016.	SCHEDULED REDEMPTION		14,330	14,330	14,077	0	0	253	0	253	0	14,330	0	0	0	45	03/25/2036	1FE
69318F AB 4	PBF HOLDING CO LLC / PBF FINANCE C		06/23/2016.	Various		976,956	940,000	1,022,238	979,090	0	(8,255)	0	(8,255)	0	970,835	0	6,122	6,122	56,969	02/15/2020	4FE
714264 AM 0	PERNOD-RICARD SA	F	06/02/2016.	Various		3,369,509	3,371,000	3,352,190	0	0	0	0	0	0	3,352,190	0	17,319	17,319	0	06/08/2026	2FE
71376L AB 6	PFGC INC		05/12/2016.	CREDIT SUISSE SECURITIES LLC		65,650	65,000	65,000	0	0	0	0	0	0	65,000	0	650	650	0	06/01/2024	4FE
72650T AA 6	PLAINS END FINANCING LLC		04/15/2016.	SCHEDULED REDEMPTION		121,630	121,630	123,429	123,294	0	(1,664)	0	(1,664)	0	121,630	0	0	0	3,655	04/15/2028	3FE
727493 AB 4	PLANTRONICS INC		06/23/2016.	MORGAN STANLEY & CO. LLC		1,388,539	1,392,000	1,399,481	1,399,366	0	(467)	0	(467)	0	1,398,899	0	(10,360)	(10,360)	40,146	05/31/2023	3FE
BHM1EQ A3 6	POLYONE CORPORATION		06/15/2016.	HIMCO OPERATIONAL TRANSACTION		1,269,822	1,269,818	1,269,838	1,269,336	0	(2,461)	0	(2,461)	0	1,266,876	0	2,947	2,947	26,120	10/28/2022	3FE
BHM1K1 J4 3	POLYONE CORPORATION		07/26/2016.	Various		1,271,401	1,269,818	1,269,822	0	0	(0)	0	(0)	0	1,269,822	0	1,578	1,578	0	11/12/2022	3FE
737446 AB 0	POST HOLDINGS INC		06/08/2016.	BANC OF AMERICA SECURITIES LLC		89,941	85,000	89,250	0	0	(63)	0	(63)	0	89,187	0	754	754	1,985	02/15/2022	4FE
70069F CW 5	PPSI_04-MHQ1		06/27/2016.	SCHEDULED REDEMPTION		1,998,762	1,998,762	1,674,599	1,890,963	0	107,799	0	107,799	0	1,998,762	0	0	0	14,850	12/25/2034	1FM
70069F AY 3	PPSI_04-WCW2		06/27/2016.	SCHEDULED REDEMPTION		82,432	82,432	80,938	80,910	0	1,522	0	1,522	0	82,432	0	0	0	568	10/25/2034	3AM
70069F EJ 2	PPSI_04-WHQ2		06/27/2016.	SCHEDULED REDEMPTION		1,111,547	1,111,547	1,111,440	1,111,461	0	85	0	85	0	1,111,547	0	0	0	7,193	02/25/2035	1FM
70069F DL 8	PPSI_04-WWF1		06/27/2016.	SCHEDULED REDEMPTION		53,249	53,249	52,849	0	0	400	0	400	0	53,249	0	0	0	195	12/25/2034	1FM
BHM1JR QD 0	PQ CORP		05/19/2016.	CREDIT SUISSE SECURITIES LLC		271,350	270,000	267,300	0	0	1	0	1	0	267,301	0	4,049	4,049	0	10/28/2022	4FE
BHM1JQ W8 6	PRIME SECURITY SERVICES BORROWER L		06/23/2016.	HIMCO OPERATIONAL TRANSACTION		1,357,440	1,344,000	1,353,425	0	0	(270)	0	(270)	0	1,353,155	0	4,285	4,285	2,756	04/21/2022	3FE
74368C AA 2	PROTECTIVE LIFE GLOBAL FUNDING		06/08/2016.	BANC OF AMERICA SECURITIES LLC		1,278,650	1,250,000	1,248,900	1,248,921	0	93	0	93	0	1,249,014	0	29,636	29,636	18,563	11/25/2020	1FE
69370C AA 8	PTC INC		06/14/2016.	JP MORGAN SECURITIES INC		333,673	322,000	327,461	0	0	(75)	0	(75)	0	327,386	0	6,287	6,287	1,878	05/15/2024	3FE
745867 AP 6	PULTE HOMES INC		06/23/2016.	SUMRIDGE PARTNERS, LLC		181,300	175,000	179,813	179,779	0	(78)	0	(78)	0	179,701	0	1,599	1,599	6,911	05/15/2033	3FE
74732@ AD 0	QUAD GRAPHICS INC		04/14/2016.	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	6,795	04/14/2026	3
74834L AQ 3	QUEST DIAGNOSTICS INCORPORATED		05/17/2016.	MORGAN STANLEY & CO. LLC		805,975	729,000	708,792	710,582	0	136	0	136	0	710,718	0	95,257	95,257	33,767	01/30/2040	2FE
74840L AA 0	QUICKEN LOANS INC		06/23/2016.	CREDIT SUISSE SECURITIES LLC		299,150	310,000	302,250	302,370	0	304	0	304	0	302,675	0	(3,525)	(3,525)	11,735	05/01/2025	3FE
748767 AF 7	QUINTILES TRANSNATIONAL		06/23/2016.	BANC OF AMERICA SECURITIES LLC		269,473	265,000	271,294	0	0	(238)	0	(238)	0	271,056	0	(1,583)	(1,583)	8,002	05/15/2023	3FE
74913E AJ 9	QWEST CAPITAL FUNDING		05/19/2016.	BANC OF AMERICA SECURITIES LLC		1,278,095	1,493,000	1,494,028	1,494,095	0	(21)	0	(21)	0	1,494,074	0	(215,979)	(215,979)	83,963	02/15/2031	3FE
750086 AA 8	RACKSPACE HOSTING INC		06/23/2016.	Various		1,493,564	1,499,000	1,499,000	1,499,000	0	0	0	0	0	1,499,000	0	(5,436)	(5,436)	46,177	01/15/2024	3FE
76112B C5 7	RAMP_05-EFC4		06/27/2016.	SCHEDULED REDEMPTION		165,562	165,562	157,387	161,248	0	4,314	0	4,314	0	165,562	0	0	0	678	09/25/2035	1FM
76112B 2D 1	RAMP_06-RS2		06/27/2016.	SCHEDULED REDEMPTION		57,184	57,184	51,126	0	0	6,058	0	6,058	0	57,184	0	0	0	74	03/25/2036	3AM
75156X AB 7	RAMP_06-RZ4		06/27/2016.	SCHEDULED REDEMPTION		1,308,050	1,308,050	1,287,408	1,293,187	0	14,864	0	14,864	0	1,308,050	0	0	0	3,801	10/25/2036	1FM
75281A AR 0	RANGE RESOURCES CORP		04/11/2016.	EXCHANGE		257,594	291,000	257,418	0	0	177	0	177	0	257,594	0	0	0	5,753	05/15/2025	3FE
76110W 3S 3	RASC_05-KS8		06/27/2016.	SCHEDULED REDEMPTION		1,097,830	1,097,830	716,269	993,164	0	104,666	0	104,666	0	1,097,830	0	0	0	4,555	08/25/2035	1FM

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
75406E	AD 3	RASC_06-KS4		06/27/2016.	SCHEDULED REDEMPTION		259,575	259,575	244,812	249,543	0	10,033	0	10,033	0	259,575	0	0	0	838	06/25/2036	1FM
BHM0ZE	LB 2	REALOGY GROUP LLC		06/30/2016.	Various		202,455	201,957	201,199	0	0	52	0	52	0	201,251	0	1,204	1,204	2,109	03/05/2020	3FE
761713	AY 2	REYNOLDS AMERICAN INC		06/07/2016.	CITIGROUP GLOBAL MARKETS, INC		10,531,818	9,315,000	10,049,476	10,047,636	0	(36,688)	0	(36,688)	0	10,010,948	0	520,871	520,871	332,558	09/15/2023	2FE
761735	AP 4	REYNOLDS GROUP ISSUER LLC	R	04/20/2016.	JP MORGAN SECURITIES INC		356,720	343,000	349,860	347,285	0	(454)	0	(454)	0	346,831	0	9,889	9,889	10,409	10/15/2020	4FE
74979A	AA 7	RIAL_15-LT7		06/25/2016.	SCHEDULED REDEMPTION		63,515	63,515	63,514	0	0	1	0	1	0	63,515	0	0	0	458	12/25/2032	2AM
762515	AA 2	RIALTO HOLDINGS LLC/ RIALTO CORP		06/28/2016.	WELLS FARGO ADVISORS, LLC		307,768	307,000	307,000	307,000	0	0	0	0	0	307,000	0	768	768	12,536	12/01/2018	4FE
785592	AD 8	SABINE PASS LIQUEFACTION LLC		05/10/2016.	MORGAN STANLEY & CO. LLC		158,813	165,000	158,400	0	0	4	0	4	0	158,404	0	408	408	722	04/15/2023	3FE
785592	AP 1	SABINE PASS LIQUEFACTION LLC		06/08/2016.	GOLDMAN SACHS & CO		259,935	258,000	258,000	0	0	0	0	0	0	258,000	0	1,935	1,935	0	06/30/2026	3FE
86358E	RA 6	SAIL_05-2		06/27/2016.	SCHEDULED REDEMPTION		151,686	151,686	151,923	151,791	0	(105)	0	(105)	0	151,686	0	0	0	812	03/25/2035	1FM
86358E	RV 0	SAIL_05-3		06/27/2016.	SCHEDULED REDEMPTION		1,384,765	1,384,765	1,340,387	1,381,475	0	3,290	0	3,290	0	1,384,765	0	0	0	5,060	04/25/2035	1FM
86358E	XP 6	SAIL_05-8		06/27/2016.	SCHEDULED REDEMPTION		1,305,406	1,305,406	1,278,482	1,281,703	0	23,702	0	23,702	0	1,305,406	0	0	0	7,285	10/25/2035	1FM
86358E	UV 6	SAIL_05-HE1		06/27/2016.	SCHEDULED REDEMPTION		423,788	423,788	407,896	407,666	0	16,122	0	16,122	0	423,788	0	0	0	2,294	07/25/2035	1FM
79546V	AL 0	SALLY HOLDINGS LLC/SALLY CAPITAL I		06/23/2016.	SUMRIDGE PARTNERS, LLC		275,755	262,000	272,565	0	0	(276)	0	(276)	0	272,289	0	3,466	3,466	8,392	12/01/2025	3FE
86359A	PY 3	SASC_03-BC2		06/27/2016.	SCHEDULED REDEMPTION		84,659	84,659	81,010	84,658	0	2	0	2	0	84,659	0	0	0	770	02/25/2033	1FM
86359B	Y9 6	SASC_05-NC1		06/27/2016.	SCHEDULED REDEMPTION		58,719	58,719	57,838	58,402	0	317	0	317	0	58,719	0	0	0	314	02/25/2035	1FM
86359U	AE 9	SASC_06-OPT1		06/27/2016.	SCHEDULED REDEMPTION		153,446	153,446	143,391	143,834	0	9,612	0	9,612	0	153,446	0	0	0	495	04/25/2036	1FM
863572	UV 3	SASC_98-8		06/27/2016.	SCHEDULED REDEMPTION		3,913	3,913	3,882	3,913	0	0	0	0	0	3,913	0	0	0	25	08/25/2028	1FM
805564	PX 3	SAST_04-2		06/01/2016.	SCHEDULED REDEMPTION		580,235	580,235	591,295	581,778	0	(1,543)	0	(1,543)	0	580,235	0	0	0	13,113	08/01/2035	1FM
805564	QV 6	SAST_04-3		06/27/2016.	SCHEDULED REDEMPTION		129,784	129,784	113,061	51,747	0	16,683	0	16,683	0	129,784	0	0	0	611	12/26/2034	3AM
805564	RM 5	SAST_05-1		06/27/2016.	SCHEDULED REDEMPTION		250,505	250,505	239,508	239,595	0	10,910	0	10,910	0	250,505	0	0	0	1,350	05/25/2035	1FM
80556U	AA 1	SAST_06-1		06/27/2016.	SCHEDULED REDEMPTION		516,387	516,387	502,186	513,205	0	3,182	0	3,182	0	516,387	0	0	0	1,814	03/25/2036	1FM
80556X	AA 5	SAST_06-2		06/27/2016.	SCHEDULED REDEMPTION		87,981	87,981	83,224	0	0	4,756	0	4,756	0	87,981	0	0	0	240	09/25/2036	1AM
L8038*	AA 4	SBM BALEIA AZUL SARL	F	06/15/2016.	SCHEDULED REDEMPTION		84,500	84,500	84,500	84,500	0	0	0	0	0	84,500	0	0	0	2,324	09/15/2027	3FE
81180W	AH 4	SEAGATE HDD CAYMAN	F	05/12/2016.	MORGAN STANLEY & CO. LLC		52,325	65,000	55,562	0	0	136	0	136	0	55,698	0	(3,373)	(3,373)	1,424	06/01/2023	2FE
81180W	AN 1	SEAGATE HDD CAYMAN	F	05/20/2016.	MORGAN STANLEY & CO. LLC		3,510,000	5,200,000	5,313,241	0	0	(1,265)	0	(1,265)	0	5,311,977	0	(1,801,977)	(1,801,977)	144,040	12/01/2034	2FE
81745D	AE 1	SEMT_13-9		06/01/2016.	SCHEDULED REDEMPTION		251,339	251,339	244,752	244,625	0	6,714	0	6,714	0	251,339	0	0	0	4,105	07/01/2043	1FM
81727T	AA 6	SENSATA TECHNOLOGIES UK FINANCING	F	06/23/2016.	CITIGROUP GLOBAL MARKETS, INC		479,440	461,000	462,631	462,606	0	(134)	0	(134)	0	462,472	0	16,968	16,968	16,887	02/15/2026	3FE
BHM0JZ	XD 6	SINCLAIR TELEVISION GROUP INC		06/30/2016.	Various		162,254	162,254	161,848	0	0	6	0	6	0	161,855	0	399	399	235	04/09/2020	3FE
82967N	AS 7	SIRIUS XM RADIO INC		06/29/2016.	JEFFERIES & CO. INC		256,495	249,000	257,238	256,650	0	(507)	0	(507)	0	256,143	0	352	352	14,525	07/15/2024	3FE
784427	AG 1	SLCLT_06-1 - ABS		06/15/2016.	SCHEDULED REDEMPTION		396,880	396,880	396,880	396,880	0	0	0	0	0	396,880	0	0	0	1,580	03/15/2039	1FE
85172K	AB 4	SLFT_14-AA - ABS		04/29/2016.	BANC OF AMERICA SECURITIES LLC		249,385	250,000	245,783	0	0	281	0	281	0	246,063	0	3,322	3,322	1,174	12/15/2022	2AM
85172L	AB 2	SLFT_15-A - ABS		04/29/2016.	BANC OF AMERICA SECURITIES LLC		241,250	250,000	236,100	0	0	875	0	875	0	236,975	0	4,275	4,275	1,232	11/15/2024	1AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
78442F EH 7	SLM CORP		06/24/2016.	BARCLAYS CAPITAL INC		258,352	238,000	251,685	251,401	0	(2,531)	0	(2,531)	0	248,870	0	9,482	9,482	10,783	06/15/2018	3FE
78442G KP 0	SLMA_03-14 - ABS		04/25/2016.	SCHEDULED REDEMPTION		750,133	750,133	702,445	703,479	0	46,654	0	46,654	0	750,133	0	0	0	3,865	10/25/2065	1FE
78442G GM 2	SLMA_03-4 - ABS		06/15/2016.	SCHEDULED REDEMPTION		214,298	214,298	218,784	216,579	0	(2,281)	0	(2,281)	0	214,298	0	0	0	1,333	06/15/2038	1FE
78442G HK 5	SLMA_03-7 - ABS		06/15/2016.	SCHEDULED REDEMPTION		188,421	188,421	172,617	173,304	0	15,116	0	15,116	0	188,421	0	0	0	1,095	09/15/2039	1AM
78443C AF 1	SLMA_03-A - ABS		06/15/2016.	SCHEDULED REDEMPTION		179,172	179,172	178,290	178,503	0	669	0	669	0	179,172	0	0	0	923	09/15/2020	1FE
78443C AM 6	SLMA_03-B - ABS		06/15/2016.	SCHEDULED REDEMPTION		265,594	265,594	263,844	264,153	0	1,441	0	1,441	0	265,594	0	0	0	1,314	03/15/2022	1FE
78443C AZ 7	SLMA_03-C - ABS		06/15/2016.	SCHEDULED REDEMPTION		380,175	380,175	377,555	377,960	0	2,215	0	2,215	0	380,175	0	0	0	1,862	09/15/2020	1FE
78442G KV 7	SLMA_04-1 - ABS		04/25/2016.	SCHEDULED REDEMPTION		302,297	302,297	302,297	302,297	0	0	0	0	0	302,297	0	0	0	1,481	07/25/2039	1FE
78442G LW 4	SLMA_04-5 - ABS		04/25/2016.	SCHEDULED REDEMPTION		438,273	438,273	355,038	363,896	0	74,377	0	74,377	0	438,273	0	0	0	2,103	10/25/2039	1FE
78442G MR 4	SLMA_04-8 - ABS		04/25/2016.	SCHEDULED REDEMPTION		168,058	168,058	170,014	170,036	0	(1,978)	0	(1,978)	0	168,058	0	0	0	790	01/25/2040	1FE
78442G PS 9	SLMA_05-5 - ABS		04/25/2016.	SCHEDULED REDEMPTION		353,921	353,921	353,921	353,921	0	0	0	0	0	353,921	0	0	0	1,287	10/25/2040	1FE
83149F AD 6	SLMA_06-6 - ABS		04/25/2016.	SCHEDULED REDEMPTION		172,581	172,581	164,229	167,679	0	4,903	0	4,903	0	172,581	0	0	0	593	01/25/2041	1FE
78443G AJ 4	SLMA_06-7 - ABS		04/25/2016.	SCHEDULED REDEMPTION		334,563	334,563	334,563	334,563	0	0	0	0	0	334,563	0	0	0	1,132	01/27/2042	1FE
78443V AJ 1	SLMA_07-1 - ABS		04/25/2016.	SCHEDULED REDEMPTION		117,072	117,072	110,674	113,305	0	3,767	0	3,767	0	117,072	0	0	0	408	01/27/2042	1FE
843646 AH 3	SOUTHERN POWER COMPANY		05/17/2016.	DEUTSCHE BANK SECURITIES INC.		5,920,476	5,645,000	5,619,428	5,621,149	0	175	0	175	0	5,621,323	0	299,153	299,153	197,849	09/15/2041	2FE
84519# AD 6	SOUTHWEST POWER POOL INC		06/30/2016.	SCHEDULED REDEMPTION		20,180	20,180	21,410	21,359	0	(1,178)	0	(1,178)	0	20,180	0	0	0	486	12/30/2042	1
84519# AG 9	SOUTHWEST POWER POOL INC		06/30/2016.	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,031	09/30/2024	1
BHM1C6 MG 0	SPECTRUM BRANDS INC		07/27/2016.	Various		1,235,458	1,229,902	1,229,902	0	0	0	0	0	0	1,229,902	0	5,557	5,557	8,437	06/23/2022	3FE
78468V AA 0	SPL LOGISTICS ESCROW LLC/SPL LOGIS		05/16/2016.	Various		1,148,378	1,408,000	1,070,080	1,372,800	0	6,876	0	6,876	0	1,075,393	0	72,985	72,985	95,482	08/01/2020	5FE
84861A AA 7	SPMF_14-3A - ABS		06/01/2016.	SCHEDULED REDEMPTION		22,903	22,903	22,941	22,934	0	(31)	0	(31)	0	22,903	0	0	0	621	03/01/2042	1FE
852061 AK 6	SPRINT NEXTEL CORP		06/29/2016.	MORGAN STANLEY & CO. LLC		479,250	450,000	522,000	501,748	0	(8,718)	0	(8,718)	0	493,029	0	(13,779)	(13,779)	25,875	11/15/2018	3FE
790849 AK 9	ST JUDE MEDICAL INC		04/29/2016.	BANC OF AMERICA SECURITIES LLC		2,623,688	2,485,000	2,428,747	0	0	253	0	253	0	2,429,001	0	194,687	194,687	65,249	04/15/2043	1FE
853254 AG 5	STANDARD CHARTERED PLC	F	05/12/2016.	MATURED		2,728,000	2,728,000	2,737,682	2,729,530	0	(1,530)	0	(1,530)	0	2,728,000	0	0	0	43,648	05/12/2016	1FE
858119 AT 7	STEEL DYNAMICS INC		06/23/2016.	Various		571,500	552,000	566,490	0	0	(1,040)	0	(1,040)	0	565,450	0	6,050	6,050	11,431	08/15/2019	3FE
858271 AA 7	STEELRIVER TRANSMISSION COMPANY LL		06/30/2016.	SCHEDULED REDEMPTION		116,250	116,250	122,571	119,745	0	(3,495)	0	(3,495)	0	116,250	0	0	0	2,738	06/30/2017	2FE
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		06/15/2016.	SCHEDULED REDEMPTION		8,736	8,736	8,736	8,736	0	0	0	0	0	8,736	0	0	0	349	12/15/2025	1FE
864486 AG 0	SUBURBAN PROPANE PARTNERS LP		06/13/2016.	SCOTT & STRINGFELLOW, LLC		435,138	418,000	449,680	440,054	0	(5,212)	0	(5,212)	0	434,843	0	295	295	26,974	08/01/2021	3FE
BHM0SL P5 3	SUN PRODUCTS CORP/THE		06/30/2016.	SINKING FUND TRANSACTION		533	533	506	0	0	2	0	2	0	508	0	25	25	7	03/18/2020	4FE
BHM0TS 3L 6	SUPERVALU INC		07/27/2016.	Various		1,469,085	1,470,799	1,435,158	454,920	0	3,894	0	3,894	0	1,437,053	0	32,032	32,032	18,578	03/20/2019	3FE
87612E AK 2	TARGET CORPORATION		05/02/2016.	HIMCO OPERATIONAL TRANSACTION		6,509,285	4,770,000	4,965,708	4,919,706	0	(1,745)	0	(1,745)	0	4,917,960	0	1,591,325	1,591,325	152,289	11/01/2032	1FE
87612E AR 7	TARGET CORPORATION		04/11/2016.	HIMCO OPERATIONAL TRANSACTION		43,471,249	29,956,000	29,872,722	29,882,612	0	431	0	431	0	29,883,042	0	13,588,206	13,588,206	951,935	10/15/2037	1FE
364725 BC 4	TEGNA INC		04/08/2016.	WELLS FARGO ADVISORS, LLC		72,450	70,000	69,327	69,394	0	15	0	15	0	69,409	0	3,041	3,041	1,583	09/15/2024	3FE
364725 BE 0	TEGNA INC		04/08/2016.	WELLS FARGO ADVISORS, LLC		129,000	120,000	127,050	126,791	0	(288)	0	(288)	0	126,503	0	2,497	2,497	3,783	10/15/2023	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
87243Q AB 2	TENET HEALTHCARE CORPORATION		06/23/2016.	WELLS FARGO ADVISORS, LLC		286,095	271,000	284,211	282,101	0	(1,032)	0	(1,032)	0	281,069	0	5,026	5,026	12,060	10/01/2020	3FE
88160Q AD 5	TESORO LOGISTICS LP/TESORO LOGISTI		06/23/2016.	Various		307,441	295,000	306,100	305,343	0	(1,213)	0	(1,213)	0	304,130	0	3,311	3,311	12,530	10/15/2021	3FE
883556 BG 6	THERMO FISHER SCIENTIFIC INC		06/07/2016.	BARCLAYS CAPITAL INC		10,161,499	8,980,000	8,973,534	8,973,725	0	44	0	44	0	8,973,769	0	1,187,729	1,187,729	408,515	02/01/2044	2FE
87264A AH 8	T-MOBILE USA INC		06/10/2016.	Various		1,013,866	962,000	1,010,629	0	0	(2,402)	0	(2,402)	0	1,008,227	0	5,639	5,639	23,225	01/15/2022	3FE
87264A AL 9	T-MOBILE USA INC		06/29/2016.	MORGAN STANLEY & CO. LLC		1,169,269	1,107,000	1,158,476	1,147,147	0	(3,456)	0	(3,456)	0	1,143,691	0	25,578	25,578	55,819	04/01/2023	3FE
89236T BJ 3	TOYOTA MOTOR CREDIT CORP		06/07/2016.	BARCLAYS CAPITAL INC		4,971,151	4,770,000	4,770,000	4,770,000	0	0	0	0	0	4,770,000	0	201,151	201,151	73,968	05/17/2021	1FE
893647 BA 4	TRANSDIGM GROUP INC		05/26/2016.	MORGAN STANLEY & CO. LLC		230,575	230,000	230,000	0	0	0	0	0	0	230,000	0	575	575	0	06/15/2026	4FE
BHM12L 08 0	TRANSDIGM INC		07/27/2016.	Various		339,433	341,939	340,657	340,712	0	158	0	158	0	340,870	0	(1,437)	(1,437)	8,563	02/28/2020	3FE
89469A AC 8	TREEHOUSE FOODS INC		04/11/2016.	Various		787,820	743,000	760,373	0	0	(426)	0	(426)	0	759,947	0	27,873	27,873	9,244	02/15/2024	3FE
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC		04/08/2016.	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	21,429	04/08/2019	1
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD	F	04/30/2016.	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	12,140	04/30/2020	2
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD	F	04/30/2016.	SCHEDULED REDEMPTION		171,429	171,429	171,429	171,429	0	0	0	0	0	171,429	0	0	0	5,246	04/30/2020	2
BHM1JP 0G 5	TRUGREEN LP		04/20/2016.	JP MORGAN SECURITIES INC		243,775	245,000	241,325	0	0	2	0	2	0	241,327	0	2,448	2,448	0	03/29/2023	4FE
90388@ AE 1	ULTRA RESOURCES INC		04/28/2016.	CRT CAPITAL GROUP LLC		3,376,287	5,000,000	3,500,000	5,000,000	0	(692)	0	(692)	0	3,499,308	0	(123,021)	(123,021)	0	01/27/2017	6
90520G AA 4	UNION BANK NA		05/11/2016.	MATURED		4,500,000	4,500,000	4,904,210	4,530,844	0	(30,844)	0	(30,844)	0	4,500,000	0	0	0	133,875	05/11/2016	1FE
907818 EB 0	UNION PACIFIC CORP		06/08/2016.	CITIGROUP GLOBAL MARKETS, INC		8,051,093	8,185,000	8,112,026	8,114,296	0	1,191	0	1,191	0	8,115,487	0	(64,393)	(64,393)	239,411	02/01/2035	1FE
910047 AG 4	UNITED CONTINENTAL HOLDINGS INC		06/28/2016.	Various		1,509,252	1,435,000	1,488,625	1,484,878	0	(4,324)	0	(4,324)	0	1,480,554	0	28,698	28,698	48,088	12/01/2020	3FE
911365 BC 7	UNITED RENTALS (NORTH AMERICA) INC		06/29/2016.	UBS SECURITIES LLC		591,840	588,000	585,549	585,623	0	136	0	136	0	585,759	0	6,081	6,081	26,440	07/15/2023	3FE
914906 AP 7	UNIVISION COMMUNICATIONS INC		05/18/2016.	CITIGROUP GLOBAL MARKETS, INC		254,236	239,000	254,416	0	0	(1,039)	0	(1,039)	0	253,376	0	860	860	11,114	09/15/2022	4FE
903293 BC 1	USG CORPORATION		06/23/2016.	Various		321,885	306,000	306,000	306,000	0	0	0	0	0	306,000	0	15,885	15,885	11,321	11/01/2021	3FE
91911X AS 3	VALEANT PHARMACEUTICALS INT		04/29/2016.	Various		1,081,998	1,222,000	1,144,606	1,199,982	0	(710)	0	(710)	0	1,144,836	0	(62,839)	(62,839)	64,053	07/15/2022	4FE
92328F AA 6	VENTR_06-1A - CLO		05/03/2016.	SCHEDULED REDEMPTION		27,964	27,964	27,964	27,964	0	0	0	0	0	27,964	0	0	0	101	08/03/2020	1FE
92343E AF 9	VERISIGN INC		06/23/2016.	Various		261,520	256,000	252,160	252,268	0	162	0	162	0	252,430	0	9,089	9,089	6,465	05/01/2023	3FE
92343V BT 0	VERIZON COMMUNICATIONS INC		04/04/2016.	HIMCO OPERATIONAL TRANSACTION		14,294,395	11,066,000	11,239,882	11,234,713	0	(626)	0	(626)	0	11,234,087	0	3,060,307	3,060,307	400,666	09/15/2043	2FE
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I		06/15/2016.	SCHEDULED REDEMPTION		60,534	60,534	60,534	60,534	0	0	0	0	0	60,534	0	0	0	1,091	05/15/2035	2
92553P AP 7	VIACOM INC		06/08/2016.	Various		11,158,168	14,300,000	10,542,899	10,555,183	0	22,960	0	22,960	0	10,578,144	0	580,024	580,024	458,540	03/15/2043	2FE
92552V AF 7	VIASAT INC		05/25/2016.	SCOTT & STRINGFELLOW, LLC		2,022,332	1,953,000	2,030,343	1,998,822	0	(8,272)	0	(8,272)	0	1,990,549	0	31,782	31,782	61,913	06/15/2020	4FE
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	F	06/23/2016.	BARCLAYS CAPITAL INC		198,516	200,000	194,650	194,757	0	195	0	195	0	194,952	0	3,564	3,564	13,067	01/15/2026	3FE
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC		06/30/2016.	SCHEDULED REDEMPTION		6,041	6,041	6,041	6,041	0	0	0	0	0	6,041	0	0	0	119	06/30/2030	1FE
929160 AR 0	VULCAN MATERIALS COMPANY		05/13/2016.	BARCLAYS CAPITAL INC		216,900	180,000	208,125	206,864	0	(1,676)	0	(1,676)	0	205,189	0	11,711	11,711	5,738	06/15/2021	2FE
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011		06/25/2016.	SCHEDULED REDEMPTION		43,088	43,088	43,088	43,088	0	0	0	0	0	43,088	0	0	0	1,040	12/25/2036	1
931427 AP 3	WALGREENS BOOTS ALLIANCE INC		05/26/2016.	Various		1,020,194	1,020,000	1,017,195	0	0	0	0	0	0	1,017,195	0	2,999	2,999	0	06/01/2023	2FE
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC		05/26/2016.	Various		1,190,000	1,190,000	1,187,001	0	0	0	0	0	0	1,187,001	0	2,999	2,999	0	06/01/2026	2FE
931427 AR 9	WALGREENS BOOTS ALLIANCE INC		05/26/2016.	GOLDMAN SACHS & CO		2,584,829	2,570,000	2,549,851	0	0	0	0	0	0	2,549,851	0	34,978	34,978	0	06/01/2046	2FE

SCHEDULE D - PART 4

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
93317W	AC 6	WALTER INVESTMENT MANAGEMENT CORP		05/05/2016.	IMPERIAL CAPITAL LLC		1,284,576	2,083,000	1,928,547	1,759,853	0	3,562	0	3,562	0	1,936,965	0	(652,388)	(652,388)	64,816	12/15/2021	5FE
92925C	BD 3	WAMU_05-AR19		06/25/2016.	SCHEDULED REDEMPTION		11,949	11,949	10,515	0	0	1,434	0	1,434	0	11,949	0	0	0	17	12/25/2045	1AM
92922F	U5 5	WAMU_05-AR9		06/25/2016.	SCHEDULED REDEMPTION		153,463	153,463	135,239	0	0	18,224	0	18,224	0	153,463	0	0	0	702	07/25/2045	1AM
94106*	AC 0	WASTE CONNECTIONS INC		04/01/2016.	MATURED		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	198,000	04/01/2016	2
929766	WN 9	WBCMT_04-C15		05/01/2016.	SCHEDULED REDEMPTION		1,138,000	1,138,000	1,101,371	1,138,000	0	0	0	0	0	1,138,000	0	0	0	23,476	10/01/2041	1FM
92978T	AE 1	WBCMT_07-C31		06/01/2016.	SCHEDULED REDEMPTION		870,953	870,953	913,097	891,266	0	(20,314)	0	(20,314)	0	870,953	0	0	0	23,990	04/01/2047	1FM
947074	AK 6	WEATHERFORD INTERNATIONAL INC		04/21/2016.	JP MORGAN SECURITIES INC		113,825	145,000	110,200	0	0	1	0	1	0	110,201	0	3,624	3,624	3,588	06/15/2037	4FE
94946T	AB 2	WELLCARE HEALTH PLANS INC		06/06/2016.	Various		280,995	270,000	284,175	282,684	0	(2,420)	0	(2,420)	0	280,264	0	731	731	8,693	11/15/2020	3FE
94973B	AA 9	WELLS ENTERPRISES INC		06/27/2016.	SCOTT & STRINGFELLOW, LLC		62,830	61,000	62,830	62,678	0	(251)	0	(251)	0	62,427	0	403	403	1,704	02/01/2020	4FE
126650	AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S		06/10/2016.	SCHEDULED REDEMPTION		79,617	79,617	79,617	79,617	0	0	0	0	0	79,617	0	0	0	2,016	10/10/2027	2
957674	AD 6	WESTERN ATLAS INC		06/10/2016.	HIMCO OPERATIONAL TRANSACTION		25,682,767	18,700,000	23,476,860	20,900,530	0	(102,931)	0	(102,931)	0	20,797,599	0	4,885,168	4,885,168	777,219	06/15/2024	1FE
959319	AG 9	WESTERN REFINING INC		06/24/2016.	JP MORGAN SECURITIES INC		131,225	145,000	148,293	147,015	0	(283)	0	(283)	0	146,732	0	(15,507)	(15,507)	6,747	04/01/2021	4FE
92890X	AJ 6	WFCG_15-BXRP		05/12/2016.	GOLDMAN SACHS & CO		86,720	88,377	86,550	0	0	390	0	390	0	86,940	0	(220)	(220)	465	11/15/2029	1FM
86359B	MW 8	WFHET_04-1		05/25/2016.	SCHEDULED REDEMPTION		296,541	296,541	297,375	296,541	0	0	0	0	0	296,541	0	0	0	1,002	04/25/2034	1FM
94981P	AE 0	WFHET_05-2		06/27/2016.	SCHEDULED REDEMPTION		1,514,736	1,514,736	1,456,040	1,514,441	0	296	0	296	0	1,514,736	0	0	0	6,093	04/25/2035	1FM
BHM0SL	PQ 7	WINDSTREAM CORP		06/30/2016.	SINKING FUND TRANSACTION		2,641	2,641	2,588	0	0	6	0	6	0	2,594	0	47	47	36	08/08/2019	3FE
BHM1JJ	VR 1	WINDSTREAM SERVICES LLC		06/30/2016.	SINKING FUND TRANSACTION		2,073	2,073	2,052	0	0	1	0	1	0	2,053	0	20	20	11	03/14/2021	3FE
984121	CB 7	XEROX CORPORATION		06/23/2016.	CITIGROUP GLOBAL MARKETS, INC		5,353,733	5,647,000	5,623,734	5,625,547	0	179	0	179	0	5,625,727	0	(271,993)	(271,993)	202,120	12/15/2039	2FE
98472#	AE 9	YANCEY BROS. CO. SR SECURED NOTE		05/14/2016.	MATURED		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	284,800	05/14/2016	3
98956P	AC 6	ZIMMER BIOMET HOLDINGS INC		06/08/2016.	BARCLAYS CAPITAL INC		619,908	600,000	620,616	618,645	0	(1,313)	0	(1,313)	0	617,332	0	2,576	2,576	10,856	11/30/2021	2FE
98956P	AF 9	ZIMMER BIOMET HOLDINGS INC		06/07/2016.	BANC OF AMERICA SECURITIES LLC		2,928,116	2,865,000	2,858,267	2,858,712	0	256	0	256	0	2,858,967	0	69,149	69,149	70,348	04/01/2025	2FE
98956P	AK 8	ZIMMER BIOMET HOLDINGS INC		06/07/2016.	MARKET AXESS TRADING PLATFORM		1,012,370	1,000,000	999,480	999,556	0	44	0	44	0	999,600	0	12,770	12,770	18,675	04/01/2020	2FE
3899999. Total Bonds - Industrial and Miscellaneous							759,482,679	720,678,318	683,796,285	623,517,064	8,482	24,505,023	0	24,513,505	0	723,760,430	0	35,722,249	35,722,249	18,239,808	XXX	XXX
8399997. Total Bonds - Part 4							1,334,766,376	1,295,371,116	1,254,007,392	842,109,258	8,482	24,340,099	0	24,348,581	0	1,294,071,988	(272,498)	40,966,886	40,694,388	22,034,883	XXX	XXX
8399999. Total Bonds							1,334,766,376	1,295,371,116	1,254,007,392	842,109,258	8,482	24,340,099	0	24,348,581	0	1,294,071,988	(272,498)	40,966,886	40,694,388	22,034,883	XXX	XXX
Common Stocks - Industrial and Miscellaneous																						
002535	30 0	AARONS INC		04/01/2016.	BARCLAYS CAPITAL INC	546.000	13,501	XXX	16,528	8,217	4,132	0	0	4,132	0	16,528	0	(3,027)	(3,027)	21	XXX	L
00287Y	10 9	ABBVIE INC		05/24/2016.	BARCLAYS CAPITAL INC	1,032.000	61,703	XXX	56,743	0	0	0	0	0	0	56,743	0	4,960	4,960	588	XXX	L
003654	10 0	ABIOMED INC		05/24/2016.	BARCLAYS CAPITAL INC	21.000	2,057	XXX	1,493	0	0	0	0	0	0	1,493	0	564	564	0	XXX	U
00507V	10 9	ACTIVISION BLIZZARD INC		04/01/2016.	BARCLAYS CAPITAL INC	140.000	4,731	XXX	3,217	5,419	(2,202)	0	0	(2,202)	0	3,217	0	1,514	1,514	36	XXX	U
00508X	20 3	ACTUANT CORPORATION CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	60.000	1,577	XXX	1,411	1,438	(26)	0	0	(26)	0	1,411	0	166	166	0	XXX	L
00766T	10 0	AECOM ORD		05/19/2016.	BARCLAYS CAPITAL INC	206.000	6,332	XXX	5,191	6,186	(996)	0	0	(996)	0	5,191	0	1,141	1,141	0	XXX	L

SCHEDULE D - PART 4

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

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					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	22 NAIC Desig-nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
00770F 10 4	AEGION CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	580.000	11,360	XXX	11,561	8,496	521	0	0	521	0	11,561	0	(201)	(201)	0	XXX	U
00846U 10 1	AGILENT TECHNOLOGIES INC		05/19/2016.	BARCLAYS CAPITAL INC	57.000	2,513	XXX	2,267	2,383	(116)	0	0	(116)	0	2,267	0	246	246	13	XXX	L
001204 10 6	AGL RESOURCES INC		05/19/2016.	BARCLAYS CAPITAL INC	114.000	7,480	XXX	5,354	7,274	(1,920)	0	0	(1,920)	0	5,354	0	2,125	2,125	121	XXX	L
009728 10 6	AKORN INC		05/24/2016.	BARCLAYS CAPITAL INC	300.000	9,194	XXX	7,846	0	0	0	0	0	0	7,846	0	1,348	1,348	0	XXX	U
014752 10 9	ALEXANDERS INC		05/24/2016.	BARCLAYS CAPITAL INC	11.000	4,035	XXX	4,258	0	0	0	0	0	0	4,258	0	(223)	(223)	44	XXX	L
015271 10 9	ALEXANDRIA REAL ESTATE EQUITIES I		05/24/2016.	BARCLAYS CAPITAL INC	9.000	872	XXX	663	0	0	0	0	0	0	663	0	210	210	7	XXX	L
017175 10 0	ALLEGHANY CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	15.000	7,391	XXX	7,037	0	0	0	0	0	0	7,037	0	353	353	0	XXX	L
018581 10 8	ALLIANCE DATA SYSTEMS CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	8.000	1,665	XXX	1,683	0	0	0	0	0	0	1,683	0	(18)	(18)	0	XXX	L
018606 30 1	ALLIANCE HEALTHCARE SERVICES INC		05/24/2016.	BARCLAYS CAPITAL INC	1,200.000	8,745	XXX	7,986	0	0	0	0	0	0	7,986	0	758	758	0	XXX	U
018802 10 8	ALLIANT ENERGY CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	117.000	6,025	XXX	4,869	5,121	(252)	0	0	(252)	0	4,869	0	1,156	1,156	110	XXX	L
019330 10 9	ALLIED MOTION TECHNOLOGIES INC		05/24/2016.	BARCLAYS CAPITAL INC	500.000	11,180	XXX	8,126	0	0	0	0	0	0	8,126	0	3,054	3,054	25	XXX	U
H01531 10 4	ALLIED WORLD ASSURANCE COMPANY HOL	F	05/19/2016.	BARCLAYS CAPITAL INC	184.000	6,676	XXX	6,449	0	0	0	0	0	0	6,449	0	226	226	0	XXX	L
01973R 10 1	ALLISON TRANSMISSION HOLDINGS INC		04/01/2016.	BARCLAYS CAPITAL INC	25.000	655	XXX	666	647	18	0	0	18	0	666	0	(11)	(11)	4	XXX	L
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS I		05/19/2016.	BARCLAYS CAPITAL INC	130.000	1,696	XXX	1,910	1,999	(89)	0	0	(89)	0	1,910	0	(213)	(213)	0	XXX	U
L0175J 10 4	ALTISOURCE PORTFOLIO SOLUTIONS S.A	F	05/24/2016.	BARCLAYS CAPITAL INC	480.000	12,445	XXX	12,613	0	0	0	0	0	0	12,613	0	(168)	(168)	0	XXX	U
02209S 10 3	ALTRIA GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	34.000	2,169	XXX	1,285	1,979	(694)	0	0	(694)	0	1,285	0	884	884	38	XXX	L
023436 10 8	AMEDISYS INC		05/24/2016.	BARCLAYS CAPITAL INC	60.000	3,062	XXX	2,400	2,359	41	0	0	41	0	2,400	0	662	662	0	XXX	U
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		05/24/2016.	BARCLAYS CAPITAL INC	120.000	2,303	XXX	2,626	2,081	545	0	0	545	0	2,626	0	(323)	(323)	120	XXX	U
025932 10 4	AMERICAN FINANCIAL GROUP INC		05/19/2016.	BARCLAYS CAPITAL INC	9.000	644	XXX	512	649	(137)	0	0	(137)	0	512	0	132	132	5	XXX	L
027745 10 8	AMERICAN NATIONAL BANKSHARES INC		05/24/2016.	BARCLAYS CAPITAL INC	100.000	2,679	XXX	2,506	2,561	(55)	0	0	(55)	0	2,506	0	173	173	24	XXX	U
030420 10 3	AMERICAN WATER WORKS COMPANY INC		05/24/2016.	BARCLAYS CAPITAL INC	60.000	4,393	XXX	2,497	3,585	(1,088)	0	0	(1,088)	0	2,497	0	1,896	1,896	43	XXX	L
03076C 10 6	AMERIPRISE FINANCIAL INC		04/01/2016.	BARCLAYS CAPITAL INC	17.000	1,583	XXX	2,191	1,809	382	0	0	382	0	2,191	0	(607)	(607)	11	XXX	L
032359 30 9	AMTRUST FINANCIAL SERVICES INC		05/24/2016.	BARCLAYS CAPITAL INC	370.000	9,761	XXX	10,100	1,540	159	0	0	159	0	10,100	0	(339)	(339)	71	XXX	U
035255 10 8	ANIKA THERAPEUTICS INC		05/24/2016.	BARCLAYS CAPITAL INC	180.000	8,339	XXX	6,536	3,053	(319)	0	0	(319)	0	6,536	0	1,803	1,803	0	XXX	U
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT INC		05/24/2016.	BARCLAYS CAPITAL INC	120.000	1,295	XXX	1,315	1,126	190	0	0	190	0	1,315	0	(20)	(20)	72	XXX	L
036752 10 3	ANTHEM INC		05/24/2016.	BARCLAYS CAPITAL INC	46.000	6,142	XXX	6,255	6,414	(159)	0	0	(159)	0	6,255	0	(114)	(114)	30	XXX	L
G0408V 10 2	AON PLC	F	05/24/2016.	BARCLAYS CAPITAL INC	8.000	848	XXX	751	738	13	0	0	13	0	751	0	97	97	5	XXX	U
03748R 10 1	APARTMENT INVESTMENT AND MANAGEMEN		05/24/2016.	BARCLAYS CAPITAL INC	52.000	2,178	XXX	1,970	2,082	(112)	0	0	(112)	0	1,970	0	209	209	30	XXX	L
037833 10 0	APPLE INC		05/24/2016.	BARCLAYS CAPITAL INC	202.000	19,622	XXX	12,022	21,263	(9,240)	0	0	(9,240)	0	12,022	0	7,600	7,600	220	XXX	U
038222 10 5	APPLIED MATERIALS INC		05/19/2016.	BARCLAYS CAPITAL INC	80.000	1,623	XXX	1,599	1,494	105	0	0	105	0	1,599	0	24	24	8	XXX	U
03822W 40 6	APPLIED MICRO CIRCUITS CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	1,300.000	8,404	XXX	8,346	0	0	0	0	0	0	8,346	0	58	58	0	XXX	U
038336 10 3	APTARGROUP INC		04/01/2016.	BARCLAYS CAPITAL INC	71.000	5,566	XXX	5,286	0	0	0	0	0	0	5,286	0	280	280	0	XXX	L
03852U 10 6	ARAMARK ORD		04/01/2016.	BARCLAYS CAPITAL INC	172.000	5,645	XXX	5,740	5,547	193	0	0	193	0	5,740	0	(95)	(95)	16	XXX	L
G0450A 10 5	ARCH CAPITAL GROUP LTD	F	04/01/2016.	BARCLAYS CAPITAL INC	89.000	6,362	XXX	6,130	0	0	0	0	0	0	6,130	0	231	231	0	XXX	U
SBZ04Y 37 2	ARRIS INTERNATIONAL PLC	E	05/24/2016.	BARCLAYS CAPITAL INC	670.000	15,220	XXX	17,505	0	0	0	0	0	0	17,505	0	(2,286)	(2,286)	0	XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
042735 10 0	ARROW ELECTRONICS INC		04/01/2016.	BARCLAYS CAPITAL INC	31.000	1,978	XXX	1,662	1,680	(18)	0	0	(18)	0	1,662	0	317	317	0	XXX	L
363576 10 9	ARTHUR J. GALLAGHER & CO		05/24/2016.	BARCLAYS CAPITAL INC	180.000	8,658	XXX	7,906	0	0	0	0	0	0	7,906	0	752	752	0	XXX	L
G05384 10 5	ASPEN INSURANCE HOLDINGS LIMITED	F	05/19/2016.	BARCLAYS CAPITAL INC	32.000	1,513	XXX	1,636	1,546	90	0	0	90	0	1,636	0	(123)	(123)	10	XXX	L
045327 10 3	ASPEN TECHNOLOGY INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,517	XXX	1,575	1,510	64	0	0	64	0	1,575	0	(58)	(58)	0	XXX	U
045487 10 5	ASSOCIATED BANCORP ORD		05/24/2016.	BARCLAYS CAPITAL INC	500.000	9,250	XXX	9,282	8,625	(12)	0	0	(12)	0	9,282	0	(32)	(32)	55	XXX	U
G0585R 10 6	ASSURED GUARANTY LTD	F	04/01/2016.	BARCLAYS CAPITAL INC	373.000	9,328	XXX	9,508	9,277	(290)	0	0	(290)	0	9,508	0	(180)	(180)	48	XXX	L
00206R 10 2	AT&T INC		05/24/2016.	BARCLAYS CAPITAL INC	290.000	11,158	XXX	10,598	9,979	619	0	0	619	0	10,598	0	560	560	278	XXX	L
049560 10 5	ATMOS ENERGY CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	75.000	5,591	XXX	5,267	0	0	0	0	0	0	5,267	0	325	325	32	XXX	L
050095 10 8	ATWOOD OCEANICS INC		05/24/2016.	BARCLAYS CAPITAL INC	550.000	5,848	XXX	3,584	0	0	0	0	0	0	3,584	0	2,265	2,265	0	XXX	L
N07831 10 5	AVG TECHNOLOGIES NV NV	F	05/24/2016.	BARCLAYS CAPITAL INC	500.000	9,303	XXX	8,421	0	0	0	0	0	0	8,421	0	882	882	0	XXX	L
054303 10 2	AVON PRODUCTS INC		05/24/2016.	BARCLAYS CAPITAL INC	21,450.000	81,527	XXX	76,826	79,380	(11,190)	0	0	(11,190)	0	76,826	0	4,701	4,701	0	XXX	L
002444 10 7	AVX CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	880.000	11,809	XXX	10,844	0	0	0	0	0	0	10,844	0	965	965	0	XXX	L
068323 10 4	BARRACUDA NETWORKS INC		05/24/2016.	BARCLAYS CAPITAL INC	320.000	5,354	XXX	5,134	5,978	2,258	0	0	2,258	0	5,134	0	220	220	0	XXX	L
077347 30 0	BEL FUSE INC		05/24/2016.	BARCLAYS CAPITAL INC	700.000	12,680	XXX	10,122	0	0	0	0	0	0	10,122	0	2,558	2,558	49	XXX	U
077454 10 6	BELDEN INC		05/24/2016.	BARCLAYS CAPITAL INC	24.000	1,493	XXX	1,649	1,144	623	0	0	623	0	1,649	0	(156)	(156)	2	XXX	L
086516 10 1	BEST BUY CO. INC		04/01/2016.	BARCLAYS CAPITAL INC	118.000	3,812	XXX	4,192	3,593	599	0	0	599	0	4,192	0	(380)	(380)	86	XXX	L
09073M 10 4	BIO TECHNE CORP		05/24/2016.	BARCLAYS CAPITAL INC	92.000	9,438	XXX	8,379	7,020	168	0	0	168	0	8,379	0	1,060	1,060	59	XXX	U
09180C 10 6	BJS RESTAURANTS INC		05/24/2016.	BARCLAYS CAPITAL INC	20.000	871	XXX	1,080	869	210	0	0	210	0	1,080	0	(209)	(209)	0	XXX	U
091826 10 7	BLACK BOX CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	560.000	6,986	XXX	5,506	2,478	547	0	0	547	0	5,506	0	1,480	1,480	90	XXX	U
05566U 10 8	BOFI HOLDING INC		05/24/2016.	BARCLAYS CAPITAL INC	440.000	7,861	XXX	6,245	0	0	0	0	0	0	6,245	0	1,616	1,616	0	XXX	U
05561Q 20 1	BOK FINANCIAL CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	192.000	11,422	XXX	12,450	9,925	1,203	0	0	1,203	0	12,450	0	(1,028)	(1,028)	139	XXX	U
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CORP C		05/19/2016.	BARCLAYS CAPITAL INC	87.000	2,515	XXX	2,613	0	0	0	0	0	0	2,613	0	(98)	(98)	0	XXX	L
101137 10 7	BOSTON SCIENTIFIC CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	40.000	901	XXX	728	0	0	0	0	0	0	728	0	173	173	0	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		05/24/2016.	BARCLAYS CAPITAL INC	600.000	9,033	XXX	8,730	8,196	534	0	0	534	0	8,730	0	303	303	180	XXX	L
110122 10 8	BRISTOL-MYERS SQUIBB COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	303.000	21,523	XXX	20,556	20,843	(288)	0	0	(288)	0	20,556	0	967	967	230	XXX	L
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS IN		04/01/2016.	BARCLAYS CAPITAL INC	400.000	4,183	XXX	3,332	3,672	(340)	0	0	(340)	0	3,332	0	851	851	36	XXX	U
117043 10 9	BRUNSWICK CORP		05/24/2016.	BARCLAYS CAPITAL INC	170.000	7,751	XXX	8,028	0	0	0	0	0	0	8,028	0	(278)	(278)	26	XXX	L
G16962 10 5	BUNGE LIMITED	E	05/19/2016.	BARCLAYS CAPITAL INC	54.000	3,271	XXX	4,749	3,687	1,062	0	0	1,062	0	4,749	0	(1,478)	(1,478)	41	XXX	L
067383 10 9	C. R. BARD INC		05/24/2016.	BARCLAYS CAPITAL INC	14.000	3,102	XXX	2,505	2,652	(148)	0	0	(148)	0	2,505	0	598	598	7	XXX	L
12709P 10 3	CABOT MICROELECTRONICS CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	200.000	8,299	XXX	8,512	8,756	(245)	0	0	(245)	0	8,512	0	(213)	(213)	36	XXX	U
128126 10 9	CALAMP CORP		05/24/2016.	BARCLAYS CAPITAL INC	600.000	8,889	XXX	10,638	0	0	0	0	0	0	10,638	0	(1,748)	(1,748)	0	XXX	U
14067E 50 6	CAPSTEAD MORTGAGE CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	150.000	1,449	XXX	1,479	1,311	643	0	0	643	0	1,479	0	(30)	(30)	78	XXX	L
14174T 10 7	CARETRUST REIT INC		05/24/2016.	BARCLAYS CAPITAL INC	180.000	2,355	XXX	1,872	1,971	(99)	0	0	(99)	0	1,872	0	484	484	59	XXX	U
147448 10 4	CASELLA WASTE SYSTEMS INC. CLASS		05/24/2016.	BARCLAYS CAPITAL INC	1,950.000	13,722	XXX	11,846	8,073	566	0	0	566	0	11,846	0	1,876	1,876	0	XXX	U
14754D 10 0	CASH AMERICA INTERNATIONAL INC		05/24/2016.	BARCLAYS CAPITAL INC	260.000	9,391	XXX	8,305	7,787	518	0	0	518	0	8,305	0	1,086	1,086	42	XXX	L
148806 10 2	CATALENT INC		05/24/2016.	BARCLAYS CAPITAL INC	60.000	1,712	XXX	1,590	0	0	0	0	0	0	1,590	0	122	122	0	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		04/01/2016.	BARCLAYS CAPITAL INC	540.000	6,329	XXX	7,097	6,680	418	0	0	418	0	7,097	0	(769)	(769)	286	XXX	L
15135B 10 1	CENTENE CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	354.000	20,936	XXX	19,739	14,478	(3,099)	0	0	(3,099)	0	19,739	0	1,197	1,197	0	XXX	L
15189T 10 7	CENTERPOINT ENERGY INC		05/19/2016.	BARCLAYS CAPITAL INC	220.000	4,693	XXX	3,998	0	0	0	0	0	0	3,998	0	695	695	57	XXX	L
156700 10 6	CENTURYLINK INC		04/01/2016.	BARCLAYS CAPITAL INC	382.000	12,059	XXX	10,036	9,611	425	0	0	425	0	10,036	0	2,022	2,022	206	XXX	L
157210 10 5	CEVA INC		05/24/2016.	BARCLAYS CAPITAL INC	220.000	5,988	XXX	4,066	4,672	(969)	0	0	(969)	0	4,066	0	1,922	1,922	0	XXX	U
16122W 10 8	CHARTER FINANCIAL CORP		05/24/2016.	BARCLAYS CAPITAL INC	60.000	799	XXX	726	793	(67)	0	0	(67)	0	726	0	73	73	6	XXX	U
163731 10 2	CHEMICAL FINANCIAL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	60.000	2,306	XXX	2,144	0	0	0	0	0	0	2,144	0	162	162	0	XXX	U
167250 10 9	CHICAGO BRIDGE & IRON CO. NV	F	04/01/2016.	BARCLAYS CAPITAL INC	192.000	6,937	XXX	6,382	0	0	0	0	0	0	6,382	0	555	555	11	XXX	L
168905 10 7	CHILDRENS PLACE INC		05/24/2016.	BARCLAYS CAPITAL INC	123.000	8,915	XXX	7,697	0	0	0	0	0	0	7,697	0	1,218	1,218	25	XXX	U
171340 10 2	CHURCH AND DWIGHT INC		05/24/2016.	BARCLAYS CAPITAL INC	27.000	2,656	XXX	2,483	0	0	0	0	0	0	2,483	0	173	173	10	XXX	L
171604 10 1	CHUYS HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	100.000	3,227	XXX	2,932	3,134	(202)	0	0	(202)	0	2,932	0	295	295	0	XXX	U
17275R 10 2	CISCO SYSTEMS INC		05/24/2016.	BARCLAYS CAPITAL INC	440.000	12,405	XXX	11,936	11,948	(12)	0	0	(12)	0	11,936	0	469	469	207	XXX	U
177376 10 0	CITRIX SYSTEMS INC		05/24/2016.	BARCLAYS CAPITAL INC	156.000	13,152	XXX	9,901	0	0	0	0	0	0	9,901	0	3,251	3,251	0	XXX	U
125896 10 0	CMS ENERGY CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	88.000	3,563	XXX	2,787	3,175	(388)	0	0	(388)	0	2,787	0	776	776	55	XXX	L
191216 10 0	COCA-COLA ORD		05/24/2016.	BARCLAYS CAPITAL INC	410.000	18,079	XXX	16,395	17,614	(1,219)	0	0	(1,219)	0	16,395	0	1,684	1,684	144	XXX	L
194014 10 6	COLFAX CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	200.000	5,590	XXX	5,400	4,670	730	0	0	730	0	5,400	0	190	190	0	XXX	L
194162 10 3	COLGATE-PALMOLIVE ORD		05/24/2016.	BARCLAYS CAPITAL INC	930.000	65,821	XXX	62,117	0	0	0	0	0	0	62,117	0	3,704	3,704	363	XXX	L
200340 10 7	COMERICA INCORPORATED		05/19/2016.	BARCLAYS CAPITAL INC	425.000	18,562	XXX	19,305	15,226	1,951	0	0	1,951	0	19,305	0	(743)	(743)	166	XXX	L
199908 10 4	COMFORT SYSTEMS USA INC		05/24/2016.	BARCLAYS CAPITAL INC	300.000	9,451	XXX	6,481	8,526	(2,045)	0	0	(2,045)	0	6,481	0	2,971	2,971	41	XXX	L
20337X 10 9	COMMSCOPE HOLDING INC		05/19/2016.	BARCLAYS CAPITAL INC	188.000	5,375	XXX	5,800	4,867	933	0	0	933	0	5,800	0	(425)	(425)	0	XXX	U
209115 10 4	CONSOLIDATED EDISON INC		05/24/2016.	BARCLAYS CAPITAL INC	47.000	3,362	XXX	3,205	1,800	(54)	0	0	(54)	0	3,205	0	156	156	50	XXX	L
218681 10 4	CORE-MARK HOLDING COMPANY INC		05/24/2016.	BARCLAYS CAPITAL INC	113.000	9,386	XXX	8,904	0	0	0	0	0	0	8,904	0	482	482	18	XXX	U
22025Y 40 7	CORRECTIONS CORPORATION OF AMERICA		05/24/2016.	BARCLAYS CAPITAL INC	1,680.000	55,067	XXX	43,213	44,503	(1,290)	0	0	(1,290)	0	43,213	0	11,854	11,854	1,814	XXX	L
22282E 10 2	COVANTA HOLDING CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	6,280.000	103,239	XXX	106,948	75,591	12,260	0	0	12,260	0	106,948	0	(3,709)	(3,709)	2,790	XXX	L
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE		05/24/2016.	BARCLAYS CAPITAL INC	66.000	9,769	XXX	8,858	8,371	487	0	0	487	0	8,858	0	912	912	145	XXX	U
224399 10 5	CRANE ORD		04/01/2016.	BARCLAYS CAPITAL INC	229.000	12,195	XXX	13,529	10,955	2,574	0	0	2,574	0	13,529	0	(1,335)	(1,335)	76	XXX	L
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT CO		05/24/2016.	BARCLAYS CAPITAL INC	98.000	8,906	XXX	7,968	8,472	(504)	0	0	(504)	0	7,968	0	938	938	87	XXX	L
228368 10 6	CROWN HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	2,093	XXX	1,953	2,028	(75)	0	0	(75)	0	1,953	0	139	139	0	XXX	L
126349 10 9	CSG SYSTEMS INTERNATIONAL INC		05/24/2016.	BARCLAYS CAPITAL INC	310.000	13,036	XXX	12,388	0	0	0	0	0	0	12,388	0	649	649	33	XXX	U
126501 10 5	CTS CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	520.000	9,182	XXX	8,014	0	0	0	0	0	0	8,014	0	1,168	1,168	0	XXX	L
229899 10 9	CULLEN/FROST BANKERS INC		05/19/2016.	BARCLAYS CAPITAL INC	35.000	1,990	XXX	2,660	2,100	560	0	0	560	0	2,660	0	(670)	(670)	19	XXX	L
23331A 10 9	D.R. HORTON INC		04/01/2016.	BARCLAYS CAPITAL INC	204.000	6,155	XXX	5,066	0	0	0	0	0	0	5,066	0	1,089	1,089	0	XXX	L
237194 10 5	DARDEN RESTAURANTS INC		05/24/2016.	BARCLAYS CAPITAL INC	187.000	12,273	XXX	10,055	11,901	(1,846)	0	0	(1,846)	0	10,055	0	2,218	2,218	187	XXX	L
242370 20 3	DEAN FOODS COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	60.000	1,108	XXX	999	1,029	(30)	0	0	(30)	0	999	0	110	110	11	XXX	L
248019 10 1	DELUXE CORP		05/24/2016.	BARCLAYS CAPITAL INC	51.000	3,234	XXX	3,072	2,782	290	0	0	290	0	3,072	0	162	162	31	XXX	L

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
24906P 10 9	DENTSPLY SIRONA INC		05/24/2016.	BARCLAYS CAPITAL INC	238.000	14,455	XXX	13,833	0	0	0	0	0	0	13,833	0	622	622	9	XXX	U
23331S 10 0	DHI GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	1,200.000	8,139	XXX	9,486	0	0	0	0	0	0	9,486	0	(1,347)	(1,347)	0	XXX	L
253393 10 2	DICKS SPORTING GOODS INC		05/19/2016.	BARCLAYS CAPITAL INC	45.000	1,971	XXX	2,266	1,591	675	0	0	675	0	2,266	0	(295)	(295)	7	XXX	L
253868 10 3	DIGITAL REALTY TRUST REIT INC TRUS		04/01/2016.	BARCLAYS CAPITAL INC	16.000	1,414	XXX	1,160	1,210	(50)	0	0	(50)	0	1,160	0	255	255	28	XXX	L
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A		05/19/2016.	BARCLAYS CAPITAL INC	14.000	371	XXX	449	374	75	0	0	75	0	449	0	(78)	(78)	0	XXX	U
25659T 10 7	DOLBY LABORATORIES INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	323.000	14,386	XXX	13,356	5,721	1,737	0	0	1,737	0	13,356	0	1,030	1,030	41	XXX	L
256677 10 5	DOLLAR GENERAL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	21.000	1,719	XXX	1,456	1,509	(53)	0	0	(53)	0	1,456	0	263	263	10	XXX	L
25746U 10 9	DOMINION RESOURCES INC		05/24/2016.	BARCLAYS CAPITAL INC	10.000	706	XXX	766	676	90	0	0	90	0	766	0	(60)	(60)	7	XXX	L
257559 20 3	DOMTAR CORP		04/01/2016.	BARCLAYS CAPITAL INC	47.000	1,871	XXX	1,553	0	0	0	0	0	0	1,553	0	318	318	19	XXX	L
25960P 10 9	DOUGLAS EMMETT INC		05/24/2016.	BARCLAYS CAPITAL INC	80.000	2,651	XXX	2,221	2,494	(273)	0	0	(273)	0	2,221	0	430	430	35	XXX	L
262037 10 4	DRIL QUIP INC		05/19/2016.	BARCLAYS CAPITAL INC	159.000	9,330	XXX	9,560	7,404	358	0	0	358	0	9,560	0	(230)	(230)	0	XXX	L
26441C 20 4	DUKE ENERGY CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	133.000	10,172	XXX	9,574	9,495	79	0	0	79	0	9,574	0	599	599	219	XXX	L
264411 50 5	DUKE REALTY REIT CORP		04/01/2016.	BARCLAYS CAPITAL INC	280.000	6,245	XXX	5,566	5,886	(320)	0	0	(320)	0	5,566	0	680	680	50	XXX	L
26613Q 10 6	DUPONT FABROS TECHNOLOGY INC		05/24/2016.	BARCLAYS CAPITAL INC	270.000	11,318	XXX	9,386	0	0	0	0	0	0	9,386	0	1,932	1,932	127	XXX	L
269246 40 1	E*TRADE FINANCIAL CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	250.000	6,040	XXX	6,975	7,410	(435)	0	0	(435)	0	6,975	0	(935)	(935)	0	XXX	U
27579R 10 4	EAST WEST BANCORP INC		05/19/2016.	BARCLAYS CAPITAL INC	246.000	9,309	XXX	9,476	10,224	(748)	0	0	(748)	0	9,476	0	(167)	(167)	98	XXX	U
281020 10 7	EDISON INTERNATIONAL		04/01/2016.	BARCLAYS CAPITAL INC	84.000	6,059	XXX	5,168	4,974	195	0	0	195	0	5,168	0	891	891	81	XXX	L
28238P 10 9	EHEALTH INC		05/24/2016.	BARCLAYS CAPITAL INC	660.000	9,517	XXX	5,972	0	0	0	0	0	0	5,972	0	3,544	3,544	0	XXX	U
283677 85 4	EL PASO ELECTRIC COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	230.000	9,838	XXX	8,575	6,930	(414)	0	0	(414)	0	8,575	0	1,262	1,262	68	XXX	L
285512 10 9	ELECTRONIC ARTS INC		05/24/2016.	BARCLAYS CAPITAL INC	144.000	10,714	XXX	9,175	0	0	0	0	0	0	9,175	0	1,538	1,538	0	XXX	U
532457 10 8	ELI LILLY AND COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	113.000	8,439	XXX	5,757	9,521	(3,764)	0	0	(3,764)	0	5,757	0	2,682	2,682	115	XXX	L
268664 10 9	EMC INSURANCE GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	320.000	8,550	XXX	7,686	0	0	0	0	0	0	7,686	0	863	863	61	XXX	U
29089Q 10 5	EMERGENT BIOSOLUTIONS INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,685	XXX	978	1,600	(623)	0	0	(623)	0	978	0	708	708	0	XXX	L
292104 10 6	EMPIRE STATE REALTY REIT CLASS A I		05/19/2016.	BARCLAYS CAPITAL INC	60.000	1,125	XXX	1,048	0	0	0	0	0	0	1,048	0	77	77	0	XXX	L
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD	F	05/19/2016.	BARCLAYS CAPITAL INC	47.000	3,086	XXX	2,892	3,008	(116)	0	0	(116)	0	2,892	0	195	195	18	XXX	L
G3157S 10 6	ENSCO PLC CLASS A	F	05/24/2016.	BARCLAYS CAPITAL INC	1,210.000	11,799	XXX	14,213	5,540	964	0	0	964	0	14,213	0	(2,414)	(2,414)	12	XXX	L
293639 10 0	ENTERCOM COMMUNICATIONS CORP. CLAS		05/24/2016.	BARCLAYS CAPITAL INC	750.000	9,040	XXX	7,805	0	0	0	0	0	0	7,805	0	1,235	1,235	56	XXX	L
294628 10 2	EQUITY COMMONWEALTH		05/24/2016.	BARCLAYS CAPITAL INC	350.000	9,860	XXX	9,629	7,487	(86)	0	0	(86)	0	9,629	0	231	231	0	XXX	L
29472R 10 8	EQUITY LIFESTYLE PROPERTIES INC		05/24/2016.	BARCLAYS CAPITAL INC	9.000	655	XXX	518	600	(82)	0	0	(82)	0	518	0	137	137	7	XXX	L
297178 10 5	ESSEX PROPERTY TRUST INC		04/01/2016.	BARCLAYS CAPITAL INC	25.000	5,843	XXX	5,560	5,985	(426)	0	0	(426)	0	5,560	0	284	284	76	XXX	L
298736 10 9	EURONET WORLDWIDE INC		05/24/2016.	BARCLAYS CAPITAL INC	120.000	9,515	XXX	8,241	7,967	(416)	0	0	(416)	0	8,241	0	1,275	1,275	0	XXX	U
G3223R 10 8	EVEREST RE GROUP LTD	F	04/01/2016.	BARCLAYS CAPITAL INC	16.000	3,163	XXX	2,960	0	0	0	0	0	0	2,960	0	203	203	18	XXX	L
30064E 10 9	EXACTECH INC		05/24/2016.	BARCLAYS CAPITAL INC	360.000	8,819	XXX	6,676	0	0	0	0	0	0	6,676	0	2,143	2,143	0	XXX	U
300645 10 8	EXAR CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	1,750.000	11,309	XXX	9,921	8,276	(496)	0	0	(496)	0	9,921	0	1,388	1,388	0	XXX	U
30231G 10 2	EXXON MOBIL CORP		05/24/2016.	BARCLAYS CAPITAL INC	156.000	14,026	XXX	13,995	12,160	1,835	0	0	1,835	0	13,995	0	31	31	231	XXX	L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
315616 10 2	F5 NETWORKS INC		05/24/2016.	BARCLAYS CAPITAL INC	90.000	9,717	XXX	10,240	7,660	1,620	0	0	1,620	0	10,240	0	(523)	(523)	0	XXX	U
30239F 10 6	FBL FINANCIAL GROUP INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	72.000	4,429	XXX	4,268	0	0	0	0	0	0	4,268	0	161	161	174	XXX	L
31620R 30 3	FIDELITY NATIONAL FINANCIAL INC		05/19/2016.	BARCLAYS CAPITAL INC	264.000	8,779	XXX	9,036	6,587	22	0	0	22	0	9,036	0	(258)	(258)	55	XXX	L
31679P 10 9	FIFTH STREET ASSET MANAGEMENT INC		05/24/2016.	BARCLAYS CAPITAL INC	500.000	2,107	XXX	846	0	0	0	0	0	0	846	0	1,261	1,261	50	XXX	U
316773 10 0	FIFTH THIRD BANCORP		05/24/2016.	BARCLAYS CAPITAL INC	860.000	15,674	XXX	15,255	6,432	(54)	0	0	(54)	0	15,255	0	419	419	83	XXX	U
320209 10 9	FIRST FINANCIAL BANCORP		05/24/2016.	BARCLAYS CAPITAL INC	460.000	8,974	XXX	8,350	0	0	0	0	0	0	8,350	0	625	625	0	XXX	U
33616C 10 0	FIRST REPUBLIC BANK/SAN FRAN		04/01/2016.	BARCLAYS CAPITAL INC	11.000	721	XXX	760	727	33	0	0	33	0	760	0	(39)	(39)	2	XXX	L
336433 10 7	FIRST SOLAR INC		04/01/2016.	BARCLAYS CAPITAL INC	46.000	3,117	XXX	1,965	3,036	(1,070)	0	0	(1,070)	0	1,965	0	1,152	1,152	0	XXX	U
337932 10 7	FIRSTENERGY CORP		05/19/2016.	BARCLAYS CAPITAL INC	111.000	3,550	XXX	3,596	3,522	74	0	0	74	0	3,596	0	(46)	(46)	80	XXX	L
343412 10 2	FLUOR CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	30.000	1,515	XXX	1,433	1,417	16	0	0	16	0	1,433	0	82	82	13	XXX	L
344849 10 4	FOOT LOCKER INC		04/01/2016.	BARCLAYS CAPITAL INC	122.000	7,883	XXX	7,136	7,941	(805)	0	0	(805)	0	7,136	0	748	748	31	XXX	L
346563 10 9	FORRESTER RESEARCH INC		05/24/2016.	BARCLAYS CAPITAL INC	160.000	5,780	XXX	4,880	0	0	0	0	0	0	4,880	0	900	900	29	XXX	U
34959E 10 9	FORTINET INC		05/24/2016.	BARCLAYS CAPITAL INC	150.000	5,093	XXX	3,069	4,676	(1,607)	0	0	(1,607)	0	3,069	0	2,024	2,024	0	XXX	U
34988V 10 6	FOSSIL GROUP INC		04/01/2016.	BARCLAYS CAPITAL INC	25.000	1,078	XXX	1,696	914	782	0	0	782	0	1,696	0	(617)	(617)	0	XXX	U
351793 10 4	FRANCESCA'S HOLDINGS CORP		05/24/2016.	BARCLAYS CAPITAL INC	100.000	1,047	XXX	1,386	1,741	(355)	0	0	(355)	0	1,386	0	(339)	(339)	0	XXX	U
N33462 10 7	FRANK S INTERNATIONAL NV	F	05/19/2016.	BARCLAYS CAPITAL INC	110.000	1,712	XXX	1,870	1,836	34	0	0	34	0	1,870	0	(159)	(159)	14	XXX	L
36268W 10 0	GAIN CAPITAL HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	350.000	2,418	XXX	2,259	0	0	0	0	0	0	2,259	0	159	159	0	XXX	L
36467W 10 9	GAMESTOP CORP. CLASS A		04/01/2016.	BARCLAYS CAPITAL INC	20.000	629	XXX	750	561	189	0	0	189	0	750	0	(121)	(121)	7	XXX	L
H2906T 10 9	GARMIN LTD	F	05/19/2016.	BARCLAYS CAPITAL INC	278.000	10,996	XXX	10,888	0	0	0	0	0	0	10,888	0	108	108	142	XXX	U
369300 10 8	GENERAL CABLE CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	760.000	10,555	XXX	11,601	7,521	2,084	0	0	2,084	0	11,601	0	(1,046)	(1,046)	137	XXX	L
369604 10 3	GENERAL ELECTRIC COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	370.000	10,998	XXX	9,701	11,526	(1,825)	0	0	(1,825)	0	9,701	0	1,298	1,298	170	XXX	L
370334 10 4	GENERAL MILLS INC		05/24/2016.	BARCLAYS CAPITAL INC	352.000	21,911	XXX	17,052	20,296	(3,244)	0	0	(3,244)	0	17,052	0	4,859	4,859	317	XXX	L
371901 10 9	GENTEX CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	600.000	9,419	XXX	9,356	0	0	0	0	0	0	9,356	0	63	63	51	XXX	U
37247D 10 6	GENWORTH FINANCIAL INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	3,700.000	13,426	XXX	11,007	0	0	0	0	0	0	11,007	0	2,419	2,419	0	XXX	L
373865 10 4	GERMAN AMERICAN BANCORP INC		05/24/2016.	BARCLAYS CAPITAL INC	270.000	8,707	XXX	8,826	0	0	0	0	0	0	8,826	0	(120)	(120)	49	XXX	U
388689 10 1	GRAPHIC PACKAGING HOLDING COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	300.000	3,900	XXX	4,228	3,849	379	0	0	379	0	4,228	0	(328)	(328)	30	XXX	L
390607 10 9	GREAT LAKES DREDGE & DOCK CORPORAT		05/24/2016.	BARCLAYS CAPITAL INC	600.000	2,582	XXX	3,262	2,376	886	0	0	886	0	3,262	0	(680)	(680)	0	XXX	U
391416 10 4	GREAT WESTERN BANCORP INC		05/24/2016.	BARCLAYS CAPITAL INC	70.000	2,323	XXX	2,106	2,031	74	0	0	74	0	2,106	0	217	217	20	XXX	L
398433 10 2	GRIFFON CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	560.000	9,243	XXX	7,685	0	0	0	0	0	0	7,685	0	1,558	1,558	28	XXX	L
399473 10 7	GROUPON INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	2,300.000	7,955	XXX	7,887	5,219	1,272	0	0	1,272	0	7,887	0	68	68	0	XXX	U
402635 30 4	GULFPORT ENERGY CORP		04/01/2016.	BARCLAYS CAPITAL INC	330.000	9,090	XXX	10,604	7,543	2,418	0	0	2,418	0	10,604	0	(1,514)	(1,514)	0	XXX	U
093671 10 5	H&R BLOCK INC		04/01/2016.	BARCLAYS CAPITAL INC	157.000	4,107	XXX	5,482	0	0	0	0	0	0	5,482	0	(1,375)	(1,375)	31	XXX	L
415864 10 7	HARSCO CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	800.000	5,036	XXX	4,350	0	0	0	0	0	0	4,350	0	687	687	0	XXX	L
40416E 10 3	HCI GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	330.000	10,479	XXX	10,680	0	0	0	0	0	0	10,680	0	(201)	(201)	198	XXX	U
42225P 50 1	HEALTHCARE TRUST OF AMERICA REIT C		05/24/2016.	BARCLAYS CAPITAL INC	320.000	9,575	XXX	9,187	0	0	0	0	0	0	9,187	0	388	388	94	XXX	L
423452 10 1	HELMERICH & PAYNE INC		05/19/2016.	BARCLAYS CAPITAL INC	120.000	6,850	XXX	6,856	0	0	0	0	0	0	6,856	0	(6)	(6)	83	XXX	L

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
G4412G 10 1	HERBALIFE LTD	F	05/24/2016.	BARCLAYS CAPITAL INC	106.000	6,369	XXX	5,988	5,684	304	0	0	304	0	5,988	0	382	382	0	XXX	L
40418F 10 8	HFF INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	400.000	12,126	XXX	11,139	0	0	0	0	0	0	11,139	0	987	987	0	XXX	L
428567 10 1	HIBBETT SPORTS INC		05/24/2016.	BARCLAYS CAPITAL INC	280.000	9,497	XXX	8,388	7,258	(304)	0	0	(304)	0	8,388	0	1,109	1,109	0	XXX	U
436106 10 8	HOLLYFRONTIER CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	210.000	5,920	XXX	7,228	0	0	0	0	0	0	7,228	0	(1,308)	(1,308)	0	XXX	L
44106M 10 2	HOSPITALITY PROPERTIES TRUST REIT		05/24/2016.	BARCLAYS CAPITAL INC	172.000	4,374	XXX	4,957	4,498	459	0	0	459	0	4,957	0	(582)	(582)	160	XXX	L
44107P 10 4	HOST HOTELS & RESORTS REIT INC		05/19/2016.	BARCLAYS CAPITAL INC	150.000	2,194	XXX	3,077	2,301	776	0	0	776	0	3,077	0	(882)	(882)	60	XXX	L
446150 10 4	HUNTINGTON BANCSHARES INCORPORATED		05/24/2016.	BARCLAYS CAPITAL INC	100.000	1,024	XXX	640	1,106	(466)	0	0	(466)	0	640	0	384	384	14	XXX	U
448579 10 2	HYATT HOTELS CORPORATION CLASS A		04/01/2016.	BARCLAYS CAPITAL INC	55.000	2,670	XXX	3,259	2,586	673	0	0	673	0	3,259	0	(589)	(589)	0	XXX	L
45168D 10 4	IDEXX LABORATORIES INC		05/24/2016.	BARCLAYS CAPITAL INC	7.000	623	XXX	532	0	0	0	0	0	0	532	0	91	91	0	XXX	U
SBS7K7 P2 3	INC RESEARCH HOLDINGS INC CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	20.000	885	XXX	937	970	(34)	0	0	(34)	0	937	0	(52)	(52)	0	XXX	U
453838 60 9	INDEPENDENT BANK CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	920.000	13,828	XXX	13,652	8,529	(94)	0	0	(94)	0	13,652	0	175	175	118	XXX	U
45672H 10 4	INFOBLOX INC		05/24/2016.	BARCLAYS CAPITAL INC	560.000	10,463	XXX	9,475	0	0	0	0	0	0	9,475	0	988	988	0	XXX	L
45685L 10 0	INFRAREIT INC		05/24/2016.	BARCLAYS CAPITAL INC	480.000	8,228	XXX	8,184	0	0	0	0	0	0	8,184	0	44	44	120	XXX	L
G47791 10 1	INGERSOLL-RAND PLC	F	04/01/2016.	BARCLAYS CAPITAL INC	14.000	855	XXX	835	774	61	0	0	61	0	835	0	20	20	4	XXX	L
457187 10 2	INGREDION INCORPORATED		05/19/2016.	BARCLAYS CAPITAL INC	64.000	7,576	XXX	6,796	0	0	0	0	0	0	6,796	0	780	780	0	XXX	L
45774N 10 8	INNOPHOS HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	520.000	19,479	XXX	19,742	10,433	4,615	0	0	4,615	0	19,742	0	(262)	(262)	422	XXX	U
45768S 10 5	INNOSPEC INC		05/24/2016.	BARCLAYS CAPITAL INC	220.000	10,654	XXX	9,726	10,319	(1,968)	0	0	(1,968)	0	9,726	0	929	929	73	XXX	U
45774W 10 8	INSTEEL INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	360.000	9,716	XXX	8,980	0	0	0	0	0	0	8,980	0	736	736	10	XXX	U
458140 10 0	INTEL CORPORATION CORP		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,219	XXX	1,176	1,378	(202)	0	0	(202)	0	1,176	0	43	43	21	XXX	U
45825N 10 7	INTELIQUENT INC		05/24/2016.	BARCLAYS CAPITAL INC	820.000	13,337	XXX	15,232	14,216	721	0	0	721	0	15,232	0	(1,896)	(1,896)	251	XXX	U
458334 10 9	INTER PARFUMS INC		05/24/2016.	BARCLAYS CAPITAL INC	320.000	9,341	XXX	9,508	0	0	0	0	0	0	9,508	0	(167)	(167)	48	XXX	U
45841N 10 7	INTERACTIVE BROKERS GROUP INC. CL		05/19/2016.	BARCLAYS CAPITAL INC	85.000	3,191	XXX	2,929	3,706	(777)	0	0	(777)	0	2,929	0	261	261	9	XXX	U
459200 10 1	INTERNATIONAL BUSINESS MACHINES CO		05/24/2016.	BARCLAYS CAPITAL INC	176.000	25,970	XXX	25,644	24,221	6,711	0	0	6,711	0	25,644	0	326	326	475	XXX	L
46284V 10 1	IRON MOUNTAIN INC		04/01/2016.	BARCLAYS CAPITAL INC	20.000	655	XXX	559	540	19	0	0	19	0	559	0	96	96	10	XXX	L
450911 20 1	ITT CORP		04/01/2016.	BARCLAYS CAPITAL INC	362.000	13,117	XXX	12,380	9,371	(380)	0	0	(380)	0	12,380	0	737	737	45	XXX	L
466313 10 3	JABIL CIRCUIT INC		05/19/2016.	BARCLAYS CAPITAL INC	416.000	7,115	XXX	8,641	7,825	(757)	0	0	(757)	0	8,641	0	(1,526)	(1,526)	60	XXX	L
G5005R 10 7	JAMES RIVER GROUP HOLDINGS LTD	F	05/24/2016.	BARCLAYS CAPITAL INC	70.000	2,257	XXX	2,244	0	0	0	0	0	0	2,244	0	13	13	14	XXX	U
48020Q 10 7	JONES LANG LASALLE INCORPORATED		05/19/2016.	BARCLAYS CAPITAL INC	71.000	7,625	XXX	8,194	0	0	0	0	0	0	8,194	0	(569)	(569)	22	XXX	L
48203R 10 4	JUNIPER NETWORKS INC		05/19/2016.	BARCLAYS CAPITAL INC	330.000	7,427	XXX	8,397	0	0	0	0	0	0	8,397	0	(970)	(970)	0	XXX	L
48562P 10 3	KAPSTONE PAPER AND PACKAGING CORPO		05/24/2016.	BARCLAYS CAPITAL INC	100.000	1,471	XXX	1,427	0	0	0	0	0	0	1,427	0	44	44	10	XXX	L
485865 10 9	KATE SPADE & CO		05/24/2016.	BARCLAYS CAPITAL INC	40.000	890	XXX	645	0	0	0	0	0	0	645	0	245	245	0	XXX	L
48244B 10 0	KCG HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	860.000	11,690	XXX	9,090	0	0	0	0	0	0	9,090	0	2,600	2,600	0	XXX	L
493267 10 8	KEYCORP ORD		05/24/2016.	BARCLAYS CAPITAL INC	200.000	2,520	XXX	2,585	2,638	(53)	0	0	(53)	0	2,585	0	(65)	(65)	15	XXX	L
494368 10 3	KIMBERLY CLARK CORP		05/24/2016.	BARCLAYS CAPITAL INC	53.000	6,681	XXX	4,833	6,747	(1,914)	0	0	(1,914)	0	4,833	0	1,848	1,848	95	XXX	L
500255 10 4	KOHLS CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	345.000	14,266	XXX	17,627	10,907	3,311	0	0	3,311	0	17,627	0	(3,362)	(3,362)	173	XXX	L

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
501797 10 4	L BRANDS INC		05/24/2016.	BARCLAYS CAPITAL INC	104.000	6,673	XXX	8,606	0	0	0	0	0	0	8,606	0	(1,932)	(1,932)	270	XXX	L
50540R 40 9	LABORATORY CORPORATION OF AMERICA		04/01/2016.	BARCLAYS CAPITAL INC	4.000	467	XXX	500	495	5	0	0	5	0	500	0	(33)	(33)	0	XXX	L
512807 10 8	LAM RESEARCH CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	43.000	3,530	XXX	3,425	3,415	10	0	0	10	0	3,425	0	105	105	26	XXX	U
512816 10 9	LAMAR ADVERTISING COMPANY ORD CLAS		05/24/2016.	BARCLAYS CAPITAL INC	145.000	9,319	XXX	8,655	0	0	0	0	0	0	8,655	0	664	664	0	XXX	U
521865 20 4	LEAR CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	11.000	1,263	XXX	817	1,351	(534)	0	0	(534)	0	817	0	445	445	3	XXX	L
525327 10 2	LEIDOS HOLDINGS INC		05/19/2016.	BARCLAYS CAPITAL INC	30.000	1,464	XXX	1,243	1,688	(445)	0	0	(445)	0	1,243	0	221	221	10	XXX	L
525558 20 1	LEMAITRE VASCULAR INC		05/24/2016.	BARCLAYS CAPITAL INC	180.000	2,741	XXX	2,419	0	0	0	0	0	0	2,419	0	322	322	16	XXX	U
52603A 10 9	LENDINGCLUB CORP		05/24/2016.	BARCLAYS CAPITAL INC	1,150.000	5,172	XXX	9,495	0	0	0	0	0	0	9,495	0	(4,323)	(4,323)	0	XXX	L
529771 10 7	LEXMARK INTERNATIONAL INC. CLASS		04/01/2016.	BARCLAYS CAPITAL INC	270.000	8,894	XXX	7,122	0	0	0	0	0	0	7,122	0	1,773	1,773	97	XXX	L
50187A 10 7	LHC GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	230.000	9,692	XXX	9,519	10,417	(898)	0	0	(898)	0	9,519	0	173	173	0	XXX	U
53220K 50 4	LIGAND PHARMACEUTICALS INCORPORATE		05/24/2016.	BARCLAYS CAPITAL INC	8.000	959	XXX	397	867	(471)	0	0	(471)	0	397	0	563	563	0	XXX	U
533900 10 6	LINCOLN ELECTRIC HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	86.000	5,141	XXX	5,938	4,463	1,475	0	0	1,475	0	5,938	0	(797)	(797)	55	XXX	U
534187 10 9	LINCOLN NATIONAL CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	151.000	6,761	XXX	8,252	7,589	663	0	0	663	0	8,252	0	(1,491)	(1,491)	76	XXX	L
G5509L 10 1	LIVANOVA PLC	F	05/24/2016.	BARCLAYS CAPITAL INC	164.000	8,106	XXX	8,896	9,737	(840)	0	0	(840)	0	8,896	0	(790)	(790)	0	XXX	U
501889 20 8	LKQ CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	310.000	9,960	XXX	9,518	0	0	0	0	0	0	9,518	0	442	442	0	XXX	U
54142L 10 9	LOGMEIN INC		05/24/2016.	BARCLAYS CAPITAL INC	227.000	13,517	XXX	10,757	5,167	(1,026)	0	0	(1,026)	0	10,757	0	2,760	2,760	0	XXX	U
50216C 10 8	LSI INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	1,620.000	18,370	XXX	16,905	8,777	(1,483)	0	0	(1,483)	0	16,905	0	1,465	1,465	117	XXX	U
554382 10 1	MACERICH COMPANY		04/01/2016.	BARCLAYS CAPITAL INC	106.000	8,356	XXX	8,031	0	0	0	0	0	0	8,031	0	325	325	0	XXX	L
554489 10 4	MACK-CALI REALTY CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	440.000	11,251	XXX	9,581	7,939	(167)	0	0	(167)	0	9,581	0	1,670	1,670	117	XXX	L
55616P 10 4	MACYS INC		05/19/2016.	BARCLAYS CAPITAL INC	175.000	5,322	XXX	7,068	5,037	672	0	0	672	0	7,068	0	(1,746)	(1,746)	104	XXX	L
559079 20 7	MAGELLAN HEALTH INC		05/24/2016.	BARCLAYS CAPITAL INC	23.000	1,518	XXX	1,238	0	0	0	0	0	0	1,238	0	280	280	0	XXX	U
56418H 10 0	MANPOWER INC		05/19/2016.	BARCLAYS CAPITAL INC	5.000	389	XXX	405	0	0	0	0	0	0	405	0	(16)	(16)	0	XXX	L
571157 10 6	MARLIN BUSINESS SERVICES CORP		05/24/2016.	BARCLAYS CAPITAL INC	600.000	9,107	XXX	8,342	0	0	0	0	0	0	8,342	0	765	765	84	XXX	U
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	F	05/19/2016.	BARCLAYS CAPITAL INC	440.000	4,323	XXX	4,484	3,881	2,491	0	0	2,491	0	4,484	0	(160)	(160)	26	XXX	U
574795 10 0	MASIMO CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	80.000	3,879	XXX	3,287	3,321	(34)	0	0	(34)	0	3,287	0	593	593	0	XXX	U
577081 10 2	MATTEL INC		05/24/2016.	BARCLAYS CAPITAL INC	2,561.000	79,723	XXX	58,616	69,148	(11,069)	(0)	0	(11,069)	0	58,616	0	21,106	21,106	1,940	XXX	U
57772K 10 1	MAXIM INTEGRATED PRODUCTS INC		04/01/2016.	BARCLAYS CAPITAL INC	38.000	1,374	XXX	1,282	0	0	0	0	0	0	1,282	0	92	92	0	XXX	U
552690 10 9	MDU RESOURCES GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	480.000	10,363	XXX	8,772	4,397	420	0	0	420	0	8,772	0	1,590	1,590	135	XXX	L
582839 10 6	MEAD JOHNSON NUTRITION COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	29.000	2,410	XXX	2,339	0	0	0	0	0	0	2,339	0	71	71	0	XXX	L
58501N 10 1	MEDIVATION INC		05/24/2016.	BARCLAYS CAPITAL INC	85.000	5,163	XXX	3,286	4,109	(823)	0	0	(823)	0	3,286	0	1,877	1,877	0	XXX	U
58502B 10 6	MEDNAX INC		05/19/2016.	BARCLAYS CAPITAL INC	46.000	3,069	XXX	3,006	3,296	(290)	0	0	(290)	0	3,006	0	62	62	0	XXX	L
587200 10 6	MENTOR GRAPHICS CORP		05/24/2016.	BARCLAYS CAPITAL INC	60.000	1,264	XXX	1,176	0	0	0	0	0	0	1,176	0	89	89	0	XXX	U
589584 10 1	MERIDIAN BIOSCIENCE INC		05/24/2016.	BARCLAYS CAPITAL INC	420.000	7,927	XXX	8,213	8,618	(406)	0	0	(406)	0	8,213	0	(286)	(286)	168	XXX	U
589889 10 4	MERIT MEDICAL SYSTEMS INC		05/24/2016.	BARCLAYS CAPITAL INC	120.000	2,302	XXX	2,104	2,231	(127)	0	0	(127)	0	2,104	0	198	198	0	XXX	U
594918 10 4	MICROSOFT CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	150.000	7,564	XXX	4,231	8,322	(4,091)	0	0	(4,091)	0	4,231	0	3,333	3,333	108	XXX	U

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

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										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
59522J 10 3	MID-AMERICA APARTMENT COMMUNITIES		05/24/2016.	BARCLAYS CAPITAL INC	21.000	2,124	XXX	2,086	0	0	0	0	0	0	2,086	0	38	38	17	XXX	L
55306N 10 4	MKS INSTRUMENTS INC		05/24/2016.	BARCLAYS CAPITAL INC	230.000	8,833	XXX	8,250	0	0	0	0	0	0	8,250	0	583	583	0	XXX	U
SBLG38 Q1 8	MOELIS & CO LLC		05/24/2016.	BARCLAYS CAPITAL INC	360.000	9,694	XXX	9,796	0	0	0	0	0	0	9,796	0	(102)	(102)	108	XXX	L
60855R 10 0	MOLINA HEALTHCARE INC		05/24/2016.	BARCLAYS CAPITAL INC	300.000	14,108	XXX	17,606	16,235	(533)	0	0	(533)	0	17,606	0	(3,499)	(3,499)	0	XXX	L
55354G 10 0	MSCI INC		05/24/2016.	BARCLAYS CAPITAL INC	36.000	2,772	XXX	2,073	2,597	(523)	0	0	(523)	0	2,073	0	699	699	16	XXX	L
626755 10 2	MURPHY USA INC		04/01/2016.	BARCLAYS CAPITAL INC	107.000	6,499	XXX	6,782	6,499	283	0	0	283	0	6,782	0	(283)	(283)	0	XXX	L
631103 10 8	NASDAQ INC		04/01/2016.	BARCLAYS CAPITAL INC	92.000	6,118	XXX	5,399	5,352	47	0	0	47	0	5,399	0	719	719	23	XXX	U
636180 10 1	NATIONAL FUEL GAS ORD		05/24/2016.	BARCLAYS CAPITAL INC	180.000	9,719	XXX	8,452	5,985	633	0	0	633	0	8,452	0	1,267	1,267	126	XXX	L
636518 10 2	NATIONAL INSTRUMENTS CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	150.000	4,509	XXX	4,121	4,304	(183)	0	0	(183)	0	4,121	0	388	388	30	XXX	U
637215 10 4	NATIONAL PRESTO INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	114.000	10,082	XXX	9,710	0	0	0	0	0	0	9,710	0	372	372	0	XXX	L
63886Q 10 9	NATURAL GAS SERVICES GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	380.000	8,250	XXX	8,066	0	0	0	0	0	0	8,066	0	184	184	0	XXX	U
63910B 10 2	NAUTILUS INC		05/24/2016.	BARCLAYS CAPITAL INC	560.000	11,443	XXX	9,107	8,026	(401)	0	0	(401)	0	9,107	0	2,336	2,336	0	XXX	L
62886E 10 8	NCR CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	340.000	9,872	XXX	9,677	0	0	0	0	0	0	9,677	0	195	195	0	XXX	L
649445 10 3	NEW YORK COMMUNITY BANCORP INC		05/24/2016.	BARCLAYS CAPITAL INC	8,560.000	129,900	XXX	143,622	139,699	3,923	0	0	3,923	0	143,622	0	(13,722)	(13,722)	2,910	XXX	L
651229 10 6	NEWELL BRANDS INC		05/19/2016.	BARCLAYS CAPITAL INC	314.000	14,419	XXX	11,786	10,756	(1,518)	0	0	(1,518)	0	11,786	0	2,633	2,633	60	XXX	L
651511 10 7	NEWLINK GENETICS CORP		05/24/2016.	BARCLAYS CAPITAL INC	700.000	7,424	XXX	13,767	16,012	4,343	0	0	4,343	0	13,767	0	(6,344)	(6,344)	0	XXX	U
62914B 10 0	NIC INC		05/24/2016.	BARCLAYS CAPITAL INC	80.000	1,519	XXX	1,574	1,574	(0)	0	0	(0)	0	1,574	0	(55)	(55)	0	XXX	U
G6518L 10 8	NIELSEN HOLDINGS PLC	E	05/19/2016.	BARCLAYS CAPITAL INC	144.000	7,463	XXX	7,557	0	0	0	0	0	0	7,557	0	(94)	(94)	0	XXX	L
65473P 10 5	NISOURCE INC		05/19/2016.	BARCLAYS CAPITAL INC	400.000	9,317	XXX	7,215	7,804	(589)	0	0	(589)	0	7,215	0	2,102	2,102	109	XXX	L
665859 10 4	NORTHERN TRUST CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	95.000	6,787	XXX	7,017	6,849	168	0	0	168	0	7,017	0	(230)	(230)	68	XXX	U
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS LTD		05/19/2016.	BARCLAYS CAPITAL INC	109.000	5,156	XXX	5,940	0	0	0	0	0	0	5,940	0	(784)	(784)	0	XXX	U
67018T 10 5	NU SKIN ENTERPRISES INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	347.000	13,469	XXX	13,791	13,148	644	0	0	644	0	13,791	0	(322)	(322)	123	XXX	L
67020Y 10 0	NUANCE COMMUNICATIONS INC		04/01/2016.	BARCLAYS CAPITAL INC	240.000	4,450	XXX	3,893	4,774	(881)	0	0	(881)	0	3,893	0	558	558	0	XXX	U
670346 10 5	NUCOR CORP		05/24/2016.	BARCLAYS CAPITAL INC	342.000	16,025	XXX	14,846	13,783	1,063	0	0	1,063	0	14,846	0	1,179	1,179	257	XXX	L
670704 10 5	NUVASIVE INC		05/24/2016.	BARCLAYS CAPITAL INC	90.000	4,826	XXX	1,893	4,870	(2,976)	0	0	(2,976)	0	1,893	0	2,932	2,932	0	XXX	U
67066G 10 4	NVIDIA CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	265.000	9,388	XXX	5,232	8,734	(3,503)	0	0	(3,503)	0	5,232	0	4,157	4,157	30	XXX	U
670837 10 3	OGE ENERGY CORP		05/24/2016.	BARCLAYS CAPITAL INC	624.000	18,648	XXX	16,394	0	0	0	0	0	0	16,394	0	2,254	2,254	162	XXX	L
680033 10 7	OLD NATIONAL BANCORP		05/24/2016.	BARCLAYS CAPITAL INC	720.000	9,294	XXX	10,402	8,950	735	0	0	735	0	10,402	0	(1,108)	(1,108)	86	XXX	L
680223 10 4	OLD REPUBLIC INTERNATIONAL CORPORA		05/19/2016.	BARCLAYS CAPITAL INC	330.000	6,240	XXX	6,000	0	0	0	0	0	0	6,000	0	240	240	0	XXX	L
680665 20 5	OLIN CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	800.000	17,165	XXX	13,247	0	0	0	0	0	0	13,247	0	3,918	3,918	160	XXX	L
68162K 10 6	OLYMPIC STEEL INC		05/24/2016.	BARCLAYS CAPITAL INC	670.000	16,097	XXX	7,567	7,759	(191)	0	0	(191)	0	7,567	0	8,530	8,530	13	XXX	U
68268W 10 3	ONEMAIN HOLDINGS INC		04/01/2016.	BARCLAYS CAPITAL INC	470.000	12,882	XXX	10,744	0	0	0	0	0	0	10,744	0	2,138	2,138	0	XXX	L
690742 10 1	OWENS CORNING		05/19/2016.	BARCLAYS CAPITAL INC	9.000	447	XXX	425	0	0	0	0	0	0	425	0	22	22	0	XXX	L
691497 30 9	OXFORD INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	124.000	7,572	XXX	8,104	0	0	0	0	0	0	8,104	0	(532)	(532)	33	XXX	L
377316 10 4	P. H. GLATFELTER COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	660.000	13,053	XXX	13,752	12,170	2,901	0	0	2,901	0	13,752	0	(698)	(698)	162	XXX	L

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
700416 20 9	PARK ELECTROCHEMICAL CORP		05/24/2016.	BARCLAYS CAPITAL INC	540.000	8,453	XXX	8,004	0	0	0	0	0	0	8,004	0	449	449	54	XXX	L
701094 10 4	PARKER-HANNIFIN CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	59.000	6,439	XXX	6,465	0	0	0	0	0	0	6,465	0	(27)	(27)	37	XXX	L
713448 10 8	PEPSICO INC		05/24/2016.	BARCLAYS CAPITAL INC	154.000	15,545	XXX	13,092	15,388	(2,296)	0	0	(2,296)	0	13,092	0	2,454	2,454	236	XXX	L
714046 10 9	PERKINELMER INC		05/19/2016.	BARCLAYS CAPITAL INC	59.000	3,167	XXX	2,545	3,161	(616)	0	0	(616)	0	2,545	0	622	622	8	XXX	L
71426V 10 8	PERNIX THERAPEUTICS HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	8,300.000	3,354	XXX	10,319	0	0	0	0	0	0	10,319	0	(6,965)	(6,965)	0	XXX	U
G97822 10 3	PERRIGO PLC	F	05/19/2016.	BARCLAYS CAPITAL INC	76.000	7,469	XXX	12,571	6,801	1,612	0	0	1,612	0	12,571	0	(5,102)	(5,102)	11	XXX	U
288853 10 4	PERRY ELLIS INTERNATIONAL INC		05/24/2016.	BARCLAYS CAPITAL INC	480.000	9,340	XXX	8,850	0	0	0	0	0	0	8,850	0	489	489	0	XXX	U
716382 10 6	PETMED EXPRESS INC		05/24/2016.	BARCLAYS CAPITAL INC	640.000	12,103	XXX	10,224	7,542	(814)	0	0	(814)	0	10,224	0	1,879	1,879	201	XXX	U
717081 10 3	PFIZER INC		05/24/2016.	BARCLAYS CAPITAL INC	80.000	2,702	XXX	2,272	2,582	(310)	0	0	(310)	0	2,272	0	429	429	48	XXX	L
718172 10 9	PHILIP MORRIS INTERNATIONAL INC		05/24/2016.	BARCLAYS CAPITAL INC	77.000	7,614	XXX	7,030	6,769	260	0	0	260	0	7,030	0	584	584	157	XXX	L
720279 10 8	PIER 1 IMPORTS INC		05/24/2016.	BARCLAYS CAPITAL INC	1,950.000	10,799	XXX	8,206	0	0	0	0	0	0	8,206	0	2,594	2,594	137	XXX	L
72147K 10 8	PILGRIMS PRIDE CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	50.000	1,242	XXX	998	1,105	(106)	0	0	(106)	0	998	0	244	244	138	XXX	L
72348P 10 4	PINNACLE FOODS INC		04/01/2016.	BARCLAYS CAPITAL INC	122.000	5,462	XXX	4,989	0	0	0	0	0	0	4,989	0	473	473	31	XXX	L
723484 10 1	PINNACLE WEST CAPITAL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	36.000	2,581	XXX	1,986	2,321	(335)	0	0	(335)	0	1,986	0	595	595	45	XXX	L
727493 10 8	PLANTRONICS INC		05/24/2016.	BARCLAYS CAPITAL INC	240.000	10,357	XXX	8,857	0	0	0	0	0	0	8,857	0	1,500	1,500	36	XXX	L
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS CORP		05/24/2016.	BARCLAYS CAPITAL INC	350.000	3,178	XXX	3,000	0	0	0	0	0	0	3,000	0	179	179	0	XXX	L
73278L 10 5	POOL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	95.000	8,487	XXX	8,085	0	0	0	0	0	0	8,085	0	403	403	29	XXX	U
733174 70 0	POPULAR INC		05/19/2016.	BARCLAYS CAPITAL INC	137.000	4,113	XXX	4,147	3,883	265	0	0	265	0	4,147	0	(34)	(34)	37	XXX	U
739128 10 6	POWELL INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	360.000	12,383	XXX	10,273	0	0	0	0	0	0	10,273	0	2,109	2,109	94	XXX	U
69354M 10 8	PRA HEALTH SCIENCES INC		05/24/2016.	BARCLAYS CAPITAL INC	50.000	2,322	XXX	2,154	2,264	(109)	0	0	(109)	0	2,154	0	167	167	0	XXX	U
740367 40 4	PREFERRED BANK		05/24/2016.	BARCLAYS CAPITAL INC	340.000	10,926	XXX	10,151	0	0	0	0	0	0	10,151	0	775	775	51	XXX	U
74164M 10 8	PRIMERICA INC		05/24/2016.	BARCLAYS CAPITAL INC	250.000	13,342	XXX	10,525	0	0	0	0	0	0	10,525	0	2,818	2,818	74	XXX	L
742718 10 9	PROCTER & GAMBLE COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	183.000	14,756	XXX	14,151	14,532	(381)	0	0	(381)	0	14,151	0	606	606	244	XXX	L
743312 10 0	PROGRESS SOFTWARE CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	80.000	2,062	XXX	1,861	0	0	0	0	0	0	1,861	0	201	201	0	XXX	U
74340W 10 3	PROLOGIS REIT INC		04/01/2016.	BARCLAYS CAPITAL INC	52.000	2,288	XXX	2,120	2,232	(112)	0	0	(112)	0	2,120	0	169	169	22	XXX	L
74386T 10 5	PROVIDENT FINANCIAL SERVICES INC		05/24/2016.	BARCLAYS CAPITAL INC	440.000	8,749	XXX	8,761	0	0	0	0	0	0	8,761	0	(12)	(12)	79	XXX	L
69360J 10 7	PS BUSINESS PARKS REIT INC		05/24/2016.	BARCLAYS CAPITAL INC	12.000	1,201	XXX	1,187	0	0	0	0	0	0	1,187	0	14	14	0	XXX	L
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP IN		05/24/2016.	BARCLAYS CAPITAL INC	289.000	12,777	XXX	10,151	11,181	(1,030)	0	0	(1,030)	0	10,151	0	2,626	2,626	118	XXX	L
745867 10 1	PULTEGROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	480.000	8,728	XXX	8,699	0	0	0	0	0	0	8,699	0	28	28	0	XXX	L
74733V 10 0	QEP RESOURCES INC		04/01/2016.	BARCLAYS CAPITAL INC	850.000	11,581	XXX	10,946	6,298	811	0	0	811	0	10,946	0	635	635	0	XXX	L
74733T 10 5	QLIK TECHNOLOGIES INC		05/24/2016.	BARCLAYS CAPITAL INC	440.000	13,731	XXX	11,298	0	0	0	0	0	0	11,298	0	2,433	2,433	0	XXX	U
747525 10 3	QUALCOMM INCORPORATED		05/24/2016.	BARCLAYS CAPITAL INC	145.000	7,913	XXX	7,478	0	0	0	0	0	0	7,478	0	435	435	70	XXX	U
74758T 30 3	QUALYS INC		05/24/2016.	BARCLAYS CAPITAL INC	30.000	898	XXX	541	0	0	0	0	0	0	541	0	356	356	0	XXX	U
74762E 10 2	QUANTA SERVICES INC		05/19/2016.	BARCLAYS CAPITAL INC	200.000	4,434	XXX	5,816	4,050	1,766	0	0	1,766	0	5,816	0	(1,382)	(1,382)	0	XXX	L
74834L 10 0	QUEST DIAGNOSTICS INCORPORATED		05/24/2016.	BARCLAYS CAPITAL INC	1,127.000	86,395	XXX	75,747	80,175	(4,428)	0	0	(4,428)	0	75,747	0	10,648	10,648	879	XXX	L
751212 10 1	RALPH LAUREN CORPORATION CLASS A		05/19/2016.	BARCLAYS CAPITAL INC	106.000	9,485	XXX	10,108	0	0	0	0	0	0	10,108	0	(622)	(622)	0	XXX	L

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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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
754730 10 9	RAYMOND JAMES FINANCIAL INC		05/19/2016.	BARCLAYS CAPITAL INC	109.000	5,564	XXX	5,764	6,319	(555)	0	0	(555)	0	5,764	0	(200)	(200)	44	XXX	L
75524W 10 8	RE MAX HOLDINGS INC CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	310.000	12,073	XXX	9,839	0	0	0	0	0	0	9,839	0	2,234	2,234	80	XXX	L
755408 10 1	READING INTERNATIONAL INC		05/24/2016.	BARCLAYS CAPITAL INC	890.000	11,657	XXX	8,772	0	0	0	0	0	0	8,772	0	2,886	2,886	0	XXX	U
75605Y 10 6	REALOGY HOLDINGS CORP		05/24/2016.	BARCLAYS CAPITAL INC	270.000	8,358	XXX	10,460	7,701	1,018	0	0	1,018	0	10,460	0	(2,102)	(2,102)	0	XXX	L
756109 10 4	REALTY INCOME CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	138.000	8,200	XXX	8,400	0	0	0	0	0	0	8,400	0	(200)	(200)	55	XXX	L
7591EP 10 0	REGIONS FINANCIAL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	440.000	4,213	XXX	3,698	1,344	91	0	0	91	0	3,698	0	515	515	35	XXX	L
761195 20 5	RESOURCE AMERICA INC. CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	1,550.000	14,887	XXX	6,735	0	0	0	0	0	0	6,735	0	8,151	8,151	93	XXX	U
76131V 20 2	RETAIL PROPERTIES OF AMERICA REIT		05/19/2016.	BARCLAYS CAPITAL INC	420.000	6,550	XXX	6,630	0	0	0	0	0	0	6,630	0	(80)	(80)	0	XXX	L
761624 10 5	REX AMERICAN RESOURCES CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	20.000	1,125	XXX	1,201	1,081	120	0	0	120	0	1,201	0	(76)	(76)	0	XXX	L
76680R 20 6	RINGCENTRAL INC CLASS A		05/24/2016.	BARCLAYS CAPITAL INC	80.000	1,494	XXX	1,208	0	0	0	0	0	0	1,208	0	286	286	0	XXX	L
SB8402 61 8	ROWAN COMPANIES CLASS A PLC	F	05/19/2016.	BARCLAYS CAPITAL INC	140.000	2,307	XXX	2,435	2,373	62	0	0	62	0	2,435	0	(128)	(128)	0	XXX	L
257867 10 1	RR DONNELLEY AND SONS ORD		05/24/2016.	BARCLAYS CAPITAL INC	6,670.000	104,732	XXX	105,943	80,518	9,153	0	0	9,153	0	105,943	0	(1,212)	(1,212)	3,019	XXX	U
74975N 10 5	RTI SURGICAL INC		05/24/2016.	BARCLAYS CAPITAL INC	1,900.000	7,221	XXX	6,999	0	0	0	0	0	0	6,999	0	222	222	0	XXX	U
783332 10 9	RUTHS HOSPITALITY GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	120.000	1,999	XXX	1,946	1,910	36	0	0	36	0	1,946	0	53	53	17	XXX	U
580645 10 9	S&P GLOBAL INC		04/28/2016.	EXCHANGE	110.000	10,164	XXX	10,164	10,154	(573)	0	0	(573)	0	10,164	0	0	0	40	XXX	L
80589M 10 2	SCANA CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	35.000	2,392	XXX	1,814	2,117	(303)	0	0	(303)	0	1,814	0	577	577	39	XXX	L
806882 10 6	SCHNITZER STEEL INDUSTRIES INC. C		05/24/2016.	BARCLAYS CAPITAL INC	640.000	10,235	XXX	9,599	4,886	735	0	0	735	0	9,599	0	636	636	184	XXX	U
808541 10 6	SCHWEITZER-MAUDUIT INTERNATIONAL		05/24/2016.	BARCLAYS CAPITAL INC	90.000	3,075	XXX	3,925	3,779	146	0	0	146	0	3,925	0	(850)	(850)	36	XXX	L
G7945E 10 5	SEADRILL LTD	F	05/19/2016.	BARCLAYS CAPITAL INC	850.000	2,805	XXX	2,709	0	0	0	0	0	0	2,709	0	96	96	0	XXX	L
816851 10 9	SEMPRA ENERGY		05/19/2016.	BARCLAYS CAPITAL INC	27.000	2,758	XXX	2,574	2,538	36	0	0	36	0	2,574	0	184	184	39	XXX	L
81721M 10 9	SENIOR HOUSING PROPERTIES TRUST RE		05/24/2016.	BARCLAYS CAPITAL INC	40.000	741	XXX	677	594	84	0	0	84	0	677	0	64	64	31	XXX	L
81734P 10 7	SEQUENTIAL BRANDS GROUP INC		05/24/2016.	BARCLAYS CAPITAL INC	1,150.000	8,085	XXX	7,177	0	0	0	0	0	0	7,177	0	909	909	0	XXX	U
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS COMP		05/24/2016.	BARCLAYS CAPITAL INC	260.000	7,798	XXX	5,478	0	0	0	0	0	0	5,478	0	2,319	2,319	0	XXX	U
82620P 10 2	SIERRA BANCORP		05/24/2016.	BARCLAYS CAPITAL INC	840.000	14,660	XXX	14,258	0	0	0	0	0	0	14,258	0	402	402	101	XXX	U
826565 10 3	SIGMA DESIGNS INC		05/24/2016.	BARCLAYS CAPITAL INC	1,450.000	10,529	XXX	10,263	2,528	1,597	0	0	1,597	0	10,263	0	266	266	0	XXX	U
829073 10 5	SIMPSON MANUFACTURING CO. INC		05/24/2016.	BARCLAYS CAPITAL INC	220.000	8,398	XXX	8,136	0	0	0	0	0	0	8,136	0	262	262	35	XXX	L
829226 10 9	SINCLAIR BROADCAST GROUP INC. CLA		05/24/2016.	BARCLAYS CAPITAL INC	20.000	607	XXX	615	0	0	0	0	0	0	615	0	(8)	(8)	0	XXX	U
78442P 10 6	SLM CORP		05/19/2016.	BARCLAYS CAPITAL INC	1,030.000	6,446	XXX	6,968	6,194	2,543	0	0	2,543	0	6,968	0	(522)	(522)	0	XXX	L
845467 10 9	SOUTHWESTERN ENERGY COMPANY		05/19/2016.	BARCLAYS CAPITAL INC	1,060.000	12,420	XXX	8,576	0	0	0	0	0	0	8,576	0	3,844	3,844	0	XXX	L
848574 10 9	SPIRIT AEROSYSTEMS HOLDINGS INC		05/24/2016.	BARCLAYS CAPITAL INC	352.000	16,413	XXX	16,428	8,011	179	0	0	179	0	16,428	0	(16)	(16)	0	XXX	L
784635 10 4	SPX CORP		05/24/2016.	BARCLAYS CAPITAL INC	9,950.000	153,502	XXX	104,916	77,439	11,369	0	0	11,369	0	104,916	0	48,586	48,586	0	XXX	L
790849 10 3	ST. JUDE MEDICAL INC		05/27/2016.	BARCLAYS CAPITAL INC	660.000	48,044	XXX	41,102	31,935	1,709	0	0	1,709	0	41,102	0	6,941	6,941	355	XXX	L
85571B 10 5	STARWOOD PROPERTY TRUST REIT INC		05/24/2016.	BARCLAYS CAPITAL INC	200.000	4,021	XXX	3,866	0	0	0	0	0	0	3,866	0	155	155	96	XXX	L
858119 10 0	STEEL DYNAMICS INC		05/24/2016.	BARCLAYS CAPITAL INC	200.000	4,808	XXX	4,375	3,574	801	0	0	801	0	4,375	0	432	432	56	XXX	U
864909 10 6	SUCAMPO PHARMACEUTICALS INC CLASS		05/24/2016.	BARCLAYS CAPITAL INC	500.000	5,876	XXX	3,071	8,645	(5,574)	0	0	(5,574)	0	3,071	0	2,806	2,806	0	XXX	U

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
867892 10 1	SUNSTONE HOTEL INVESTORS INC		05/24/2016.	BARCLAYS CAPITAL INC	60.000	705	XXX	811	749	62	0	0	62	0	811	0	(106)	(106)	79	XXX	L
867914 10 3	SUNTRUST BANKS INC		05/24/2016.	BARCLAYS CAPITAL INC	100.000	4,271	XXX	4,227	4,284	(57)	0	0	(57)	0	4,227	0	44	44	24	XXX	L
86881L 10 6	SURGICAL CARE AFFILIATES INC		05/24/2016.	BARCLAYS CAPITAL INC	200.000	8,973	XXX	7,713	0	0	0	0	0	0	7,713	0	1,260	1,260	0	XXX	U
868873 10 0	SURMODICS INC		05/24/2016.	BARCLAYS CAPITAL INC	120.000	2,675	XXX	2,848	2,432	416	0	0	416	0	2,848	0	(174)	(174)	0	XXX	U
78486Q 10 1	SVB FINANCIAL GROUP		04/01/2016.	BARCLAYS CAPITAL INC	64.000	6,444	XXX	5,634	0	0	0	0	0	0	5,634	0	810	810	0	XXX	U
87157D 10 9	SYNAPTICS INCORPORATED		05/24/2016.	BARCLAYS CAPITAL INC	101.000	6,445	XXX	8,022	0	0	0	0	0	0	8,022	0	(1,577)	(1,577)	0	XXX	U
87165B 10 3	SYNCHRONY FINANCIAL ORD		05/19/2016.	BARCLAYS CAPITAL INC	71.000	2,130	XXX	2,297	2,159	138	0	0	138	0	2,297	0	(167)	(167)	0	XXX	L
871607 10 7	SYNOPSYS INC		05/19/2016.	BARCLAYS CAPITAL INC	59.000	2,871	XXX	2,354	2,691	(337)	0	0	(337)	0	2,354	0	517	517	0	XXX	U
873868 10 3	TAHOE RESOURCES INC		04/01/2016.	BARCLAYS CAPITAL INC	1,120.000	11,092	XXX	9,063	9,710	(647)	0	0	(647)	0	9,063	0	2,029	2,029	57	XXX	L
876664 10 3	TAUBMAN CENTERS INC		04/01/2016.	BARCLAYS CAPITAL INC	70.000	4,964	XXX	5,163	5,370	(207)	0	0	(207)	0	5,163	0	(200)	(200)	42	XXX	L
872275 10 2	TCF FINANCIAL CORP		05/24/2016.	BARCLAYS CAPITAL INC	120.000	1,653	XXX	1,304	0	0	0	0	0	0	1,304	0	349	349	18	XXX	L
87236Y 10 8	TD AMERITRADE HOLDING CORP		04/01/2016.	BARCLAYS CAPITAL INC	52.000	1,627	XXX	1,898	1,805	93	0	0	93	0	1,898	0	(271)	(271)	9	XXX	U
Y8564W 10 3	TEEKAY CORP	R	05/24/2016.	BARCLAYS CAPITAL INC	11,300.000	107,209	XXX	83,296	0	0	0	0	0	0	83,296	0	23,913	23,913	622	XXX	L
88076W 10 3	TERADATA CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,060	XXX	925	0	0	0	0	0	0	925	0	135	135	0	XXX	L
880770 10 2	TERADYNE INC		04/01/2016.	BARCLAYS CAPITAL INC	200.000	4,270	XXX	3,510	4,134	(624)	0	0	(624)	0	3,510	0	760	760	12	XXX	L
88104R 10 0	TERRAFORM POWER INC CLASS A		05/19/2016.	BARCLAYS CAPITAL INC	700.000	6,407	XXX	6,274	0	0	0	0	0	0	6,274	0	132	132	0	XXX	U
883203 10 1	TEXTRON INC		05/19/2016.	BARCLAYS CAPITAL INC	267.000	9,766	XXX	11,952	11,217	735	0	0	735	0	11,952	0	(2,185)	(2,185)	10	XXX	L
00130H 10 5	THE AES CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	180.000	2,084	XXX	2,189	1,723	467	0	0	467	0	2,189	0	(105)	(105)	20	XXX	L
393657 10 1	THE GREENBRIER COMPANIES INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,096	XXX	1,044	0	0	0	0	0	0	1,044	0	52	52	8	XXX	L
743315 10 3	THE PROGRESSIVE CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	11.000	354	XXX	296	350	(54)	(0)	0	(54)	0	296	0	58	58	10	XXX	L
887389 10 4	THE TIMKEN COMPANY		04/01/2016.	BARCLAYS CAPITAL INC	225.000	7,393	XXX	7,215	6,433	782	0	0	782	0	7,215	0	178	178	59	XXX	L
920355 10 4	THE VALSPAR CORPORATION		04/04/2016.	BARCLAYS CAPITAL INC	127.000	13,544	XXX	11,022	8,129	(149)	0	0	(149)	0	11,022	0	2,522	2,522	32	XXX	L
95058W 10 0	THE WENDYS COMPANY		05/19/2016.	BARCLAYS CAPITAL INC	100.000	1,016	XXX	923	1,077	(154)	0	0	(154)	0	923	0	93	93	6	XXX	L
88830R 10 1	TITAN MACHINERY INC		05/24/2016.	BARCLAYS CAPITAL INC	950.000	10,498	XXX	10,562	10,384	1,563	0	0	1,563	0	10,562	0	(64)	(64)	0	XXX	U
889478 10 3	TOLL BROTHERS INC		05/19/2016.	BARCLAYS CAPITAL INC	224.000	5,952	XXX	5,786	0	0	0	0	0	0	5,786	0	166	166	0	XXX	L
890516 10 7	TOOTSIE ROLL INDUSTRIES INC		05/24/2016.	BARCLAYS CAPITAL INC	8.000	283	XXX	247	0	0	0	0	0	0	247	0	36	36	1	XXX	L
891906 10 9	TOTAL SYSTEM SERVICES INC		05/24/2016.	BARCLAYS CAPITAL INC	30.000	1,634	XXX	1,610	1,494	116	0	0	116	0	1,610	0	25	25	6	XXX	L
872625 10 8	TRC COMPANIES INC		05/24/2016.	BARCLAYS CAPITAL INC	1,400.000	8,544	XXX	14,164	12,950	1,214	0	0	1,214	0	14,164	0	(5,620)	(5,620)	0	XXX	L
89469A 10 4	TREEHOUSE FOODS INC		05/24/2016.	BARCLAYS CAPITAL INC	97.000	8,864	XXX	8,186	0	0	0	0	0	0	8,186	0	678	678	0	XXX	L
896047 50 3	TRIBUNE MEDIA COMPANY CLASS A		04/01/2016.	BARCLAYS CAPITAL INC	209.000	7,858	XXX	6,087	0	0	0	0	0	0	6,087	0	1,772	1,772	52	XXX	L
896239 10 0	TRIMBLE NAVIGATION LIMITED		04/01/2016.	BARCLAYS CAPITAL INC	30.000	737	XXX	708	644	65	0	0	65	0	708	0	29	29	0	XXX	U
896522 10 9	TRINITY INDUSTRIES INC		04/01/2016.	BARCLAYS CAPITAL INC	120.000	2,134	XXX	3,263	2,882	380	0	0	380	0	3,263	0	(1,129)	(1,129)	13	XXX	L
896818 10 1	TRIUMPH GROUP INC		05/19/2016.	BARCLAYS CAPITAL INC	298.000	10,962	XXX	9,158	0	0	0	0	0	0	9,158	0	1,804	1,804	0	XXX	L
899896 10 4	TUPPERWARE BRANDS CORPORATION		04/01/2016.	BARCLAYS CAPITAL INC	164.000	9,321	XXX	9,262	9,127	135	0	0	135	0	9,262	0	59	59	223	XXX	L
90187B 10 1	TWO HARBORS INVESTMENT REIT CORP		05/24/2016.	BARCLAYS CAPITAL INC	750.000	6,356	XXX	6,334	6,075	259	0	0	259	0	6,334	0	22	22	368	XXX	L

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902681 10 5	UGI CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	421.000	17,680	XXX	14,344	14,213	131	0	0	131	0	14,344	0	3,337	3,337	192	XXX	L
91307C 10 2	UNITED THERAPEUTICS CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	64.000	7,506	XXX	8,038	0	0	0	0	0	0	8,038	0	(532)	(532)	0	XXX	U
91324P 10 2	UNITEDHEALTH GROUP INCORPORATED		05/24/2016.	BARCLAYS CAPITAL INC	76.000	9,935	XXX	9,090	8,941	150	0	0	150	0	9,090	0	845	845	38	XXX	L
91529Y 10 6	UNUM GROUP		05/19/2016.	BARCLAYS CAPITAL INC	233.000	8,179	XXX	7,720	6,059	162	0	0	162	0	7,720	0	458	458	77	XXX	L
917286 20 5	URSTADT BIDDLE PROPERTIES INC. CLA		05/24/2016.	BARCLAYS CAPITAL INC	420.000	8,728	XXX	8,476	0	0	0	0	0	0	8,476	0	252	252	109	XXX	L
92240M 10 8	VECTOR GROUP LTD		05/24/2016.	BARCLAYS CAPITAL INC	420.000	8,899	XXX	9,485	0	0	0	0	0	0	9,485	0	(586)	(586)	0	XXX	L
92343V 10 4	VERIZON COMMUNICATIONS INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	1,974	XXX	1,971	1,849	122	0	0	122	0	1,971	0	3	3	45	XXX	L
927993 09 7	VINCE HOLDING CORP		04/22/2016.	HIMCO OPERATIONAL TRANSACTION	2,300.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
929089 10 0	VOYA FINANCIAL INC		05/19/2016.	BARCLAYS CAPITAL INC	40.000	1,295	XXX	1,178	0	0	0	0	0	0	1,178	0	117	117	0	XXX	L
929160 10 9	VULCAN MATERIALS COMPANY		05/19/2016.	BARCLAYS CAPITAL INC	75.000	8,593	XXX	6,608	7,123	(515)	0	0	(515)	0	6,608	0	1,985	1,985	15	XXX	L
SBQWJQ F3 9	VWR CORP		04/01/2016.	BARCLAYS CAPITAL INC	102.000	2,607	XXX	2,712	2,888	(175)	0	0	(175)	0	2,712	0	(105)	(105)	0	XXX	U
929566 10 7	WABASH NATIONAL CORPORATION		05/24/2016.	BARCLAYS CAPITAL INC	100.000	1,390	XXX	1,449	1,183	266	0	0	266	0	1,449	0	(59)	(59)	0	XXX	L
930059 10 0	WADDELL & REED FINANCIAL INC. CLA		05/19/2016.	BARCLAYS CAPITAL INC	325.000	6,597	XXX	7,833	0	0	0	0	0	0	7,833	0	(1,236)	(1,236)	117	XXX	L
931142 10 3	WALMART STORES INC		05/24/2016.	BARCLAYS CAPITAL INC	1,399.000	97,768	XXX	105,410	85,759	19,652	0	0	19,652	0	105,410	0	(7,642)	(7,642)	2,085	XXX	L
929236 10 7	WD-40 COMPANY		05/24/2016.	BARCLAYS CAPITAL INC	103.000	11,258	XXX	9,156	10,161	(1,005)	0	0	(1,005)	0	9,156	0	2,102	2,102	87	XXX	U
92939U 10 6	WEC ENERGY GROUP INC		04/01/2016.	BARCLAYS CAPITAL INC	146.000	8,770	XXX	7,177	7,491	(315)	0	0	(315)	0	7,177	0	1,593	1,593	72	XXX	L
950755 10 8	WERNER ENTERPRISES INC		05/24/2016.	BARCLAYS CAPITAL INC	340.000	7,862	XXX	8,947	7,017	835	0	0	835	0	8,947	0	(1,085)	(1,085)	38	XXX	U
95709T 10 0	WESTAR ENERGY INC		05/24/2016.	BARCLAYS CAPITAL INC	40.000	2,099	XXX	1,596	1,696	(100)	0	0	(100)	0	1,596	0	503	503	30	XXX	L
958102 10 5	WESTERN DIGITAL CORPORATION		05/19/2016.	BARCLAYS CAPITAL INC	34.000	1,301	XXX	1,464	0	0	0	0	0	0	1,464	0	(163)	(163)	17	XXX	L
962166 10 4	WEYERHAEUSER REIT		05/19/2016.	BARCLAYS CAPITAL INC	256.000	7,771	XXX	8,508	7,675	833	0	0	833	0	8,508	0	(737)	(737)	79	XXX	L
92939N 10 2	WP GLIMCHER INC		04/01/2016.	BARCLAYS CAPITAL INC	1,260.000	11,790	XXX	13,409	7,851	1,429	0	0	1,429	0	13,409	0	(1,619)	(1,619)	315	XXX	L
98212B 10 3	WPX ENERGY INC. CLASS A		04/01/2016.	BARCLAYS CAPITAL INC	3,440.000	23,195	XXX	19,499	6,831	3,383	0	0	3,383	0	19,499	0	3,696	3,696	0	XXX	L
98389B 10 0	XCEL ENERGY INC		05/19/2016.	BARCLAYS CAPITAL INC	156.000	6,233	XXX	5,463	5,602	(139)	0	0	(139)	0	5,463	0	770	770	103	XXX	L
983919 10 1	XILINX INC		05/24/2016.	BARCLAYS CAPITAL INC	339.000	15,133	XXX	15,301	6,059	(743)	0	0	(743)	0	15,301	0	(168)	(168)	152	XXX	U
G98290 10 2	XL GROUP PLC	F	04/01/2016.	BARCLAYS CAPITAL INC	24.000	881	XXX	836	0	0	0	0	0	0	836	0	46	46	5	XXX	L
98419M 10 0	XYLEM INC		05/24/2016.	BARCLAYS CAPITAL INC	70.000	3,062	XXX	2,630	2,555	75	0	0	75	0	2,630	0	433	433	22	XXX	L
98884U 10 8	ZAGG INC		05/24/2016.	BARCLAYS CAPITAL INC	1,460.000	7,484	XXX	14,290	0	0	0	0	0	0	14,290	0	(6,805)	(6,805)	0	XXX	U
989701 10 7	ZIONS BANCORPORATION ORD		05/24/2016.	BARCLAYS CAPITAL INC	646.000	17,585	XXX	15,014	6,170	236	(0)	0	236	0	15,014	0	2,572	2,572	75	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						3,992,966	XXX	3,722,184	2,178,797	35,930	0	0	35,930	0	3,722,184	0	270,782	270,782	35,967	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
45070# 10 6	HARTFORD INTERNATIONAL LIFE REASSURANCE CORP		04/01/2016.	HARTFORD LIFE INTL HOLDING CO	1,000,000.000	10,792,348	XXX	10,792,348	10,792,348	0	0	0	0	0	0	0	0	0	0	XXX	U
45069# 10 9	HARTFORD LIFE & ANNUITY INSURANCE COMPANY		...4/1/20169	HARTFORD LIFE INTL HOLDING CO	2,000.000	413,065,385	XXX	413,065,385	413,065,385	0	0	0	0	0	0	0	0	0	0	XXX	U
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						423,857,733	XXX	423,857,733	423,857,733	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4						427,850,699	XXX	427,579,917	426,036,530	35,930	0	0	35,930	0	3,722,184	0	270,782	270,782	35,967	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	NAIC Desig-nation or Market Indicator (a)
9799999. Total Common Stocks						427,850,699	XXX	427,579,917	426,036,530	35,930	0	0	35,930	0	3,722,184	0	270,782	270,782	35,967	XXX	XXX
9899999. Total Preferred and Common Stocks						427,850,699	XXX	427,579,917	426,036,530	35,930	0	0	35,930	0	3,722,184	0	270,782	270,782	35,967	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,762,617,075	XXX	1,681,587,309	1,268,145,788	44,412	24,340,099	0	24,384,511	0	1,297,794,172	(272,498)	41,237,668	40,965,170	22,070,850	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 160.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
VIX CALL @ 25 08/17/16	OFFSET	OFFSET	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	.03/02/2016	.08/17/2016	0	15,492,456	25.0000	0	2,715,888	0	978,749		978,749	(1,737,139)	0	0	0	0		1
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants								0			0	2,715,888	0	978,749	XXX	978,749	(1,737,139)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
S&P IDX PUT @ 1700 01/19/18	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76...	.02/11/2015	.01/19/2018	0	94,448,700	1,700.0000	7,149,600	0	0	3,675,255		3,675,255	(1,609,443)	0	0	0	0		3
S&P IDX PUT @ 1800 01/20/17	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	.02/12/2015	.01/20/2017	0	115,437,300	1,800.0000	7,498,700	0	0	1,926,139		1,926,139	(2,635,125)	0	0	0	0		3
S&P IDX PUT @ 1775 07/15/16	OFFSET	OFFSET	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	.01/29/2016	.07/15/2016	0	260,858,914	1,775.0000	0	7,465,860	0	4,036		4,036	(7,461,824)	0	0	0	0		1
0099999. Total-Purchased Options-Hedging Other-Put Options											14,648,300	7,465,860	0	5,605,429	XXX	5,605,429	(11,706,393)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											14,648,300	10,181,748	0	6,584,178	XXX	6,584,178	(13,443,532)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											0	2,715,888	0	978,749	XXX	978,749	(1,737,139)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											14,648,300	7,465,860	0	5,605,429	XXX	5,605,429	(11,706,393)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											14,648,300	10,181,748	0	6,584,178	XXX	6,584,178	(13,443,532)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
VIX CALL @ 30 08/17/16	OFFSET	OFFSET	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	.03/02/2016	.08/17/2016	0	15,492,456	30.0000	0	(1,754,424)	0	(523,283)		(523,283)	1,231,141	0	0	0	0		1
0509999. Total-Written Options-Hedging Other-Call Options and Warrants								0			0	(1,754,424)	0	(523,283)	XXX	(523,283)	1,231,141	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
S&P IDX PUT @ 1400 07/15/16	OFFSET	OFFSET	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	.01/29/2016	.07/15/2016	0	260,858,914	1,400.0000	0	(1,592,104)	0	(1)		(1)	1,592,103	0	0	0	0		1
0519999. Total-Written Options-Hedging Other-Put Options								0			0	(1,592,104)	0	(1)	XXX	(1)	1,592,103	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other								0			0	(3,346,528)	0	(523,284)	XXX	(523,284)	2,823,244	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants								0			0	(1,754,424)	0	(523,283)	XXX	(523,283)	1,231,141	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options								0			0	(1,592,104)	0	(1)	XXX	(1)	1,592,103	0	0	0	0	XXX	XXX
0849999. Total-Written Options								0			0	(3,346,528)	0	(523,284)	XXX	(523,284)	2,823,244	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
SWP: 2.79%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.12/12/2008	.12/16/2018	0	230,000,000	2.79%(3ML)	0	0	2,515,997	0		11,338,949	0	0	0	0	1,804,809		99/100
SWP: 2.78%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	.12/12/2008	.12/16/2018	0	30,000,000	2.78%(3ML)	0	0	328,023	0		1,478,260	0	0	0	0	235,410		99/100
SWP: 1.69%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86...	.11/18/2011	.12/16/2018	0	100,000,000	1.69%(1ML)	0	0	629,778	0		2,655,502	0	0	0	0	784,700		100/100
SWP: 1.69%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86...	.11/18/2011	.12/16/2018	0	40,000,000	1.69%(1ML)	0	0	251,911	0		1,062,201	0	0	0	0	313,880		100/100
SWP: 1.71%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76...	.11/18/2011	.12/16/2018	0	50,000,000	1.71%(1ML)	0	0	320,514	0		1,355,267	0	0	0	0	392,350		100/100
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	.03/05/2012	.03/07/2022	0	150,000,000	2.06%(3ML)	0	0	1,104,554	0		8,529,204	0	0	0	0	1,788,663		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88...	.03/09/2012	.03/13/2022	0	150,000,000	2.12%(3ML)	0	0	1,154,039	0		8,844,560	0	0	0	0	1,791,246		100/99
SWP: 2.32%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88...	.03/14/2012	.03/16/2022	0	200,000,000	2.32%(3ML)	0	0	1,722,823	0		14,019,172	0	0	0	0	2,390,048		100/99
SWP: 2.31%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88...	.03/16/2012	.03/20/2022	0	380,000,000	2.31%(1ML)	0	0	3,558,648	0		29,216,513	0	0	0	0	4,545,445		100/99
SWP: 1.08%(3ML) 11/05/17	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88...	.06/26/2015	.11/05/2017	0	35,000,000	1.08%(3ML)	0	0	88,710	0		180,709	0	0	0	0	203,383		100/100
SWP: 1.24%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88...	.08/28/2015	.12/16/2018	0	50,000,000	1.24%(3ML)	0	0	161,206	0		566,950	0	0	0	0	392,350		99/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	11,836,203	0	XXX	79,247,286	0	0	0	0	14,642,283	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.08/25/2004	.04/29/2024	0	12,223,235	%(EUR 5.38%)	0	0	40,336	987,000		457,554	0	(246,500)	0	0	171,077		100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7-VATTENFALL TREAS AB	DPART1	D	HSBC BANK USA	1IE8VN30JCEQV1H4R804	.10/18/2004	.04/29/2024	0	15,511,267	%(EUR 5.38%)	0	0	56,370	1,690,800		1,434,595	0	(295,800)	0	0	217,097		100/100
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.10/20/2004	.06/05/2026	0	21,920,860	%(GBP 5.50%)	0	0	159,636	5,860,335		7,318,547	0	1,686,330	0	0	345,505		100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.07/18/2006	.08/01/2021	0	93,693,784	IR(USD 5.84%)	0	0	0	(10,372,499)	@	(27,519,798)	0	1,848,750	0	0	1,056,957		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	256,342	(1,834,365)	XXX	(18,309,101)	0	2,992,780	0	0	1,790,637	XXX	XXX
Swaps - Hedging Effective - Total Return																							
SWP: CPI INDEX (3ML) 05/08/18	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	.04/30/2008	.05/08/2018	0	14,300,000	PI INDEX (3ML)	0	0	0	0	@	644,000	0	0	0	0	97,376		100/100
SWP: CPI INDEX (3ML) 05/08/18	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	.05/01/2008	.05/08/2018	0	2,100,000	PI INDEX (3ML)	0	0	0	0	@	94,573	0	0	0	0	14,300		100/100
0889999. Total-Swaps-Hedging Effective-Total Return											0	0	0	0	XXX	738,573	0	0	0	0	111,676	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	12,092,544	(1,834,365)	XXX	61,676,758	0	2,992,780	0	0	16,544,596	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.05/19/2006	.05/23/2026	0	115,000,000	3ML(5.68%)	0	0	(2,941,723)	(47,022,758)		(47,022,758)	(8,947,139)	0	0	0	1,809,320		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	.06/02/2006	.06/06/2021	0	64,750,000	3ML(5.64%)	0	0	(1,636,387)	(14,597,481)		(14,597,481)	(1,564,039)	0	0	0	719,351		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	.06/02/2006	.06/06/2021	0	27,750,000	3ML(5.64%)	0	0	(701,309)	(6,256,063)		(6,256,063)	(670,302)	0	0	0	308,293		1
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	.06/06/2006	.06/08/2021	0	28,000,000	3ML(5.66%)	0	0	(711,176)	(6,370,717)		(6,370,717)	(664,618)	0	0	0	311,243		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	.06/14/2006	.06/16/2021	0	93,000,000	3ML(5.63%)	0	0	(2,340,263)	(21,109,713)		(21,109,713)	(2,250,508)	0	0	0	1,036,062		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	.06/14/2006	.06/16/2021	0	46,500,000	3ML(5.63%)	0	0	(1,170,131)	(10,554,856)		(10,554,856)	(1,125,254)	0	0	0	518,031		1
SWP: 1ML(5.04%) 11/15/16	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.12/13/2006	.11/15/2016	0	100,000,000	1ML(5.04%)	0	0	(2,306,915)	(1,699,667)		(1,699,667)	2,114,982	0	0	0	307,442		1
SWP: 1ML(5.05%) 12/15/16	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.12/13/2006	.12/15/2016	0	100,000,000	1ML(5.05%)	0	0	(2,307,665)	(2,081,940)		(2,081,940)	2,073,884	0	0	0	339,217		1
SWP: 1ML(5.13%) 07/15/16	OFFSET	OFFSET	A	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	.01/05/2007	.07/15/2016	0	65,100,000	1ML(5.13%)	0	0	(1,529,143)	(118,356)		(118,356)	1,485,693	0	0	0	65,986		1
SWP: 1ML(5.78%) 06/10/17	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.06/21/2007	.06/10/2017	0	50,000,000	1ML(5.78%)	0	0	(1,336,435)	(2,498,844)		(2,498,844)	1,055,659	0	0	0	243,054		1
SWP: ZERO 3ML(5.19%) 01/25/46	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.12/18/2007	.01/25/2046	0	26,100,000	3ML(5.19%)	0	0	(940,461)	(74,516,805)		(74,516,805)	(26,716,542)	0	0	0	709,898		1
SWP: ZERO 1ML(5.19%) 08/11/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.12/18/2007	.08/11/2045	0	55,300,000	1ML(5.19%)	0	0	(2,042,850)	(156,971,763)		(156,971,763)	(54,336,299)	0	0	0	1,492,441		1
SWP: ZERO 1ML(5.20%) 09/13/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.12/18/2007	.09/13/2045	0	25,188,000	1ML(5.20%)	0	0	(931,948)	(72,018,564)		(72,018,564)	(24,939,847)	0	0	0	680,830		1
SWP: ZERO 3ML(5.24%) 08/10/34	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	.12/18/2007	.08/10/2034	0	36,657,000	3ML(5.24%)	0	0	(1,344,632)	(54,196,078)		(54,196,078)	(16,466,666)	0	0	0	780,271		1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 3ML(5.13%) 10/12/24	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.12/19/2007	.10/12/2024	0	37,441,000	3ML(5.13%)	0	0	(1,317,672)	(22,458,822)		(22,458,822)	(5,100,883)	0	0	0	539,021		1
SWP: ZERO 1ML(5.21%) 07/28/35	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.12/19/2007	.07/28/2035	0	54,600,000	1ML(5.21%)	0	0	(2,021,964)	(86,129,239)		(86,129,239)	(25,722,014)	0	0	0	1,192,722		1
SWP: ZERO 1ML(5.17%) 07/21/45	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.12/19/2007	.07/21/2045	0	53,170,000	1ML(5.17%)	0	0	(1,950,135)	(148,713,717)		(148,713,717)	(51,606,473)	0	0	0	1,433,538		1
SWP: 3ML(5.02%) 11/15/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.12/20/2007	.11/15/2041	0	100,000,000	3ML(5.02%)	0	0	(2,227,994)	(69,416,923)		(69,416,923)	(21,205,732)	0	0	0	2,519,649		1
SWP: 1ML(5.00%) 09/13/46	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.12/20/2007	.09/13/2046	0	50,000,000	1ML(5.00%)	0	0	(1,142,244)	(40,823,600)		(40,823,600)	(12,288,577)	0	0	0	1,374,424		1
SWP: 3ML(5.00%) 08/10/56	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.12/20/2007	.08/10/2056	0	50,000,000	3ML(5.00%)	0	0	(1,107,937)	(47,515,639)		(47,515,639)	(16,431,161)	0	0	0	1,583,898		1
SWP: 3ML(5.02%) 06/07/41	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.12/20/2007	.06/07/2041	0	50,000,000	3ML(5.02%)	0	0	(1,109,613)	(34,294,423)		(34,294,423)	(10,422,310)	0	0	0	1,248,835		1
SWP: 4.91%(3ML) 06/06/21	OFFSET	OFFSET	C	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.07/30/2008	.06/06/2021	0	27,750,000	4.91%(3ML)	0	0	600,576	5,297,288		5,297,288	733,689	0	0	0	308,293		1
SWP: 1ML(3.94%) 12/10/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.09/15/2008	.12/10/2016	0	100,000,000	1ML(3.94%)	0	0	(1,752,620)	(1,549,064)		(1,549,064)	1,528,121	0	0	0	334,131		1
SWP: 1ML(3.94%) 12/10/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.09/15/2008	.12/10/2016	0	100,000,000	1ML(3.94%)	0	0	(1,752,620)	(1,549,064)		(1,549,064)	1,528,121	0	0	0	334,131		1
SWP: 1ML(3.92%) 09/15/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.09/15/2008	.09/15/2016	0	100,000,000	1ML(3.92%)	0	0	(1,743,915)	(706,592)		(706,592)	1,625,981	0	0	0	229,651		1
SWP: 1ML(3.93%) 11/15/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.09/15/2008	.11/15/2016	0	73,116,000	1ML(3.93%)	0	0	(1,280,564)	(940,936)		(940,936)	1,142,318	0	0	0	224,789		1
SWP: 1ML(3.93%) 10/15/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.09/15/2008	.10/15/2016	0	50,000,000	1ML(3.93%)	0	0	(874,457)	(508,221)		(508,221)	797,995	0	0	0	135,358		1
SWP: 3ML(3.84%) 02/15/17	OFFSET	OFFSET	A	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/16/2008	.02/15/2017	0	20,000,000	3ML(3.84%)	0	0	(327,849)	(395,042)		(395,042)	267,773	0	0	0	79,381		1
SWP: 3.23%(3ML) 02/15/17	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.05/22/2009	.02/15/2017	0	20,000,000	3.23%(3ML)	0	0	267,249	319,800		319,800	(207,657)	0	0	0	79,381		1
SWP: ZERO 1ML(3.73%) 10/27/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	.10/23/2009	.10/27/2019	0	250,000,000	1ML(3.73%)	0	0	(5,306,641)	(34,153,008)		(34,153,008)	(4,943,085)	0	0	0	2,279,675		4
SWP: ZERO 4.47%(1ML) 08/11/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.05/04/2010	.08/11/2045	0	86,798,210	4.47%(1ML)	0	0	2,300,774	147,096,874		147,096,874	57,763,484	0	0	0	2,342,517		1
SWP: ZERO 4.29%(3ML) 08/10/34	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.05/06/2010	.08/10/2034	0	60,400,000	4.29%(3ML)	0	0	1,472,616	49,851,232		49,851,232	18,980,322	0	0	0	1,285,658		1
SWP: ZERO 4.27%(1ML) 07/28/35	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.05/06/2010	.07/28/2035	0	90,000,000	4.27%(1ML)	0	0	2,236,626	79,690,759		79,690,759	29,155,911	0	0	0	1,966,025		1
SWP: 3.00%(1ML) 11/15/16	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.04/30/2010	.11/15/2016	0	73,116,000	3.00%(1ML)	0	0	939,661	687,630		687,630	(803,167)	0	0	0	224,789		1
SWP: ZERO 4.18%(3ML) 10/12/24	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	.05/04/2010	.10/12/2024	0	61,500,000	4.18%(3ML)	0	0	1,431,263	22,429,271		22,429,271	6,649,983	0	0	0	885,387		1
SWP: 3.82%(3ML) 06/16/21	OFFSET	OFFSET	C	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.05/03/2010	.06/16/2021	0	46,500,000	3.82%(3ML)	0	0	748,725	6,435,435		6,435,435	1,441,250	0	0	0	518,031		1
SWP: 3.00%(1ML) 10/15/16	OFFSET	OFFSET	A	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.05/03/2010	.10/15/2016	0	50,000,000	3.00%(1ML)	0	0	641,957	371,567		371,567	(566,521)	0	0	0	135,358		1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 4.33%(1ML) 09/13/45	OFFSET	OFFSET	A	HSBC BANK USA	1IE8VN30JCEQV1H4R804	05/06/2010	09/13/2045	0	42,250,000	4.33%(1ML)	0	0	1,071,280	66,033,983		66,033,983	26,790,056	0	0	0	1,142,014		1
SWP: 3.82%(3ML) 06/08/21	OFFSET	OFFSET	C	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	05/03/2010	06/08/2021	0	28,000,000	3.82%(3ML)	0	0	453,576	3,863,648		3,863,648	858,349	0	0	0	311,243		1
SWP: 3.00%(1ML) 10/15/16	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	05/03/2010	10/15/2016	0	50,000,000	3.00%(1ML)	0	0	643,082	372,229		372,229	(567,640)	0	0	0	135,358		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040	0	5,100,000	3ML(4.12%)	0	0	(90,503)	(2,419,548)		(2,419,548)	(959,464)	0	0	0	125,415		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040	0	15,600,000	3ML(3.58%)	0	0	(234,694)	(5,651,494)		(5,651,494)	(2,793,471)	0	0	0	383,622		1
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021	0	6,000,000	3ML(2.19%)	0	0	(48,302)	(335,972)		(335,972)	(200,524)	0	0	0	64,305		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021	0	6,000,000	2.06%(3ML)	0	0	44,477	301,360		301,360	203,530	0	0	0	64,305		1
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/10/2011	09/01/2040	0	6,400,000	3ML(2.88%)	0	0	(73,685)	(1,430,979)		(1,430,979)	(1,060,469)	0	0	0	157,384		1
SWP: 2.85%(3ML) 11/15/41	OFFSET	OFFSET	A	HSBC BANK USA	1IE8VN30JCEQV1H4R804	11/10/2011	11/15/2041	0	100,000,000	2.85%(3ML)	0	0	1,144,244	22,399,452		22,399,452	17,144,146	0	0	0	2,519,649		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026	0	115,000,000	2.51%(3ML)	0	0	1,117,248	12,320,195		12,320,195	9,036,245	0	0	0	1,809,320		1
SWP: 2.78%(3ML) 08/10/56	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	08/10/2056	0	50,000,000	2.78%(3ML)	0	0	551,937	13,437,149		13,437,149	11,779,492	0	0	0	1,583,898		1
SWP: 2.71%(1ML) 09/13/46	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/18/2011	09/13/2046	0	50,000,000	2.71%(1ML)	0	0	569,744	12,353,174		12,353,174	9,313,002	0	0	0	1,374,424		1
SWP: 2.84%(3ML) 06/07/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/10/2011	06/07/2041	0	50,000,000	2.84%(3ML)	0	0	565,238	11,005,799		11,005,799	8,451,495	0	0	0	1,248,835		1
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021	0	93,000,000	2.10%(3ML)	0	0	696,488	5,041,127		5,041,127	3,483,110	0	0	0	1,036,062		1
SWP: 1.12%(1ML) 07/15/16	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	07/15/2016	0	65,100,000	1.12%(1ML)	0	0	225,679	17,184		17,184	(185,520)	0	0	0	65,986		1
SWP: 1.23%(1ML) 12/15/16	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011	12/15/2016	0	100,000,000	1.23%(1ML)	0	0	397,665	344,979		344,979	(175,391)	0	0	0	339,217		1
SWP: 1.24%(1ML) 12/10/16	OFFSET	OFFSET	A	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	11/18/2011	12/10/2016	0	100,000,000	1.24%(1ML)	0	0	405,120	346,086		346,086	(188,630)	0	0	0	334,131		1
SWP: 1.23%(1ML) 12/10/16	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/18/2011	12/10/2016	0	100,000,000	1.23%(1ML)	0	0	398,870	340,507		340,507	(182,417)	0	0	0	334,131		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021	0	64,750,000	2.16%(3ML)	0	0	511,680	3,706,552		3,706,552	2,381,263	0	0	0	719,351		1
SWP: 1.22%(1ML) 11/15/16	OFFSET	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	11/18/2011	11/15/2016	0	100,000,000	1.22%(1ML)	0	0	395,165	279,158		279,158	(213,058)	0	0	0	307,442		1
SWP: 1.17%(1ML) 09/15/16	OFFSET	OFFSET	A	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	11/21/2011	09/15/2016	0	100,000,000	1.17%(1ML)	0	0	370,790	143,181		143,181	(257,862)	0	0	0	229,651		1
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040	0	15,600,000	2.77%(3ML)	0	0	171,222	3,138,128		3,138,128	2,556,370	0	0	0	383,622		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	0	5,100,000	2.44%(3ML)	0	0	47,593	676,123		676,123	807,219	0	0	0	125,415		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	0	6,400,000	2.44%(3ML)	0	0	59,725	848,468		848,468	1,012,981	0	0	0	157,384		1

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 1.96%(3ML) 07/30/27	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76...	.07/26/2012	.07/30/2027	0	50,000,000	1.96%(3ML)...	0	0	343,505	2,804,704		2,804,704	4,467,129	0	0	0	832,454		4
SWP: 1.97%(3ML) 07/30/27	VAGLB Hedge - GMWB Derivatives	N/A	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.07/26/2012	.07/30/2027	0	100,000,000	1.97%(3ML)...	0	0	692,010	5,715,005		5,715,005	8,935,151	0	0	0	1,664,908		4
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.04/09/2014	.04/11/2024	0	15,000,000	3ML(2.81%)...	0	0	(164,878)	(1,770,565)		(1,770,565)	(931,054)	0	0	0	209,280		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.04/09/2014	.04/11/2024	0	30,000,000	3ML(2.81%)...	0	0	(329,757)	(3,541,130)		(3,541,130)	(1,862,107)	0	0	0	418,559		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.05/15/2014	.04/11/2024	0	9,000,000	2.57%(3ML)...	0	0	88,262	901,149		901,149	562,885	0	0	0	125,568		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.06/02/2014	.04/11/2024	0	15,000,000	2.60%(3ML)...	0	0	149,241	1,534,222		1,534,222	937,290	0	0	0	209,280		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.06/02/2014	.04/11/2024	0	14,000,000	2.60%(3ML)...	0	0	139,291	1,431,940		1,431,940	874,804	0	0	0	195,328		1
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88...	.06/03/2014	.04/11/2024	0	7,000,000	2.66%(3ML)...	0	0	71,501	744,006		744,006	436,662	0	0	0	97,664		1
SWP: ZERO 2.70%(3ML) 01/25/46	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88...	.12/18/2015	.01/25/2046	0	82,105,270	2.70%(3ML)...	0	0	894,648	23,452,189		23,452,189	24,494,311	0	0	0	2,233,195		1
SWP: ZERO 2.51%(1ML) 07/21/45	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88...	.12/22/2015	.07/21/2045	0	173,208,000	2.51%(1ML)...	0	0	1,798,679	43,608,459		43,608,459	45,420,763	0	0	0	4,669,932		1
0919999. Total-Swaps-Hedging Other-Interest Rate											0	0	(22,441,677)	(424,977,570)	XXX	(424,977,570)	11,735,020	0	0	0	56,184,414	XXX	XXX
Swaps - Hedging Other - Credit Default																							
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.01/11/2008	.03/20/2018	0	11,400,000	EVENT(1.78%)	0	0	(102,299)	129,605		129,605	(104,611)	0	0	0	0	5	1
CDS: CON-WAY INC (CNW) PAY 1.78%	205944AB7 - CON-WAY INC	D PART 1	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.01/11/2008	.03/20/2018	0	18,000,000	EVENT(1.78%)	0	0	(161,525)	204,639		204,639	(165,175)	0	0	0	0	5	98/98
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.01/11/2008	.03/20/2018	0	24,000,000	EVENT(1.78%)	0	0	(215,367)	272,853		272,853	(220,234)	0	0	0	0	5	1
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.01/11/2008	.03/20/2018	0	7,250,000	EVENT(1.78%)	0	0	(65,059)	82,424		82,424	(66,529)	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.06/28/2016	.02/17/2051	0	586	EVENT(0.96%)	0	0	(0)	164		164	164	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/29/2016	.02/17/2051	0	47	EVENT(0.96%)	0	0	(0)	13		13	13	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.02/29/2016	.02/17/2051	0	1,209	EVENT(0.96%)	0	0	(4)	339		339	339	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.11/27/2015	.02/17/2051	0	248	EVENT(0.96%)	0	0	(1)	70		70	16	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.10/27/2015	.02/17/2051	0	1,188	EVENT(0.96%)	0	0	(6)	333		333	74	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.09/29/2015	.02/17/2051	0	2,087	EVENT(0.96%)	0	0	(10)	585		585	130	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/31/2015	.02/17/2051	0	342	EVENT(0.96%)	0	0	(2)	96		96	21	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.04/28/2015	.02/17/2051	0	128	EVENT(0.96%)	0	0	(1)	36		36	8	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/26/2015	.02/17/2051	0	18	EVENT(0.96%)	0	0	(0)	5		5	1	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/25/2014	.02/17/2051	0	0	EVENT(0.96%)	0	0	0	0		0	0	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.05/30/2014	.02/17/2051	0	3,176	EVENT(0.96%)	0	0	(15)	891		891	198	0	0	0	0	5	1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.04/25/2014	.02/17/2051	0	461	EVENT(0.96%)	0	0	(2)	129		129	29	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/25/2014	.02/17/2051	0	7,896	EVENT(0.96%)	0	0	(38)	2,215		2,215	493	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.02/25/2014	.02/17/2051	0	2,480	EVENT(0.96%)	0	0	(12)	696		696	155	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.01/29/2014	.02/17/2051	0	231	EVENT(0.96%)	0	0	(1)	65		65	14	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.02/20/2008	.02/17/2051	0	24,650,456	EVENT(0.96%)	6,479,486	0	(84,972)	6,914,453		6,914,453	1,538,188	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.06/28/2016	.02/17/2051	0	586	CREDIT EVENT)	0	0	0	(164)		(164)	(164)	0	0	0	586	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.03/29/2016	.02/17/2051	0	47	CREDIT EVENT)	0	0	0	(13)		(13)	(13)	0	0	0	47	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.02/29/2016	.02/17/2051	0	1,209	CREDIT EVENT)	0	0	4	(339)		(339)	(339)	0	0	0	1,209	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.11/27/2015	.02/17/2051	0	248	CREDIT EVENT)	0	0	1	(70)		(70)	(16)	0	0	0	248	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.10/27/2015	.02/17/2051	0	1,188	CREDIT EVENT)	0	0	6	(333)		(333)	(74)	0	0	0	1,188	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.09/29/2015	.02/17/2051	0	2,087	CREDIT EVENT)	0	0	10	(585)		(585)	(130)	0	0	0	2,087	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.08/31/2015	.02/17/2051	0	342	CREDIT EVENT)	0	0	2	(96)		(96)	(21)	0	0	0	342	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.04/28/2015	.02/17/2051	0	128	CREDIT EVENT)	0	0	1	(36)		(36)	(8)	0	0	0	128	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.03/26/2015	.02/17/2051	0	18	CREDIT EVENT)	0	0	0	(5)		(5)	(1)	0	0	0	18	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.08/26/2014	.02/17/2051	0	0	CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.05/30/2014	.02/17/2051	0	3,176	CREDIT EVENT)	0	0	15	(891)		(891)	(198)	0	0	0	3,176	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.04/25/2014	.02/17/2051	0	461	CREDIT EVENT)	0	0	2	(129)		(129)	(29)	0	0	0	461	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.03/25/2014	.02/17/2051	0	7,896	CREDIT EVENT)	0	0	38	(2,215)		(2,215)	(493)	0	0	0	7,896	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.02/25/2014	.02/17/2051	0	2,480	CREDIT EVENT)	0	0	12	(696)		(696)	(155)	0	0	0	2,480	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.01/30/2014	.02/17/2051	0	231	CREDIT EVENT)	0	0	1	(65)		(65)	(14)	0	0	0	231	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	.03/18/2008	.02/17/2051	0	24,650,456	CREDIT EVENT)	8,291,295	0	84,972	6,914,453		6,914,453	1,538,188	0	0	0	24,650,456	5	1
CDS: CDX.NA.IG.9.V1 PAY 0.80%	OFFSET	OFFSET	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.03/20/2008	.12/20/2017	0	48,400,000	EVENT(0.80%)	2,487,836	0	(195,751)	(58,683)		(58,683)	(64,474)	0	0	0	0	2	1
CDS: CDX.NA.IG.9.V1 REC 0.80%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.04/01/2008	.12/20/2017	0	48,400,000	CREDIT EVENT)	1,613,193)	0	195,751	58,682		58,682	64,473	0	0	0	48,400,000	2	1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/17/2051	0	14,344,623	EVENT(0.35%)	1,713,882	0	(25,470)	38,730		38,730	(5,738)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/17/2051	0	14,344,623	EVENT(0.35%)	1,713,882	0	(25,471)	38,730		38,730	(5,738)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/17/2051	0	4,413,730	EVENT(0.35%)	527,348	0	(7,837)	11,917		11,917	(1,765)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/15/2051	0	13,845,779	EVENT(0.35%)	1,687,857	0	(24,499)	66,460		66,460	5,538	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/15/2051	0	13,845,779	EVENT(0.35%)	1,687,857	0	(24,499)	66,460		66,460	5,538	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.09/15/2008	.02/15/2051	0	4,260,240	EVENT(0.35%)	519,340	0	(7,538)	20,449		20,449	1,704	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.09/19/2008	.02/15/2051	0	13,845,779	REDIT EVENT)	(1,239,415)	0	24,498	(66,460)		(66,460)	(5,538)	0	0	0	13,845,779	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.09/19/2008	.02/15/2051	0	13,845,779	REDIT EVENT)	(1,239,415)	0	24,499	(66,460)		(66,460)	(5,538)	0	0	0	13,845,779	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.09/19/2008	.02/15/2051	0	4,260,240	REDIT EVENT)	(381,358)	0	7,538	(20,449)		(20,449)	(1,704)	0	0	0	4,260,240	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.09/19/2008	.02/17/2051	0	14,344,623	REDIT EVENT)	(1,200,044)	0	25,472	(38,730)		(38,730)	5,738	0	0	0	14,344,623	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.09/19/2008	.02/17/2051	0	14,344,623	REDIT EVENT)	(1,200,044)	0	25,471	(38,730)		(38,730)	5,738	0	0	0	14,344,623	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.09/19/2008	.02/17/2051	0	4,413,730	REDIT EVENT)	(369,244)	0	7,837	(11,917)		(11,917)	1,765	0	0	0	4,413,730	1	1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.05/13/2009	.10/12/2052	0	3,883,490	EVENT(0.84%)	1,883,493	0	(16,488)	283,106		283,106	255,922	0	0	0	0	2	1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	.05/13/2009	.10/12/2052	0	3,883,490	EVENT(0.84%)	1,966,017	0	(16,488)	283,106		283,106	255,922	0	0	0	0	2	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.06/20/2016	.03/15/2049	0	9,031	EVENT(1.09%)	0	0	(10)	1,259		1,259	1,259	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.03/29/2016	.03/15/2049	0	1	EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.11/27/2015	.03/15/2049	0	21	EVENT(1.09%)	0	0	(0)	3		3	1	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.10/27/2015	.03/15/2049	0	1,761	EVENT(1.09%)	0	0	(10)	246		246	78	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.08/31/2015	.03/15/2049	0	498	EVENT(1.09%)	0	0	(3)	69		69	22	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.07/28/2015	.03/15/2049	0	6	EVENT(1.09%)	0	0	(0)	1		1	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.01/30/2015	.03/15/2049	0	385	EVENT(1.09%)	0	0	(2)	54		54	17	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.12/01/2014	.03/15/2049	0	829	EVENT(1.09%)	0	0	(5)	116		116	37	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.10/29/2014	.03/15/2049	0	813	EVENT(1.09%)	0	0	(4)	113		113	36	0	0	0	0	4	1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.08/26/2014	.03/15/2049	0	4	EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.07/29/2014	.03/15/2049	0	2	EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	.05/14/2009	.03/15/2049	0	7,480,802	EVENT(1.09%)	4,413,673	0	(23,787)	1,042,824		1,042,824	329,903	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.06/20/2016	.03/15/2049	0	18,061	EVENT(1.09%)	0	0	(20)	2,518		2,518	2,518	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/29/2016	.03/15/2049	0	2	EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.11/27/2015	.03/15/2049	0	42	EVENT(1.09%)	0	0	(0)	6		6	2	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.10/27/2015	.03/15/2049	0	3,523	EVENT(1.09%)	0	0	(19)	491		491	155	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/31/2015	.03/15/2049	0	996	EVENT(1.09%)	0	0	(5)	139		139	44	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.07/28/2015	.03/15/2049	0	11	EVENT(1.09%)	0	0	(0)	2		2	1	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.01/30/2015	.03/15/2049	0	771	EVENT(1.09%)	0	0	(4)	107		107	34	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.12/01/2014	.03/15/2049	0	1,658	EVENT(1.09%)	0	0	(9)	231		231	73	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.10/29/2014	.03/15/2049	0	1,626	EVENT(1.09%)	0	0	(9)	227		227	72	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/26/2014	.03/15/2049	0	7	EVENT(1.09%)	0	0	(0)	1		1	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.07/29/2014	.03/15/2049	0	5	EVENT(1.09%)	0	0	0	1		1	0	0	0	0	0	4	1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.05/14/2009	.03/15/2049	0	14,961,604	EVENT(1.09%)	8,827,346	0	(47,574)	2,085,648		2,085,648	659,807	0	0	0	0	4	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.06/28/2016	.02/17/2051	0	469	EVENT(0.96%)	0	0	(0)	131		131	131	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/29/2016	.02/17/2051	0	37	EVENT(0.96%)	0	0	(0)	10		10	10	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.02/29/2016	.02/17/2051	0	967	EVENT(0.96%)	0	0	(3)	271		271	271	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.11/27/2015	.02/17/2051	0	199	EVENT(0.96%)	0	0	(1)	56		56	12	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.10/27/2015	.02/17/2051	0	951	EVENT(0.96%)	0	0	(5)	267		267	59	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.09/29/2015	.02/17/2051	0	1,670	EVENT(0.96%)	0	0	(8)	468		468	104	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/31/2015	.02/17/2051	0	274	EVENT(0.96%)	0	0	(1)	77		77	17	0	0	0	0	5	1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.04/28/2015	.02/17/2051	0	102	EVENT(0.96%)	0	0	(0)	29		29	6	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/26/2015	.02/17/2051	0	15	EVENT(0.96%)	0	0	(0)	4		4	1	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.08/26/2014	.02/17/2051	0	0	EVENT(0.96%)	0	0	0	0		0	0	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.05/30/2014	.02/17/2051	0	2,540	EVENT(0.96%)	0	0	(12)	713		713	159	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.04/25/2014	.02/17/2051	0	369	EVENT(0.96%)	0	0	(2)	103		103	23	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.03/25/2014	.02/17/2051	0	6,317	EVENT(0.96%)	0	0	(31)	1,772		1,772	394	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.02/25/2014	.02/17/2051	0	1,984	EVENT(0.96%)	0	0	(10)	556		556	124	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.01/29/2014	.02/17/2051	0	185	EVENT(0.96%)	0	0	(1)	52		52	12	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	.05/14/2009	.02/17/2051	0	19,720,365	EVENT(0.96%)	13,015,441	0	(67,977)	5,531,562		5,531,562	1,230,551	0	0	0	0	5	1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.05/19/2009	.10/12/2052	0	3,883,490	REDIT EVENT)	(1,368,930)	0	16,488	(283,106)		(283,106)	(255,922)	0	0	0	3,883,490	2	1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.05/19/2009	.10/12/2052	0	3,883,490	REDIT EVENT)	(1,398,057)	0	16,488	(283,106)		(283,106)	(255,922)	0	0	0	3,883,490	2	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.06/20/2016	.03/15/2049	0	18,061	REDIT EVENT)	0	0	20	(2,518)		(2,518)	(2,518)	0	0	0	18,061	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.03/29/2016	.03/15/2049	0	2	REDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	2	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.11/27/2015	.03/15/2049	0	42	REDIT EVENT)	0	0	0	(6)		(6)	(2)	0	0	0	42	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.10/27/2015	.03/15/2049	0	3,523	REDIT EVENT)	0	0	19	(491)		(491)	(155)	0	0	0	3,523	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/31/2015	.03/15/2049	0	996	REDIT EVENT)	0	0	5	(139)		(139)	(44)	0	0	0	996	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.07/28/2015	.03/15/2049	0	11	REDIT EVENT)	0	0	0	(2)		(2)	(1)	0	0	0	11	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.01/30/2015	.03/15/2049	0	771	REDIT EVENT)	0	0	4	(107)		(107)	(34)	0	0	0	771	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.12/01/2014	.03/15/2049	0	1,658	REDIT EVENT)	0	0	9	(231)		(231)	(73)	0	0	0	1,658	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.10/29/2014	.03/15/2049	0	1,626	REDIT EVENT)	0	0	9	(227)		(227)	(72)	0	0	0	1,626	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/26/2014	.03/15/2049	0	7	REDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	7	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.07/29/2014	.03/15/2049	0	5	REDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	5	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.05/19/2009	.03/15/2049	0	14,961,604	REDIT EVENT)	(7,331,186)	0	47,574	(2,085,648)		(2,085,648)	(659,807)	0	(0)	0	14,961,604	4	1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.06/20/2016	.03/15/2049	0	9,031	REDIT EVENT)	0	0	10	(1,259)		(1,259)	(1,259)	0	0	0	9,031	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.03/29/2016	.03/15/2049	0	1	REDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	1	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.11/27/2015	.03/15/2049	0	21	REDIT EVENT)	0	0	0	(3)		(3)	(1)	0	0	0	21	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.10/27/2015	.03/15/2049	0	1,761	REDIT EVENT)	0	0	10	(246)		(246)	(78)	0	0	0	1,761	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.08/31/2015	.03/15/2049	0	498	REDIT EVENT)	0	0	3	(69)		(69)	(22)	0	0	0	498	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.07/28/2015	.03/15/2049	0	6	REDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	6	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.01/30/2015	.03/15/2049	0	385	REDIT EVENT)	0	0	2	(54)		(54)	(17)	0	0	0	385	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.12/01/2014	.03/15/2049	0	829	REDIT EVENT)	0	0	5	(116)		(116)	(37)	0	0	0	829	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.10/29/2014	.03/15/2049	0	813	REDIT EVENT)	0	0	4	(113)		(113)	(36)	0	0	0	813	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.08/26/2014	.03/15/2049	0	4	REDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	4	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.07/29/2014	.03/15/2049	0	2	REDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	2	4	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	.05/19/2009	.03/15/2049	0	7,480,802	REDIT EVENT)	(3,572,083)	0	23,787	(1,042,824)		(1,042,824)	(329,903)	0	0	0	7,480,802	4	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.06/28/2016	.02/17/2051	0	469	REDIT EVENT)	0	0	0	(131)		(131)	(131)	0	0	0	469	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.03/29/2016	.02/17/2051	0	37	REDIT EVENT)	0	0	0	(10)		(10)	(10)	0	0	0	37	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.02/29/2016	.02/17/2051	0	967	REDIT EVENT)	0	0	3	(271)		(271)	(271)	0	0	0	967	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.11/27/2015	.02/17/2051	0	199	REDIT EVENT)	0	0	1	(56)		(56)	(12)	0	0	0	199	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.10/27/2015	.02/17/2051	0	951	REDIT EVENT)	0	0	5	(267)		(267)	(59)	0	0	0	951	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.09/29/2015	.02/17/2051	0	1,670	REDIT EVENT)	0	0	8	(468)		(468)	(104)	0	0	0	1,670	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.08/31/2015	.02/17/2051	0	274	REDIT EVENT)	0	0	1	(77)		(77)	(17)	0	0	0	274	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.04/28/2015	.02/17/2051	0	102	REDIT EVENT)	0	0	0	(29)		(29)	(6)	0	0	0	102	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.03/26/2015	.02/17/2051	0	15	REDIT EVENT)	0	0	0	(4)		(4)	(1)	0	0	0	15	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	.08/26/2014	.02/17/2051	0	0	REDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.05/30/2014	.02/17/2051	0	2,540	REDIT EVENT)	0	0	12	(713)		(713)	(159)	0	0	0	2,540	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.04/25/2014	.02/17/2051	0	369	REDIT EVENT)	0	0	2	(103)		(103)	(23)	0	0	0	369	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.03/25/2014	.02/17/2051	0	6,317	REDIT EVENT)	0	0	31	(1,772)		(1,772)	(394)	0	0	0	6,317	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.02/25/2014	.02/17/2051	0	1,984	REDIT EVENT)	0	0	10	(556)		(556)	(124)	0	0	0	1,984	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.01/30/2014	.02/17/2051	0	185	REDIT EVENT)	0	0	1	(52)		(52)	(12)	0	0	0	185	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	.05/20/2009	.02/17/2051	0	19,720,365	REDIT EVENT)	(11,142,006)	0	67,977	(5,531,562)		(5,531,562)	(1,230,551)	0	0	0	19,720,365	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/20/2009	.03/20/2018	0	8,400,000	REDIT EVENT)	(185,809)	0	42,467	(205,657)		(205,657)	106,751	0	0	0	8,400,000	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/20/2009	.03/20/2018	0	21,000,000	REDIT EVENT)	(464,522)	0	106,167	(514,142)		(514,142)	266,879	0	0	0	21,000,000	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/20/2009	.03/20/2018	0	5,250,000	REDIT EVENT)	(116,130)	0	26,542	(128,536)		(128,536)	66,720	0	0	0	5,250,000	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/21/2009	.03/20/2018	0	3,000,000	REDIT EVENT)	(50,875)	0	15,167	(73,449)		(73,449)	38,126	0	0	0	3,000,000	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/21/2009	.03/20/2018	0	3,000,000	REDIT EVENT)	(50,875)	0	15,167	(73,449)		(73,449)	38,126	0	0	0	3,000,000	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.08/21/2009	.03/20/2018	0	2,000,000	REDIT EVENT)	(33,917)	0	10,111	(48,966)		(48,966)	25,417	0	0	0	2,000,000	5	1
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET	OFFSET	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.08/24/2011	.09/20/2016	0	13,220,000	EVENT(1.00%)	699,002	0	(66,834)	(342)		(342)	53,648	0	0	0	0	2	1
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET	OFFSET	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.08/24/2011	.09/20/2016	0	4,025,000	EVENT(1.00%)	212,820	0	(20,349)	(104)		(104)	16,334	0	0	0	0	2	1
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.12/05/2011	.12/20/2016	0	60,397,246	EVENT(1.00%)	1,920,505	0	(256,488)	69,127		69,127	513,212	35,150	0	0	0	2	1
CDS: CDX.NA.IG.17 PAY 1.00%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.12/12/2011	.12/20/2016	0	70,495,000	EVENT(1.00%)	864,683	0	(356,391)	(289,558)		(289,558)	197,796	0	0	0	0	2	1
CDS: ITRX EUROPE 16 REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.02/27/2012	.12/20/2016	0	44,203,500	REDIT EVENT)	(633,541)	0	188,741	(50,868)		(50,868)	(391,863)	(11,659)	0	0	44,203,500	2	1
CDS: ITRX EUROPE 16 REC 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.02/29/2012	.12/20/2016	0	9,983,255	REDIT EVENT)	(124,274)	0	42,684	(11,504)		(11,504)	(88,967)	(2,290)	0	0	9,983,255	2	1
CDS: CDX.NA.IG.17 REC 1.00%	OFFSET	OFFSET	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.03/27/2012	.12/20/2016	0	70,495,000	REDIT EVENT)	544,316	0	356,391	289,558		289,558	(197,796)	0	0	0	70,495,000	2	1
CDS: ITRX EUROPE 16 REC 1.00%	OFFSET	OFFSET	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.04/12/2012	.12/20/2016	0	5,773,066	REDIT EVENT)	(95,968)	0	25,063	(6,755)		(6,755)	(51,787)	(1,796)	0	0	5,773,066	2	1
CDS: CDX.NA.IG.18 PAY 1.00%	OFFSET	OFFSET	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.07/25/2012	.06/20/2017	0	56,200,000	EVENT(1.00%)	432,074	0	(284,122)	(442,193)		(442,193)	93,947	0	0	0	0	2	1
CDS: CDX.NA.IG.19 PAY 1.00%	OFFSET	OFFSET	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.09/21/2012	.12/20/2017	0	72,300,000	EVENT(1.00%)	(126,885)	0	(365,517)	(769,421)		(769,421)	46,516	0	0	0	0	2	1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CDX.NA.IG.18 REC 1.00%	OFFSET	OFFSET	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	09/21/2012	06/20/2017	0	56,200,000	REDIT EVENT)	313,786	0	284,122	442,193		442,193	(93,947)	0	0	0	56,200,000	2	1
CDS: CDX.NA.IG.19 REC 1.00%	OFFSET	OFFSET	B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	03/20/2013	12/20/2017	0	72,300,000	REDIT EVENT)	677,170	0	294,194	769,421		769,421	24,807	0	(71,323)	0	72,300,000	2	1
CDS: CREDIT SUISSE GROUP (CS) REC 1.00%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/06/2013	09/20/2016	0	13,220,000	REDIT EVENT)	183,861	0	37,364	342		342	(24,178)	0	(29,470)	0	13,220,000	2	1
CDS: CREDIT SUISSE GROUP (CS) REC 1.00%	OFFSET	OFFSET	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/06/2013	09/20/2016	0	4,025,000	REDIT EVENT)	55,979	0	11,376	104		104	(7,361)	0	(8,973)	0	4,025,000	2	1
CDS: KINDER MORGAN ENG (KMP) PAY 1.00%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/10/2015	09/20/2020	0	2,800,000	EVENT(1.00%)	9,370	0	(15,073)	59,628		59,628	(158,998)	0	(917)	0	0	2	1
CDS: KINDER MORGAN GRP (KMI) REC 1.00%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/10/2015	09/20/2020	0	2,800,000	REDIT EVENT)	(125,079)	0	26,398	(133,385)		(133,385)	170,667	0	12,243	0	2,800,000	2	1
CDS: CAPITAL ONE BANK (COF) PAY 1.00%	14042E4A5 - CAPITAL ONE NA/MCLEAN VA	D PART 1	B	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	08/12/2015	09/20/2019	0	4,000,000	EVENT(1.00%)	(109,255)	0	(6,907)	(90,328)		(90,328)	6,942	0	13,315	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	22404QAF5 - COX COMMUNICATIONS INC	D PART 1	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	09/21/2015	12/20/2017	0	5,000,000	EVENT(1.00%)	(78,584)	0	(7,771)	(58,737)		(58,737)	1,466	0	17,506	0	0	2	92/100
CDS: MCKESSON (MCK) PAY 1.00%	581557BD6 - MCKESSON CORP	D PART 1	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/30/2015	03/20/2019	0	3,000,000	EVENT(1.00%)	(74,161)	0	(4,479)	(69,129)		(69,129)	4,190	0	10,688	0	0	2	100/100
CDS: BOSTON SCIENTIFIC (BSX) PAY 1.00%	101137AK3 - BOSTON SCIENTIFIC CORP	D PART 1	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/09/2016	12/20/2019	0	2,000,000	EVENT(1.00%)	0	(43,219)	(3,505)	(48,887)		(48,887)	(10,052)	0	4,384	0	0	2	100/100
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP	D PART 1	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/09/2016	03/20/2021	0	1,000,000	EVENT(1.00%)	0	(30,794)	(1,585)	(32,739)		(32,739)	(4,305)	0	2,360	0	0	2	100/100
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP	D PART 1	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/09/2016	03/20/2021	0	1,000,000	EVENT(1.00%)	0	(30,794)	(1,585)	(32,739)		(32,739)	(4,305)	0	2,360	0	0	2	100/100
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP	D PART 1	B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/23/2016	03/20/2021	0	2,000,000	EVENT(1.00%)	0	(57,076)	(3,141)	(65,477)		(65,477)	(12,371)	0	3,970	0	0	2	100/100
CDS: OMNICOM GROUP (OMC) PAY 1.00%	681919AZ9 - OMNICOM GROUP INC	D PART 1	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/01/2016	06/20/2022	0	1,463,000	EVENT(1.00%)	0	(30,556)	(3,314)	(42,074)		(42,074)	(13,121)	0	1,603	0	0	2	100/100
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/02/2016	06/20/2021	0	12,350,000	EVENT(5.00%)	0	(2,889,487)	(27,040)	(2,739,229)		(2,739,229)	(28,536)	0	178,794	0	0	2	100/100
CDS: OMNICOM GROUP (OMC) PAY 1.00%	681919AZ9 - OMNICOM GROUP INC	D PART 1	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/03/2016	06/20/2022	0	1,917,000	EVENT(1.00%)	0	(34,096)	(4,576)	(55,130)		(55,130)	(22,795)	0	1,760	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	06/02/2016	06/20/2021	0	8,500,000	EVENT(1.00%)	0	(151,143)	(11,838)	(60,723)		(60,723)	88,091	0	2,329	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	06/03/2016	06/20/2021	0	8,500,000	EVENT(1.00%)	0	(131,109)	(4,568)	(60,723)		(60,723)	68,579	0	1,807	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/06/2016	06/20/2021	0	4,245,000	EVENT(1.00%)	0	(65,569)	(1,962)	(30,326)		(30,326)	34,375	0	868	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	06/07/2016	06/20/2021	0	4,255,000	EVENT(1.00%)	0	(65,661)	(1,885)	(30,397)		(30,397)	34,430	0	833	0	0	2	100/100
ICE: CDX.NA.HY.26 REC 5.00%	OFFSET	OFFSET	B	ICE	549300R4IG1TWPZT5U32	06/07/2016	06/20/2021	0	12,080,000	REDIT EVENT)	0	442,128	32,977	387,925		387,925	(48,591)	0	(5,612)	0	12,080,000	3	1
CME: CDX.NA.HY.26.V1 REC 5.00%	OFFSET	OFFSET	B	CME	LCZ7XYGSLJUHFXXNXD88	03/28/2016	06/20/2021	0	12,080,000	REDIT EVENT)	0	(177,576)	(108,759)	(388,825)		(388,825)	(219,934)	0	8,685	0	0	3	1
0929999. Total-Swaps-Hedging Other-Credit Default											10,220,878	3,264,951)	(587,008)	(3,845,971)	XXX	(3,845,971)	(38,439)	19,406	147,210	0	521,841,031	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																							
CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	06/09/2016	07/30/2025	0	679,680	%(EUR 3.38%)	0	(10,500)	1,044	25,003		25,003	0	35,503	0	0	10,245		100/98

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	(10,500)	1,044	25,003	XXX	25,003	0	35,503	0	0	10,245	XXX	XXX
Swaps - Hedging Other - Total Return																							
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/05/2005	01/15/2017	0	7,000,000	CPI INDEX (1ML)	0	0	78,635	90,393		90,393	(56,928)	0	0	0	25,843		95/83
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/05/2005	01/15/2017	0	10,000,000	CPI INDEX (1ML)	0	0	112,561	129,291		129,291	(81,220)	0	0	0	36,919		94/94
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/11/2005	01/15/2017	0	3,000,000	CPI INDEX (1ML)	0	0	33,736	38,305		38,305	(24,323)	0	0	0	11,076		94/94
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/19/2005	01/15/2017	0	4,600,000	CPI INDEX (1ML)	0	0	49,556	56,997		56,997	(35,008)	0	0	0	16,983		95/95
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	01/25/2005	01/15/2017	0	3,300,000	CPI INDEX (1ML)	0	0	36,658	41,992		41,992	(26,414)	0	0	0	12,183		96/96
SWP: 133% S&P IDX(3ML) 08/16/17	Liability	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	08/02/2007	08/16/2017	0	50,000,000	S&P IDX(3ML)	0	0	0	27,119,434		27,119,434	2,685,190	0	0	0	265,609		100/100
SWP: CPI INDEX (1ML) 05/15/18	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/13/2008	05/15/2018	0	2,400,000	CPI INDEX (1ML)	0	0	23,275	119,215		119,215	31,066	0	0	0	16,427		100/88
SWP: CPI INDEX (1ML) 05/15/38	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/13/2008	05/15/2038	0	2,000,000	CPI INDEX (1ML)	0	0	23,152	772,158		772,158	247,698	0	0	0	46,784		100/88
SWP: CPI INDEX (3ML) 07/25/18	Liability	N/A	F	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	07/23/2008	07/25/2018	0	9,200,000	CPI INDEX (3ML)	0	0	83,576	481,572		481,572	136,288	0	0	0	66,158		100/100
SWP: CPI INDEX (1ML) 08/15/16	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	08/11/2008	08/15/2016	0	4,450,000	CPI INDEX (1ML)	0	0	43,824	11,276		11,276	(41,862)	0	0	0	7,899		96/96
SWP: CPI INDEX (1ML) 08/15/16	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/25/2008	08/15/2016	0	3,000,000	CPI INDEX (1ML)	0	0	25,776	6,822		6,822	(24,468)	0	0	0	5,325		97/97
SWP: CPI INDEX (1ML) 01/15/17	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	09/17/2008	01/15/2017	0	2,500,000	CPI INDEX (1ML)	19,602	0	21,375	24,852		24,852	(13,400)	0	0	0	9,230		100/81
SWP: CPI INDEX (1ML) 02/15/18	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	09/17/2008	02/15/2018	0	3,500,000	CPI INDEX (1ML)	23,927	0	31,665	143,010		143,010	35,950	0	0	0	22,343		97/98
SWP: CPI INDEX (1ML) 11/15/16	Liability	N/A	F	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	09/17/2008	11/15/2016	0	3,465,000	CPI INDEX (1ML)	(380)	0	27,655	21,330		21,330	(22,397)	0	0	0	10,653		100/100
SWP: CPI INDEX (1ML) 09/15/16	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/24/2008	09/15/2016	0	4,800,000	CPI INDEX (1ML)	0	0	47,453	19,717		19,717	(44,115)	0	0	0	11,023		92/92
SWP: CPI INDEX (1ML) 05/15/17	Liability	N/A	F	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/24/2008	05/15/2017	0	4,500,000	CPI INDEX (1ML)	0	0	45,597	96,229		96,229	(10,268)	0	0	0	21,034		97/96
TRSWP: EAFE IDX(3ML) 09/23/16	VAGLB Hedge - GMWB Derivatives	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	09/16/2015	09/23/2016	0	23,194,740	EAFE IDX(3ML)	0	0	0	1,073,560		1,073,560	1,158,589	0	0	0	55,966		4
0949999. Total-Swaps-Hedging Other-Total Return											43,148	0	684,494	30,246,152	XXX	30,246,152	3,914,378	0	0	0	641,456	XXX	XXX
Swaps - Hedging Other - Other																							
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057	0	1,355,317,746	GMWB (0.25%)	0	0	(1,742,945)	44,640,765		44,640,765	8,471,902	0	0	0	43,405,835		4
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057	0	1,355,317,746	GMWB (0.52%)	0	0	(3,589,227)	29,460,379		29,460,379	10,017,036	0	0	0	43,405,835		4
SWP: DIVIDEND SWAP 01/05/18	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/20/2012	01/05/2018	0	3,690,000	0.00%(0.00%)	0	0	0	(957,940)		(957,940)	(105,452)	0	0	0	22,730		4

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: DIVIDEND SWAP 01/04/19	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	.01/20/2012	.01/04/2019	0	1,930,000	0.00%(0.00%)	0	0	0	(412,566)		(412,566)	(60,637)	0	0	0	15,304		4
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	.04/16/2012	.12/20/2019	0	500,000	SPX(0.00%)	0	0	0	(4,926,602)		(4,926,602)	(368,119)	0	0	0	4,660		4
TRSWP: 3ML(IBOXX) 09/20/16	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.03/02/2016	.09/20/2016	0	50,000,000	3ML(IBOXX)	0	0	0	(3,664,560)		(3,664,560)	(3,664,560)	0	0	0	118,495		3
0959999. Total-Swaps-Hedging Other-Other											0	0	(5,332,172)	64,139,476	XXX	64,139,476	14,290,170	0	0	0	86,972,858	XXX	XXX
0969999. Total-Swaps-Hedging Other											10,264,027	(3,275,451)	(27,675,319)	(334,412,911)	XXX	(334,412,911)	29,901,128	54,909	147,210	0	665,650,003	XXX	XXX
Swaps - Replications - Credit Default																							
CDS: CMBX.NA.AAA.8 REC 0.50%	12574#DP9 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.01/30/2015	.10/17/2057	0	15,000,000	REDIT EVENT)	(694,258)	0	46,045	(671,274)		(559,500)	0	0	8,128	0	15,000,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	87942UB@9 - BOND WITH CREDIT DEFAULT SW		B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.10/30/2015	.12/20/2020	0	1,000,000	REDIT EVENT)	(44,626)	0	9,402	(38,855)		(17,599)	0	0	4,347	0	1,000,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	.05/09/2016	.06/20/2021	0	200,000	REDIT EVENT)	0	(5,504)	503	(5,351)		(5,254)	0	0	153	0	200,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	.05/25/2016	.06/20/2021	0	200,000	REDIT EVENT)	0	(5,315)	302	(5,213)		(5,254)	0	0	102	0	200,000	1	
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.06/08/2016	.06/20/2021	0	3,700,000	REDIT EVENT)	0	34,611	1,841	34,190		11,520	0	0	(420)	0	3,700,000	2	
CDS: MORGAN STANLEY (MS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.06/08/2016	.06/20/2021	0	2,050,000	REDIT EVENT)	0	7,732	1,159	7,638		(8,856)	0	0	(94)	0	2,050,000	1	
CDS: JP MORGAN CHASE (JPM) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	.06/08/2016	.06/20/2021	0	4,500,000	REDIT EVENT)	0	84,874	1,719	83,843		71,318	0	0	(1,031)	0	4,500,000	1	
CDS: MORGAN STANLEY (MS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.06/21/2016	.06/20/2021	0	1,950,000	REDIT EVENT)	0	(2,766)	501	(2,752)		(8,423)	0	0	14	0	1,950,000	1	
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	.06/21/2016	.06/20/2021	0	3,800,000	REDIT EVENT)	0	23,509	832	23,391		11,831	0	0	(118)	0	3,800,000	2	
CDS: JP MORGAN CHASE (JPM) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.06/21/2016	.06/20/2021	0	4,000,000	REDIT EVENT)	0	69,183	654	68,837		63,394	0	0	(346)	0	4,000,000	1	
CDS: CMBX.NA.A.9 REC 2.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	.06/24/2016	.09/17/2058	0	5,000,000	REDIT EVENT)	0	(672,225)	10,174	(672,051)		(663,833)	0	0	174	0	5,000,000	1	
CME: CDX.NA.IG.26.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CME	LCZ7XYGSLJUHFXXNXD88	.03/21/2016	.06/20/2021	0	150,000,000	REDIT EVENT)	0	1,652,171	320,866	1,565,537		1,580,627	0	0	(86,634)	0	150,000,000	2	
CME: CDX.NA.IG.26.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CME	LCZ7XYGSLJUHFXXNXD88	.06/07/2016	.06/20/2021	0	41,800,000	REDIT EVENT)	0	536,754	19,892	529,941		440,468	0	0	(6,813)	0	41,800,000	2	
CME: CDX.NA.IG.26.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CME	LCZ7XYGSLJUHFXXNXD88	.06/08/2016	.06/20/2021	0	15,175,000	REDIT EVENT)	0	192,363	6,937	190,026		159,907	0	0	(2,337)	0	15,175,000	2	
CME: CDX.NA.IG.26.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CME	LCZ7XYGSLJUHFXXNXD88	.06/09/2016	.06/20/2021	0	30,700,000	REDIT EVENT)	0	366,987	14,503	362,729		323,502	0	0	(4,258)	0	30,700,000	2	
CME: CDX.NA.IG.26.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CME	LCZ7XYGSLJUHFXXNXD88	.06/21/2016	.06/20/2021	0	21,855,000	REDIT EVENT)	0	214,926	4,388	213,850		230,297	0	0	(1,076)	0	21,855,000	2	
0989999. Total-Swaps-Replications-Credit Default											(738,885)	2,497,300	439,719	1,684,487	XXX	1,624,145	0	0	90,210	0	300,930,000	XXX	XXX
1029999. Total-Swaps-Replications											(738,885)	2,497,300	439,719	1,684,487	XXX	1,624,145	0	0	90,210	0	300,930,000	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	(10,605,474)	(424,977,570)	XXX	(345,730,285)	11,735,020	0	0	0	70,826,696	XXX	XXX
1169999. Total-Swaps-Credit Default											9,481,994	(767,651)	(147,289)	(2,161,484)	XXX	(2,221,826)	(38,439)	19,406	57,001	0	822,771,031	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	(10,500)	257,385	(1,809,362)	XXX	(18,284,099)	0	3,028,283	0	0	1,800,881	XXX	XXX
1189999. Total-Swaps-Total Return											43,148	0	684,494	30,246,152	XXX	30,984,725	3,914,378	0	0	0	753,132	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1199999. Total-Swaps-Other										0	0	(5,332,172)	64,139,476	XXX	64,139,476	14,290,170	0	0	0	86,972,858	XXX	XXX
1209999. Total-Swaps										9,525,142	(778,151)	(15,143,056)	(334,562,788)	XXX	(271,112,009)	29,901,128	3,047,689	57,001	0	983,124,599	XXX	XXX
Forwards - Hedging Other																						
RTY @ 1175 09/16/16	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	06/09/2016	09/16/2016	0	133,950,000	RTY @ 1175	0	0	0	3,143,836		3,143,836	3,143,836	0	0	0	309,609		3
12229999. Total-Forwards-Hedging Other										0	0	0	3,143,836	XXX	3,143,836	3,143,836	0	0	0	309,609	XXX	XXX
1269999. Total-Forwards										0	0	0	3,143,836	XXX	3,143,836	3,143,836	0	0	0	309,609	XXX	XXX
1399999. Total-Hedging Effective										0	0	12,092,544	(1,834,365)	XXX	61,676,758	0	2,992,780	0	0	16,544,596	XXX	XXX
1409999. Total-Hedging Other										24,912,327	3,559,769	(27,675,319)	(325,208,181)	XXX	(325,208,181)	22,424,676	54,909	147,210	0	665,959,612	XXX	XXX
1419999. Total-Replication										(738,885)	2,497,300	439,719	1,684,487	XXX	1,624,145	0	0	(90,210)	0	300,930,000	XXX	XXX
1449999. TOTAL										24,173,442	6,057,070	(15,143,056)	(325,358,058)	XXX	(261,907,279)	22,424,676	3,047,689	57,001	0	983,434,208	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX
F	CPI

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
3 (cont)	surplus. For the six months ended June 30, 2016, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the six months ended June 30, 2016, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVU6	430	430,000	US 5YR NOTE SEP 16	VAGLB Hedge-GMWB Deriv	N/A	A	09/30/2016.	CBT 549300EX04Q2QBFQTQ27	05/25/2016.	119.8988	122.1641	33,594	0	0	0	0	974,079	974,079	344,000	4	1,000
TYU6	199	199,000	US 10YR NOTE SEP 16	VAGLB Hedge-GMWB Deriv	N/A	A	09/21/2016.	CBT 549300EX04Q2QBFQTQ27	05/25/2016.	129.5003	132.9844	(15,547)	0	0	0	0	693,336	693,336	248,750	4	1,000
USU6	194	194,000	US LONG BOND SEP 16	VAGLB Hedge-GMWB Deriv	N/A	A	09/21/2016.	CBT 549300EX04Q2QBFQTQ27	06/29/2016.	172.2882	172.3438	(126,488)	0	0	0	0	10,786	10,786	708,100	4	1,000
WNU6	136	136,000	US ULTRA T-BOND SEP 16	VAGLB Hedge-GMWB Deriv	N/A	A	09/21/2016.	CBT 549300EX04Q2QBFQTQ27	05/25/2016.	174.5313	186.3750	(123,250)	0	0	0	0	1,610,743	1,610,743	598,400	4	1,000
12829999. Total-Long Futures-Hedging Other												(231,691)	0	0	0	0	3,288,945	3,288,945	1,899,250	XXX	XXX
1329999. Total-Long Futures												(231,691)	0	0	0	0	3,288,945	3,288,945	1,899,250	XXX	XXX
Short Futures																					
Hedging Other																					
ESU6	766	38,300	S&P500 EMINI SEP 16	VAGLB Hedge-GMWB Deriv	N/A	E	09/16/2016.	CME GROUP INC... LCZ7XYGSLJUHFXXNXD88	06/30/2016.	2,067.5450	2,094.4544	(881,575)	0	0	0	0	(1,030,630)	(1,030,630)	3,217,200	4	50
MFSU6	13	650	EMINI MSCI EAFE INDX SEP16.	VAGLB Hedge-GMWB Deriv	N/A	E	09/16/2016.	CME GROUP INC... LCZ7XYGSLJUHFXXNXD88	06/30/2016.	1,596.7510	1,615.2000	(12,019)	0	0	0	0	(11,992)	(11,992)	46,150	4	50
NQU6	114	2,280	NASDAQ 100 E-MINI SEP 16	VAGLB Hedge-GMWB Deriv	N/A	E	09/16/2016.	CME GROUP INC... LCZ7XYGSLJUHFXXNXD88	06/30/2016.	4,409.7188	4,407.0000	(95,980)	0	0	0	0	6,199	6,199	410,400	4	20
13429999. Total-Short Futures-Hedging Other												(989,574)	0	0	0	0	(1,036,423)	(1,036,423)	3,673,750	XXX	XXX
1389999. Total-Short Futures												(989,574)	0	0	0	0	(1,036,423)	(1,036,423)	3,673,750	XXX	XXX
1409999. Total-Hedging Other												(1,221,264)	0	0	0	0	2,252,521	2,252,521	5,573,000	XXX	XXX
1449999. TOTAL												(1,221,264)	0	0	0	0	2,252,521	2,252,521	5,573,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	7,607,500	1,000,000	8,607,500
Total Net Cash Deposits	7,607,500	1,000,000	8,607,500

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the six months ended June 30, 2016, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	8,607,500	0	8,607,500	0	(1,221,264)	0	5,573,000	5,573,000
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Y	Y	0	111,892,150	(314,896,803)	0	121,899,614	(332,044,142)	0	15,918,382	0
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	0	1,035,607	(5,626,400)	0	1,035,607	(5,626,400)	0	20,070,574	15,479,781
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	(1,370,506)	0	0	(1,370,506)	0	38,034	0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	5,460,000	7,634,582	(4,326,602)	0	8,977,324	(4,326,602)	0	115,194,069	113,042,049
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868.	Y	Y	0	2,730,762	(1,920,746)	810,016	2,725,319	(1,912,528)	812,791	141,468,066	141,468,066
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86..	Y	Y	0	14,366,275	(140,615,873)	0	18,083,978	(140,615,873)	0	8,922,465	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02.	Y	Y	5,000,000	7,224,973	(1,502,031)	722,942	7,174,249	(1,395,928)	778,321	31,047,061	31,047,061
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y	0	5,255,773	(10,413,192)	0	5,255,773	(10,413,192)	0	27,836,128	22,678,709
HSBC BANK USA	1IE8VN30JCEQV1H4R804...	Y	Y	102,487,885	90,124,235	(4,926,602)	0	89,868,030	(4,926,602)	0	3,883,419	0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	0	276,002,141	(326,350,463)	0	288,269,857	(326,329,110)	0	260,975,795	210,627,473
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y	0	242,459	(31,782,926)	0	242,459	(31,044,353)	0	1,794,063	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y	0	0	(6,370,717)	0	0	(6,370,717)	0	311,243	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54...	Y	Y	19,499,547	20,214,833	(598,951)	116,335	20,214,833	(598,951)	116,335	49,704,754	49,704,754
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y	0	5,467,415	(1,044,685)	4,422,730	5,467,415	(1,044,685)	4,422,730	8,759,866	8,759,866
UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50..	Y	Y	0	77,110,941	(99,057,567)	0	77,110,940	(99,057,567)	0	4,602,656	0
0299999. Total NAIC 1 Designation				132,447,432	619,302,146	(950,804,064)	6,072,023	646,325,398	(967,077,156)	6,130,177	690,526,575	592,807,759
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	3,703,617	74,921,974	(68,778,114)	2,440,243	127,622,593	(68,778,114)	55,140,862	292,907,633	292,907,633
0999999. Gross Totals				136,151,049	702,831,620	(1,019,582,178)	17,119,766	773,947,991	(1,037,076,534)	61,271,039	989,007,208	891,288,392
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					702,831,620	(1,019,582,178)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	Treasury	912810 RD 2	TREASURY BOND	5,767,677	4,338,000	4,335,915	11/15/2043.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	Treasury	912810 RD 2	TREASURY BOND	70,467	53,000	65,696	11/15/2043.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	Treasury	912803 CK 7	TREASURY STRIP (PRIN) TP	48,530	62,000	34,371	02/15/2031.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	Treasury	912803 CK 7	TREASURY STRIP (PRIN) TP	67,078,041	85,697,000	49,067,308	02/15/2031.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	Treasury	912810 RD 2	TREASURY BOND	1,247,137	938,000	952,587	11/15/2043.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	Treasury	912810 RD 2	TREASURY BOND	187,752,639	141,213,000	141,048,622	11/15/2043.	
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319....	Cash		CASH	8,607,500	8,607,500	8,607,500		I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Treasury	912810 RD 2	TREASURY BOND	1,255,115	944,000	952,587	11/15/2043.	
CME LCZ7XYGSLJUHFXXNXD88..	Treasury	912810 RD 2	TREASURY BOND	55,614,905	42,000,000	41,979,539	11/15/2043.	I
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	1,261,168	1,900,000	1,189,879	09/01/2041.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	4,866,221	5,811,000	4,622,427	11/01/2043.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Loan-backed and Structured	3138WA N5 2	FNMA 30YR	9,122,016	10,620,000	8,620,289	12/01/2043.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	9,365,124	10,924,000	8,848,557	11/01/2043.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	7,270,152	8,394,000	6,894,178	12/01/2043.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Treasury	912810 RD 2	TREASURY BOND	72,609,175	54,611,000	54,560,261	11/15/2043.	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	Treasury	912810 RD 2	TREASURY BOND	14,120,039	10,620,000	10,609,852	11/15/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	3,407,144	5,133,000	3,213,819	09/01/2041.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	8,179,874	9,768,000	7,770,139	11/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138WA N5 2	FNMA 30YR	1,956,681	2,278,000	1,848,850	12/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138WH ER 9	FNMA 30YR	5,342,031	5,150,000	5,303,441	06/01/2046.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138WH FR 8	FNMA 30YR	1,278,471	1,232,000	1,264,932	06/01/2046.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	737,928	852,000	699,365	12/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138XF DZ 5	FNMA 30YR	3,037,154	3,524,000	2,864,820	12/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Treasury	912810 RD 2	TREASURY BOND	39,122,612	29,425,000	29,398,816	11/15/2043.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	Treasury	912810 RD 2	TREASURY BOND	33,829,592	25,444,000	25,424,228	11/15/2043.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	Treasury	912810 RD 2	TREASURY BOND	908,097	683,000	689,805	11/15/2043.	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	7,025,451	5,284,000	5,288,502	11/15/2043.	
ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	Cash		CASH	1,776,000	1,776,000	1,776,000		
UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50....	Treasury	912810 RD 2	TREASURY BOND	17,522,410	13,179,000	13,171,984	11/15/2043.	
UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50....	Treasury	912810 RK 6	TREASURY BOND	352,398	334,000	302,170	02/15/2045.	
UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50....	Treasury	912810 RN 0	TREASURY BOND	580,284	510,000	512,113	08/15/2045.	
0199999. Totals				571,112,033	491,304,500	441,918,552	XXX	XXX
Collateral Pledged to Reporting Entity								
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76..	Cash		CASH	5,460,000	5,460,000	XXX		
CME LCZ7XYGSLJUHFXXNXD88..	Cash		CASH	3,377,624	3,377,624	XXX		V
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	Cash		CASH	1,000,000	1,000,000	XXX		
GOLDMAN SACHS BK USA KD3XUN7C6T14HNAYLU02...	Cash		CASH	5,000,000	5,000,000	XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 G6 1	TREASURY NOTE	14,785,646	14,437,000	XXX	11/30/2019.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 K5 8	TREASURY NOTE	1,720,730	1,686,000	XXX	04/30/2020.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 L9 9	TREASURY NOTE	14,395,203	14,116,000	XXX	10/31/2020.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 P7 9	TREASURY NOTE	9,695,868	9,502,000	XXX	02/28/2023.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 Q3 7	TREASURY NOTE	3,266,233	3,220,000	XXX	03/31/2021.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804....	Treasury	912828 XE 5	TREASURY NOTE	13,263,399	12,953,000	XXX	05/31/2020.	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 XM 7	TREASURY NOTE	45,917,245	44,387,000	XXX	07/31/2020.	
ICE 549300R4IG1TWPZT5U32	Cash		CASH	325,993	325,993	XXX		V
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Cash		CASH	19,499,547	19,499,547	XXX		
0299999. Totals				137,707,488	134,964,164	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Short-Term Invested Assets (Schedule DA Type)						
26200V 10 4	DREYFUS INSTITUTIONAL CASH ADVANTAGE - INSTITUTIONAL (DREYFUS TREASURY & AGENCY)			11,442,297	11,442,297	07/01/2016
09248U 70 0	BLACKROCK LIQUIDITY FUNDS - FED FUNDS (TFDXX BLACKROCK FED FUND PORTFOLIO)	*		10,697,540	10,697,540	07/01/2016
61747C 70 7	MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVERNMENT PORTFOLIO (MS GOVT US)	*		11,442,297	11,442,297	07/01/2016
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			33,582,135	33,582,134	XXX
9999999.	Totals			33,582,135	33,582,134	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....23,220,013 Book/Adjusted Carrying Value $.....23,220,013
2. Average balance for the year: Fair Value $.....26,925,964 Book/Adjusted Carrying Value $.....26,925,964
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....33,582,135 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America N.A. (Hartford) Springfield, MA		0.000	0	0	1,095,796	1,059,044	1,000,000	XXX
Bank of America N.A. (Hartford) Springfield, MA		0.000	0	0	2,962,531	303,718	65,094	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	902,606	280,853	2,119,945	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	(1,592,958)	(175,377)	3,814,177	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	450,442	919	770	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	114,181	5,551,042	1,339,140	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	2,328,162	197	291	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	3,725,157	2,291,037	4,584,805	XXX
Royal Bank of Canada Payment Center, Toronto		0.000	38	0	81,795	53,327	905,454	XXX
0199998. Deposits in 97 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	(145)	0	156,021	449,248	122,025	XXX
0199999. Total Open Depositories	XXX	XXX	(107)	0	10,223,733	9,814,008	13,951,701	XXX
0399999. Total Cash on Deposit	XXX	XXX	(107)	0	10,223,733	9,814,008	13,951,701	XXX
0599999. Total Cash	XXX	XXX	(107)	0	10,223,733	9,814,008	13,951,701	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE