SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	440014 CA BOEING 777-224		HOUSTON	TX			09/29/1998		18,400,820	23,770,166	23,770,166			3,500,000			663,082		
	440015 CA BOEING 777-224		HOUSTON	TX			08/04/1999		23,850,334	37,282,901	37,282,901						773,571		
	440017 CA BOEING 767-224		HOUSTON	TX			04/11/2001		20,562,500	17,837,050	17,837,050						8,162		
0399999. Transportation Equipment - Unaffiliated									62,813,654	78,890,117	78,890,117			3,500,000			1,444,815		XXX
	770039 ABRY PARTNERS V LP		BOSTON	MA	ABRY PARTNERS LLC		07/29/2005	3	2,297,842	283,676	283,676	58,179						416,138	0.540
	770040 ABRY PARTNERS IV LP		BOSTON	MA	ABRY PARTNERS LLC		10/04/2000	3	9,766	115,387	115,387	4,517,908					8,524,575	748,065	1.930
	770041 ADVENT INTERNATIONAL GPE V-A		BOSTON	MA	ADVENT INTERNATIONAL CORP.		06/24/2005	3	2,145,770	881,568	881,568	(241,063)						754,000	2.490
	770048 ALTA BIOPHARMA PARTNERS III LP		SAN FRANCISCO	CA	ALTA PARTNERS		03/24/2004	1	6,600,522	302,479	302,479	(37,616)						500,000	3.620
	770049 ALTOS VENTURES III LP		MENLO PARK	CA	ALTOS VENTURES		03/24/2005	1	8,729,056	7,873,131	7,873,131	871,910							14.520
	770054 ARLINGTON CAPITAL PARTNERS II		WASHINGTON	DC	ARLINGTON CAPITAL		07/13/2005	3	13,966,002	3,783,370	3,783,370	(5,468,357)						404,134	4.270
	770057 ASIA PACIFIC GROWTH FUND III		SAN FRANCISCO	CA	H & Q ASIA PACIFIC GP		03/16/2000	1	3,159,104	309,988	309,988	(696,930)					38,468		1.330
	770067 BAIRD CAPITAL PARTNERS III LP		MILWAUKEE	WI	ROBERT W BAIRD & CO INC		01/18/1995	3	15,421,864	406,167	406,167	(139,368)						2,866,957	76.150
	770068 BAIRD VENTURE PARTNERS I B		MILWAUKEE	WI	ROBERT W BAIRD & CO INC		04/23/2003	1	3,886,610	356,230	356,230	47,829					159,675	121,894	7.140
	770070 BAKER COMMUNICATIONS FUND II		NEW YORK	NY	BAKER COMMUNICATION FUND		04/12/2000	1	14,784,743	1,765,283	1,765,283	200,042						71	2.670
	770080 BERKSHIRE FUND V LP		BOSTON	MA	BERKSHIRE PARTNERS		07/11/2002	3		50,965	50,965	(774)						656,311	1.870
	770081 BERKSHIRE FUND VI LP		BOSTON	MA	BERKSHIRE PARTNERS LLC		10/06/1998	3	9,839,713	16,003,196	16,003,196	9,591,068					3,291,526	1,728,851	1.580
	770084 BRENTWOOD ASSOCIATES III		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		02/08/1999	3	3,005,303	733,773	733,773	(661,575)							5.930
	770085 BUNKER HILL CAPITAL LP		BOSTON	MA	BUNKER HILL INVESTMENTS LLC		12/17/2004	3	8,409,896	9,652,717	9,652,717	(2,372,214)					668,590	2,915,589	13.850
	770087 BOWMAN PARTNERS LP		TACOMA	WA	FRANK RUSSELL CAPITAL INC		11/18/2004	3	210,807	422,768	422,768	(132,804)					160,000	1,200,000	3.320
	770096 CATTERTON PARTNERS V LP		GREENWICH	CT	CATTERTON PARTNERS		02/27/2004	3	9,689,649	8,989,558	8,989,558	(489,057)						394,611	3.070
	770100 CENTRE CAPITAL INVESTORS IV LP		NEW YORK	NY	CPS PRINCIPALS LLC		09/27/2004	3	6,071,944	864,281	864,281	(237,703)						672,530	9.680
	770108 CIVC PARTNERS FUND III LP		CHICAGO	IL	CIVC PARTNERS LP		11/13/2003	3	5,646,171	1,518,484	1,518,484	273,667					188,218	3,612,273	16.700
	770112 CLAYTON DUBILIER & RICE VII		GEORGE TOWN	CYM	CD & R ASSOCIATES VII LTD.		08/05/2005	3	6,205,747	5,810,829	5,810,829	(171,501)					721,289	1,620,092	0.500
	770119 CVC EUROPEAN EQUITY PTNRS IV		ST HELIER	JEY	CVC EUROPEAN EQUITY IV (AB) LTD.		08/31/2005	3	7,716,760	4,430,466	4,430,466	1,965,267				(107,039)	1,365,209	1,829,208	0.250
	770132 FFC PARTNERS II LP		GREENWICH	CT	FERRER FREEMAN & CO LLC		10/01/1999	3	1,475,036	97,098	97,098	(39,586)					342,143	208,542	3.440
	770134 FFC PARTNERS III LP		GREENWICH	CT	FFC GP III LLC		06/15/2004	3	8,359,574	8,374,742	8,374,742	1,025,267						997,337	3.750
	770137 FOX PAINE CAPITAL FUND II LP		FOSTER CITY	CA	FOX PAINE CAPITAL LLC		06/22/2000	3	1,180,728	1,043,146	1,043,146	(1,385,543)							1.430
	770139 FRAZIER HEALTHCARE III LP		SEATTLE	WA	FRAZIER HEALTHCARE VENTURES		10/20/1998	1	8,377,281	95,168	95,168	1,549							4.600
	770140 FRAZIER HEALTHCARE IV LP		SEATTLE	WA	FHM IV LP		04/24/2001	1	3,312,979	588,584	588,584	(166,415)						30,000	1.240
	770141 FRAZIER HEALTHCARE V LP		SEATTLE	WA	FRAZIER HEALTHCARE VENTURES		05/20/2005	1	5,694,633	3,993,590	3,993,590	1,535,409					2,068,982	125,000	2.110
	770145 FS EQUITY PARTNERS V		LOS ANGELES	CA	FREEMAN SPOGLI & CO		02/02/2004	3	6,834,028	1,838,024	1,838,024	38,447					2,616,895	3,881,593	2.030
	770153 GREEN EQUITY INVESTORS IV LP		LOS ANGELES	CA	LEONARD GREEN & COMPANY		10/29/2003	3	567,472	1,955,129	1,955,129	703,759					3,903,889	284,013	1.350
	770155 GRYPHON CO-INVEST FUND III		SAN FRANCISCO	CA	GRYPHON GENPAR III LP		02/01/2005	3	1,993,247	402,188	402,188	90,751						63,815	14.210
	770156 GRYPHON PARTNERS III LP		SAN FRANCISCO	CA	GRYPHON GENPAR III LP		09/18/2004	3	14,627,626	2,741,148	2,741,148	(854,970)						917,496	5.180
	770160 NML-HAMPSHIRE ENERGY		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.		12/01/1980												20.690
	770164 HICKS MUSE TATE FURST FUND III		DALLAS	TX	HICKS MUSE TATE & FURST INC		01/22/1997	3		1,141,923	1,141,923	382,486							1.020
	770183 JP MORGAN PARTNERS GLOBAL INV		NEW YORK	NY	J P MORGAN PARTNERS		11/02/2001	3	4,521,670	160,654	160,654	16,997						1,658,719	3.380
	770185 JP MRGN PTR GBL INV (SELLDOWN)		NEW YORK	NY	J P MORGAN PARTNERS		12/23/2004	3	4,898,118	265,271	265,271	6,184						2,643,508	11.650
	770188 J W CHILDS EQUITY PARTNERS II		BOSTON	MA	J W CHILDS ASSOCIATES LP		06/26/1998	3	215,643	194,058	194,058	(21,872)							0.510
	770194 KKR/DILLINGHAM ASSOCIATES 1982		NEW YORK	NY	KOHLBERG KRAVIS ROBERTS & CO		12/01/1983	3		47,245	47,245	(8,513)							5.060
	770204 TRILANTIC CAPITAL PTRS III LP		NEW YORK	NY	LEHMAN BROTHERS MERCHANT BANKING ASSOC		11/18/2004	3	2,385,492	807,345	807,345	390,863					2,689,886	3,333,154	4.020
	770205 LEEDS WELD EQUITY PTNRS IV LP		NEW YORK	NY	LEEDS WELD EQUITY ASSOCIATES LLC		07/21/2004	3	8,274,464	5,391,470	5,391,470	137,735					2,151,295	2,749,098	5.810
	770219 MADISON DEARBORN CAP PTNRS IV		CHICAGO	IL	MADISON DEARBORN PARTNERS LLC		02/26/2001	3	2,881,795	1,504,253	1,504,253	(165,906)					339,136	426,572	0.370
	770229 MONITOR CLIPPER EQUITY PTNRS 2		CAMBRIDGE	MA	MONITOR CLIPPER PARTNERS LP		06/30/2003	3	23,195,137	10,903,950	10,903,950	(2,494,345)						563	5.110
	770232 MASON WELLS BIOMEDICAL FUND I		MILWAUKEE	WI	MASON WELLS PRIVATE EQUITY		06/30/2000	1	1,433,743	35,619	35,619	(230,303)						182,305	6.980
	770233 MASON WELLS BUYOUT FUND II		MILWAUKEE	WI	MASON WELLS PRIVATE EQUITY		09/22/2004	3	7,086,855	2,786,836	2,786,836	(319,171)					5,752,568	1,140,534	6.730
	770242 OAK HILL CAPITAL PARTNERS II		FORT WORTH	TX	OAK HILL CAPITAL MANAGEMENT INC		12/28/2004	3	14,826,577	2,804,216	2,804,216	321,553					1,442,653	140,811	1.600
	770247 OHCP DR CO-INVEST LLC		FORT WORTH	TX	OHCP DR CO-INV LLC		07/23/2004	3											21.490
	770248 OAK HILL SPECIAL OPPORTUNITIES		FORT WORTH	TX	OAK HILL SPECIAL OPPORTUNTIES GP LP		03/07/2003	3	4,444,176	740,939	740,939	29,413						1,501,927	2.230
	770253 PLATINUM EQUITY CAP PTNRS LP		LOS ANGELES	CA	PLATINUM EQUITY PARTNERS LLC		07/29/2004	3	5,866,594	1,520,572	1,520,572	659,299					434,163	6,157,513	2.860
	770260 RESOLUTE FUND PARTNERS LLC		NEW YORK	NY	RESOLUTE FUND PARTNERS LLC		09/30/2002	3	2,073,474	157,495	157,495	2,855,405					4,789,710	1,018,307	1.330
	770264 2003 RIVERSIDE CAP APPRE FUND		NEW YORK	NY	THE RIVERSIDE COMPANY		04/01/2004	3	9,848,364	392,136	392,136	(205,759)						404,070	2.930
	770273 STERLING GROUP PARTNERS II		SHELTON	CT	STERLING GROUP		06/29/2005	3	7,673,395	138,819	138,819	(3,042,867)					81,698	282,446	4.260
	770279 TCW ENERGY FUND XB - NL LP		LOS ANGELES	CA	TCW ENERGY FUNDS X LP		12/19/2003	3	5,864,580	132,975	132,975	(1,845,878)							11.900
	770282 TENASKA POWER FUND LP		OMAHA	NE	TENSASK PF G LLC		07/01/2005	3	8,744,220	362,944	362,944	(2,060,906)							1.790
	770285 THOMA CRESSEY VI		CHICAGO	IL	THOMA CRESSEY BRAVO INC		05/18/1998	3		163,803	163,803	190,663						232,500	1.670

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	770286 THOMA CRESSEY VII		CHICAGO	IL	THOMA CRESSEY BRAVO INC		01/31/2001	3	178,738	183,262	183,262	(26,427)					1,044,870		1.800
	770287 TPG PARTNERS IV LP		FORT WORTH	TX	TEXAS PACIFIC GROUP		11/14/2003	3	8,348,283	3,491,454	3,491,454	(634,349)					1,628,553	106,723	0.430
	770291 VSS COMMUNICATIONS PTNRS IV LP		NEW YORK	NY	VSS EQUITIES IV LLC		09/28/2005	3	17,185,819	53,353	53,353	(1,026,964)						310,238	1.920
	770298 WCAS CAPITAL PARTNERS IV LP		NEW YORK	NY	WELSH CARSON ANDERSON STOWE		07/16/2004	3	3,214,917	1,553,996	1,553,996	78,488							1.560
	770303 WELSH CARSON ANDERSON STOWE X		NEW YORK	NY	WCAS X ASSOCIATES LLC		05/27/2005	3	6,906,862	3,995,319	3,995,319	(254,641)					2,190,018	400,000	0.610
	770308 WIND POINT PARTNERS III LP		SOUTHFIELD	MI	WIND POINT INVESTORS LLC		07/10/1997	3		73,423	73,423	(50,452)							2.330
	770309 WIND POINT PARTNERS IV LP		SOUTHFIELD	MI	WIND POINT PARTNERS		07/30/1999	3	428,732	4,069	4,069	(17,294)						616,612	4.940
	770310 WIND POINT PARTNERS V LP		SOUTHFIELD	MI	WIND POINT PARTNERS		07/17/2001	3	3,330,154	6,810,617	6,810,617	480,841					57,102	210,601	4.200
	770325 CARLYLE/RIVERSTONE GEP III LP		WASHINGTON	DC	CARLYLE/RIVERSTONE GEP III LP		12/19/2005	3	16,353,130	5,888,702	5,888,702	(853,383)					282,392	2,805,086	0.790
	770335 FIRSTMARK CAPITAL I LP		WESTPORT	CT	PEQUOT PRIVATE EQUITY PARTNERS IV LLC		12/09/2005	1	7,682,632	39,355,044	39,355,044	(2,913,778)					4,204,401	100,000	5.090
	770341 STAFFORD NM FUND I LP		LARKSPUR	CA	STAFFORD PRIVATE EQUITY INC		01/23/2006	1	52,115,638	30,044,592	30,044,592	(1,814,817)					3,751,672	7,888,020	100.000
	770342 WIND POINT PARTNERS VI LP		CHICAGO	IL	WIND POINT ADVISORS LLC		02/15/2006	3	25,961,706	21,070,069	21,070,069	(1,582,910)						4,000,000	5.590
	770347 AVENUE SPECIAL SITUATIONS IV		NEW YORK	NY	AVENUE CAPITAL PARTNERS IV LLC		09/19/2005	3		160,392	160,392	(11,720)							1.190
	770351 MERITECH CAPITAL PARTNERS III		PALO ALTO	CA	MERITECH CAPITAL ASSOCIATES III LLC		07/29/2005	1	5,604,107	3,236,292	3,236,292	(851,409)					1,579,776	150,000	2.500
	770357 AVISTA CAPITAL PARTNERS LP		NEW YORK	NY	AVISTA CAPITAL PARTNERS GP LLC		04/24/2006	3	14,877,427	11,515,879	11,515,879	(539,094)						362,820	1.580
	770362 FOX PAINE CAPITAL FUND III		FOSTER CITY	CA	FOX PAINE CAPITAL FUND III GP LP		05/01/2006	3	17,965,453	10,177,971	10,177,971	(6,735,274)					368,207	500,213	2.110
	770366 TPG PARTNERS V LP		FORT WORTH	TX	TPG GENERAL PARTNER V LP		03/28/2006	3	15,832,350	11,765,688	11,765,688	452,788					2,559,937	2,661,533	0.200
	770369 ARCLIGHT ENERGY PTNR FD III LP		BOSTON	MA	ARCLIGHT ENERGY PEF GP III LLC		01/25/2006	3	3,319,453	773,676	773,676	(2,050,329)						3,396,323	1.170
	770370 VENTURE INV EARLY STAGE FD IV		MADISON	WI	VENTURE INVESTORS LLC		06/19/2006	1	4,549,752	2,865,578	2,865,578	1,701,633					68,773		4.220
	770372 THOMA CRESSEY FUND VIII LP		CHICAGO	IL	THOMA CRESSEY BRAVO INC		06/17/2005	3	1,719,493	161,882	161,882	(2,533,180)					571,519	82,503	0.980
	770375 IRVING PLACE CAP PTR III LP		NEW YORK	NY	BEAR STEARNS MERCH BK PT III LP		02/14/2006	3	12,627,449	20,078	20,078	(870,877)							0.940
	770378 BRENTWOOD ASC PRV EQUITY IV LP		LOS ANGELES	CA	BRENTWOOD PRIVATE EQUITY IV LP		06/29/2006	3	15,847,760	21,324,752	21,324,752	3,475,873					6,273,139	543,806	6.840
	770381 COURT SQUARE CAPITAL PTR II LP		NEW YORK	NY	COURT SQUARE CAPITAL GP LLC		07/17/2006	3	11,031,670	8,952,307	8,952,307	1,362,049					5,415,075	3,080,365	1.670
	770382 BURRILL LIFE SCI CAP FD III LP		SAN FRANCISCO	CA	BURRILL LIFE SCI CAP FD III PTNRS LP		12/30/2005	1	9,363,351	4,374,587	4,374,587	(41,683)						11,517	3.560
	770383 ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY INVESTORS II LP		03/31/2006	3	1,029,670	290,183	290,183	(141,525)						506,402	0.830
	770386 BERKSHIRE FUND VII LP		BOSTON	MA	SEVENTH BERKSHIRE ASSOCIATES LLC		07/19/2006	3	19,163,007	13,947,939	13,947,939	980,712					2,130,662	459,745	1.040
	770388 BAIRD CAPITAL PARTNERS IV LP		MILWAUKEE	WI	BAIRD CAPITAL PTRS MGMT CO IV LLC		06/20/2006	3				759,487					433,591	925,483	7.390
	770390 LINDSAY GOLDBERG & BESSEMER II		NEW YORK	NY	LINDSAY GOLDBERG & BESSEMER GP II LLC		07/17/2006	3	11,317,181	6,444,427	6,444,427	519,853						2,082,944	0.970
	770391 COMP CAPITAL INVESTORS II LP		NEW YORK	NY	COMP CAPITAL ASSOCIATES LP		08/01/2006	3	26,708,099	21,535,401	21,535,401	2,437,028					5,417,369	3,448,825	1.680
	770395 DLJ MERCHANT BANKING PTR IV LP		NEW YORK	NY	DLJ MERCHANT BANKING PTR IV LP		04/26/2006	3	19,421,037	4,456,835	4,456,835	(277,094)						256,677	1.360
	770397 JC FLOWERS II LP		GEORGE TOWN	CYM	J.C. FLOWERS II LP		10/11/2006	3	11,059,144	4,994,289	4,994,289	(1,469,403)					9,440	728,909	0.400
	770402 HARBERT POWER FUND III LLC		BIRMINGHAM	AL	HARBERT POWER MM III LLC		10/06/2006	3	15,771,543	13,522,203	13,522,203	1,348,726						2,322,706	11.150
	770403 OCM PRICIPAL OPPORT FD IV LP		LOS ANGELES	CA	OCM PRINCIPAL OPPORT FUND IV GP LP		10/19/2006	3	3,504,283	4,641,575	4,641,575	1,198,298					873,462	1,000,475	0.300
	770405 NORTH CASTLE PARTNERS 2007 LP		GREENWICH	CT	NCP GP 2007 LP		09/25/2006	3	11,820,874	6,154,527	6,154,527	(355,199)						8,656	20.000
	770411 MACQUARIE INFRASTRUCTURE PT LP		NEW YORK	NY	MACQUARIE INF PTRS US GP LLC		04/26/2006	3	5,697,655	9,044,160	9,044,160	2,144,132						47,929	0.250
	770413 CATTERTON PARTNERS VI LP		GREENWICH	CT	CATTERTON MANAGING PARTNER VI LLC		07/10/2006	3	3,156,099	3,545,485	3,545,485	(52,568)						370,079	0.500
	770426 FENWAY PTR CAPITAL FUND III LP		NEW YORK	NY	FENWAY PARTNERS III LLLC		01/26/2007	3	19,775,710	8,872,735	8,872,735	389,981						2,018,153	3.670
	770431 CAPITAL Z PARTNERS III LP		GEORGE TOWN	CYM	UNION SQUARE PARTNERS GP LP		02/26/2007	3	10,480,858	9,238,480	9,238,480	2,481,833					2,282,810	813,641	5.980
	770435 TCW ENERGY FUND XIV LP		LOS ANGELES	CA	TCW ASSET MANAGEMENT COMPANY		10/27/2006	3	8,301,335	1,536,695	1,536,695	(3,039,125)						414,169	0.580
	770439 HIGHSTAR CAPITAL FUND III LP		NEW YORK	NY	AIG HIGHSTAR CAPITAL LLC		02/28/2007	3	16,492,387	14,717,604	14,717,604	200,735					5,336,033	306,482	1.660
	770441 AVENUE SPECIAL SIT FUND V LP		NEW YORK	NY	AVENUE CAPITAL PARTNERS V LLC		05/08/2007	3		47,417	47,417	6,555							0.250
	770451 CDR FUND VII COINVEST LP		WILMINGTON	DE	CD&R ASSOCIATES VII CO-INVEST LTD		03/09/2007	3	776,646	1,868,234	1,868,234	(441,449)					104,659	782,453	0.930
	770454 APAX EUROPE FUND VIIA LP		ST PETER PORT	GGY	APAX EUROPE VII GP LP INC		05/11/2007	3	15,682,093	10,002,620	10,002,620	1,180,120				425,627	5,022,833	267,431	0.480
	770457 KKR ASIAN FUND LP		GEORGE TOWN	CYM	KKR ASSOCIATES ASIA LP		04/06/2007	3	7,808,833	6,615,870	6,615,870	3,392,492					4,594,577	518,831	0.500
	770459 CARLYLE PARTNERS V LP		WASHINGTON	DC	TC GROUP V LP		05/25/2007	3	16,530,571	14,780,083	14,780,083	2,083,625					11,739,972	7,723,818	0.290
	770462 THE RESOLUTE FUND II LP		NEW YORK	NY	RESOLUTE FUND PARTNERS II LLC		06/08/2007	3	5,486,061	5,102,782	5,102,782	(412,495)					543,516	1,257,220	0.280
	770465 INVESTCORP PRIV EQ 2007 FND LP		GRAND CAYMAN	CYM	INVESTCORP PRIV EQ 2007 FUND GP LP		06/08/2007	3	24,005,008	20,187,244	20,187,244	3,494,995					2,651,444	3,347,667	6.700
	770468 GRYPHON PTR IIIC ANNEX FUND LP		SAN FRANCISCO	CA	GRYPHON GENPAR III LP		06/15/2007	3	2,099,352	403,374	403,374	748,554					203,853		15.700
	770469 GREEN EQUITY INVESTORS V LP		LOS ANGELES	CA	GEI CAPITAL V LLC		11/30/2006	3	16,998,565	27,745,179	27,745,179	5,415,736					5,512,252	3,462,194	0.980
	770470 CARLYLE EUROPE PARTNERS III LP		WASHINGTON	DC	CEP III GP LP		12/20/2006	3	17,956,344	11,217,555	11,217,555	3,697,598				805,599	9,784,489	3,330,621	0.570
	770473 ENCAP ENERGY CAP FUND VII LP		HOUSTON	TX	ENCAP ENERGY CAP FUND VII LP		07/31/2007	3	14,099,790	2,457,107	2,457,107	(1,119,340)					130,555	965,040	0.980
	770475 PLATINUM EQUITY CAP PTR II LP		BEVERLY HILLS	CA	PLATINUM EQUITY CAP PART II LP		09/06/2007	3	7,881,658	9,216,987	9,216,987	5,876,028						3,319,415	0.730
	770479 TRILANTIC IV (LEHMAN IV)		NEW YORK	NY	LEHMAN MERCH BANKING ASSOC IV LP		03/07/2007	3	6,769,032	4,399,619	4,399,619	(665,182)					4,353,154	2,453,794	1.310
	770482 ARCLIGHT ENERGY PARTNERS IV LP		BOSTON	MA	ARCLIGHT PEF GP IV LLC		04/11/2007	3	5,050,584	4,921,434	4,921,434	2,334,210						5,718,938	1.180
	770483 GENERATION GROWTH CAP FND I LP		BOSTON	MA	GENERATION GROWTH CAP FND I LP		09/19/2007	3	3,040,430	3,464,807	3,464,807	355,501						1,278,000	25.440
	770486 KPS SPECIAL SITUATIONS III LP		NEW YORK	NY	KPS INVESTORS III LP		05/18/2007	3	5,440,673	7,315,807	7,315,807	1,020,595					507,197	8,815,936	1.660

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
770487	CENTRE CAPITAL INVESTORS V LP		NEW YORK	NY	CENTRE CAPITAL INVESTORS V LP		06/07/2007	3	9,917,684	3,966,408	3,966,408	1,616,558					8,274,731	2,573,308	7.500
770489	CARLYLE STRATEGIC PART II LP		WASHINGTON	DC	CSP II GENERAL PARTNER LP		06/29/2007	3	1,658,147	1,598,222	1,598,222	187,510						1,762,755	1.150
770490	OAK HILL CAP PARTNERS III LP		FORT WORTH	TX	OHCP GENPAR III LP		10/14/2007	3	25,686,347	26,401,554	26,401,554	175,925					3,655,421	2,270,701	1.050
770500	CALERA CAPITAL PARTNERS IV LP		SAN FRANCISCO	CA	CALERA CAPITAL INVESTORS IV LP		11/14/2007	3	15,362,711	12,730,436	12,730,436	1,165,464					1,570,135	316,109	3.950
770501	TAILWIND CAPITAL PARTNERS LP		NEW YORK	NY	TAILWIND CAPITAL PARTNERS GP LP		12/28/2007	3	11,989,570	7,526,325	7,526,325	(701,392)					3,827	2,074,928	2.580
770505	MONITOR CLIPPER EQ PTR III LP		CAMBRIDGE	MA	MONITOR CLIPPER PARTNERS III LP		09/19/2007	3	29,389,890	15,924,514	15,924,514	(4,397,465)						400	8.030
770510	SUNTX CPI EXPANSION FUND LP		DALLAS	TX	SUNTX CPI EXPANSION FUND GP LP		01/01/2008	3	10,000,000	18,075,437	18,075,437	278,409							7.970
770511	RIVERSTONE/CARLYLE GLB E&P IV		WASHINGTON	DC	RIVERSTONE/CARLYLE ENERGY PTNRS IV LP		01/17/2008	3	19,227,599	14,159,512	14,159,512	(3,205,571)					298,454	1,822,016	0.500
770513	KKR EUROPEAN FUND III LP		GRAND CAYMAN	CYM	KKR ASSOCIATES EUROPE III LP		01/17/2008	3	13,120,284	14,145,665	14,145,665	4,472,564			466,083		3,025,783	2,983,366	0.430
770515	ALTOS VENTURES IV LP		MENLO PARK	CA	ALTOS MANAGEMENT PARTNERS IV LLC		10/01/2007	1	4,289,558	7,866,682	7,866,682	(876,302)							5.780
770516	ABRY PARTNERS VI LP		BOSTON	MA	ABRY VI CAPITAL PARTNERS LP		03/03/2008	3	4,569,642	8,129,510	8,129,510	5,365,491					1,849,685	2,341,285	1.440
770528	STAFFORD NM FUND II LP		LARKSPUR	CA	STAFFORD PRIVATE EQUITY INC		04/18/2008	1	15,480,875	4,652,981	4,652,981	(787,483)						5,391,503	100.000
770535	ADVENT INTERNAT GPE VI-A LP		BOSTON	MA	ADVENT INTERNATIONAL GPE VI GP LP		03/12/2008	3	6,284,397	10,277,773	10,277,773	499,996					2,846,463	300,000	0.580
770536	BAIRD VENTURE PTRS III LP		MILWAUKEE	WI	BAIRD VENTURE PTRS MGMT CO III LLC		01/17/2008	1	7,491,029	7,956,635	7,956,635	(331,748)						307,121	7.170
770538	THOMA BRAVO FUND IX LP		CHICAGO	IL	THOMA BRAVO FUND IX LP		04/08/2008	3	2,573,410	2,060,254	2,060,254	2,985,187					5,572,066		1.820
770544	LEEDS EQUITY PARTNERS V LP		NEW YORK	NY	LEEDS EQUITY ASSOCIATES V LP		12/21/2007	3	6,110,282	7,325,395	7,325,395	1,511,486					2,307,087	1,099,915	1.920
770545	TOWERBROOK INVESTORS III LP		GEORGE TOWN	CYM	TOWERBROOK INVESTORS GP III LP		04/30/2008	3	10,017,148	7,761,181	7,761,181	(2,098,940)					2,555,498	6,325,784	2.900
770547	LINDSAY GOLDBERG III LP		DOVER	DE	LINDSAY GOLDBERG GP III LLC		05/21/2008	3	21,191,233	20,145,038	20,145,038	1,338,158					2,611,337	1,942,276	0.750
770562	BUNKER HILL CAPITAL II QP LP		BOSTON	MA	BUNKER HILL INVESTMENTS II LLC		10/24/2008	3	12,248,558	12,025,763	12,025,763	1,596,109						2,751,442	7.630
770564	AVISTA CAPITAL PARTNERS II LP		NEW YORK	NY	AVISTA CAPITAL PARTNERS II GP LLC		07/25/2008	3	14,237,296	18,358,349	18,358,349	(1,402,578)					4,562,991	6,015,491	2.390
770571	ADVANTAGE CAP ST TAX CRED LLC		NEW ORLEANS	LA	ADVANTAGE CAP III GP LLC		01/01/2009	1											1.000
770572	CLAYTON DUB RICE VIII LP		GEORGE TOWN	CYM	CD&R ASSOCIATES VIII LTD		01/12/2009	3	18,937,021	29,063,758	29,063,758	11,898,910					13,856,981	8,355,141	0.960
770575	WCAS XI LP		NEW YORK	NY	WCAS XI ASSOCIATES LLC		02/10/2009	3	16,146,251	19,730,889	19,730,889	(20,584)						564,592	0.850
770577	CRESTVIEW PARTNERS II LP		NEW YORK	NY	CRESTVIEW PARTNERS II GP LP		04/02/2009	3	13,693,924	19,893,962	19,893,962	2,062,041					475,287	5,487,874	1.030
770579	WIND POINT PARTNERS VII A LP		CHICAGO	IL	WIND POINT PARTNERS VII LP		04/10/2009	3	30,437,911	33,076,298	33,076,298	18,979,732					20,405,181	5,672,160	6.080
770582	CRESSEY & COMPANY IV LP		CHICAGO	IL	CRESSEY & COMPANY GP LP		05/20/2009	3	9,573,439	10,578,268	10,578,268	(176,714)					730,290	1,170,000	3.900
770588	KKR E2 INVESTORS LP - CLASS A		NEW YORK	NY	KKR ASSOCIATES E2 LP		10/02/2009	3	457,582		(24,805)	(135,114)				(5,724)			0.910
770589	KKR E2 INVESTORS LP - CLASS B		NEW YORK	NY	KKR ASSOCIATES E2 LP		10/02/2009	3	98,619	5,421	5,421	(28,504)							0.040
770593	ADVANTAGE CAP ST TX CR II LLC		NEW ORLEANS	LA	ADVANTAGE CAP ST TX CR II LLC		12/14/2009	1				4,720					4,720		0.400
770597	ADVANTAGE CAP FL TAX CRED LLC		NEW ORLEANS	LA	ADVANTAGE CAP FL TAX CRED LLC		05/07/2010	1	408	408	408	13,106					13,106		0.410
770598	ADVANTAGE CAP MISSOURI TAX CRE		NEW ORLEANS	LA	ADVANTAGE CAP MISSOURI TAX CRED		05/07/2010	1	444	444	444	5,772					5,772		0.440
770608	YANKEE CABLE PARTNERS LLC		WILMINGTON	DE	ABRY PARTNERS VI LP		08/24/2010	3										815,514	2.700
770615	OHCP III VW COI LP		FORT WORTH	TX	OHCP GENPAR III LP		09/22/2010		99,083	65,567	65,567	69,618					65,194		33.970
770616	ADVANTAGE CAP CT PARTNERS LP		AVON	CT	ADVANTAGE CAP CT GP I LLC		10/15/2010	1											2.080
770620	CD&R UNIVAR CO INVESTOR LP		GEORGE TOWN	CYM	CD&R ASSOCIATES VIII, LTD		08/31/2010		19,153,803	18,735,959	18,735,959	5,137,231					1,014,958		13.470
770624	STONEHENGE CAPITAL FD FL I LLC		COLUMBUS	OH	STONEHENGE FLORIDA INVESTOR I, LLC		12/07/2010	1											27.500
770633	ENCAP ENERGY CAP FD VIII LP		HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP		02/16/2011	3	6,373,311	3,338,619	3,338,619	(862,109)					502,098	896,537	0.230
770635	ADVANTAGE CAP 2010 IL TAX LLC		NEW ORLEANS	LA	ADVANTAGE CAP 2010 IL TAX LLC		02/24/2011	1	39	39	39								38.570
770641	VERITAS III		NEW YORK	NY	VERITAS CAPITAL PARTNERS III LLC		02/08/2006	3	11,469,570	30,194,560	30,194,560	6,302,762					3,754,417	271,918	5.050
770646	AURORA EQUITY PARTNERS IV LP		LOS ANGELES	CA	AURORA CAPITAL PARTNERS IV LLC		06/15/2011	3	17,828,038	33,831,956	33,831,956	9,650,105						5,361,345	4.680
770650	ARLINGTON CAP PARTNERS III LP		CHEVY CHASE	MD	ARLINGTON MANAGEMENT III LLC		07/01/2011	3	19,991,338	24,148,106	24,148,106	4,300,619					280,727	1,903,218	6.020
770652	BRONCO MIDSTREAM PARTNERS LP		BOSTON	MA	BRONCO PARTNERS GP LLC		07/07/2011		2,468,201	10,813,351	10,813,351	5,281,345					2,232,597	778,306	6.240
770656	BAIRD CAPITAL PARTNERS V LTD		MILWAUKEE	WI	BAIRD CAPITAL PARTNERS MGMT V LLC		06/30/2011	3	8,511,656	5,713,633	5,713,633	(2,255,443)							4.020
770662	ABRY PARTNERS VII LP		BOSTON	MA	ABRY VII CAPITAL PARTNERS LP		04/29/2011	3	9,532,999	14,341,511	14,341,511	3,426,795					4,520,710	1,419,964	0.920
770663	BHG INVESTMENTS LLC		CHICAGO	IL	FRONTENAC IX		06/30/2011	3	18,940,834	16,861,674	16,861,674	(2,079,160)							27.940
770664	BERKSHIRE FUND VIII LP		WILMINGTON	DE	EIGHTH BERKSHIRE ASSOCIATES LLC		05/11/2011	3	19,935,942	21,255,339	21,255,339	1,371,957						3,346,855	0.600
770668	ARCLIGHT ENERGY PARTNERS V LP		BOSTON	MA	ARCLIGHT PEF GP V LLC		12/01/2011	3	10,276,303	8,473,966	8,473,966	(723,663)						2,236,088	0.450
770670	STONGEHENGE N CAROLINA II LLC		COLUMBUS	OH	STONEHENGE N CAROLINA II LLC		12/08/2011												28.000
770671	CRESTVIEW TULIP INVESTORS LLC		NEW YORK	NY	CRESTVIEW PARTNERS II GP LP		12/19/2011		23,536,243		(14,337)	(50,580)							6.710
770676	ENCAP ENERGY VIII COINVEST LP		HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP		12/20/2011	3	2,600,525	1,675,169	1,675,169	273,956						39,725	0.510
770681	GENERATION GROWTH CAP FN II LP		MILWAUKEE	WI	GENERATION GROWTH CAP PARTNERS II LLC		01/31/2012	3	6,024,422	5,259,604	5,259,604	4,337,368					4,331,005	91,937	23.080
770682	THOMA BRAVO X LP		CHICAGO	IL	THOMA BRAVO X LP		02/09/2012	3	7,039,987	9,227,580	9,227,580	4,066,652					5,772,228	2,201,157	1.430
770684	EXCELSIOR CAP PARTNERS IV LP		GEORGE TOWN	CYM	EXCELSIOR CAPITAL ASIA GP IV LP		02/21/2012	3	4,721,880	6,038,901	6,038,901	(587,657)					193,428	495,880	8.330
770685	ADVANTAGE CAP 2012 ST TAX LLC		NEW ORLEANS	LA	ADVANTAGE CAP 2012 ST TAX CREDIT LLC		02/24/2012	1											50.220
770688	RIVERSTONE GLB ENRGY&PWR FND V		NEW YORK	NY	RIVERSTONE ENERGY PARTNERS V LP		05/04/2012	3	17,568,808	16,789,172	16,789,172	1,303,759					1,728,149	7,222,154	0.320
770690	AIF CAPITAL ASIA IV LP		GRAND CAYMAN	CYM	AIF CAPITAL ASIA IV GP LIMITED		05/11/2012	3	5,714,645	7,426,348	7,426,348	1,980,712						2,080,333	3.190

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	770698 HIGHBRIDGE PRNCPL STRT MEZZ II		NEW YORK	NY	HIGHBRIDGE PRINCIPAL STRAT MEZZ II GP		05/23/2012	3	12,663,151	14,640,795	14,640,795	3,060,617					3,471,508	3,946,234	1.370
	770699 EPE DOMESTIC CO INVESTORS LP		WILMINGTON	DE	EPE ACQUISITION HOLDING LLC		05/22/2012	3	6,269,867	2,052,813	2,052,813	(356,649)							14.670
	770702 HARVEST PARTNERS VI LP		NEW YORK	NY	HARVEST ASSOCIATES VI LP		06/01/2012	3	9,369,264	13,675,284	13,675,284	4,689,347					2,982,652	1,094,113	1.350
	770704 CIPH HOLDINGS LLC		NEW YORK	NY	VERITAS CAPITAL FUND IV LP		06/04/2012	3	64,315	39,381	39,381	6,240,280					39,314,012		12.860
	770712 AVISTA CAPITAL PARTNERS III LP		NEW YORK	NY	AVISTA CAPITAL PARTNERS III GP LP		06/26/2012	3	22,192,136	25,821,188	25,821,188	803,331					181,970	2,304,793	2.910
	770714 CONNECTICUT SMALL BUSINESS FUN		AVON	CT	CT III GP, LLC		07/17/2012												100.000
	770719 MT PARENT LLC PREFERRED		LOS ANGELES	CA	AURORA CAPITAL PARTNERS IV LLC		08/09/2012	2	3,688,935	3,688,935	3,688,935								3.820
	770721 MT PARENT LLC COMMON		LOS ANGELES	CA	AURORA CAPITAL PARTNERS IV LLC		08/09/2012	2	3,688,935	3,688,935	3,688,935								3.740
	770723 ADVENT INTERNATIONAL GPE VII B		BOSTON	MA	GPE VII GP LP		08/27/2012	3	8,858,812	12,475,082	12,475,082	3,664,491					1,040,305	1,476,000	0.370
	770725 QUAD C PARTNERS VIII LP		CHARLOTTESVILLE	VA	QUAD C PARTNERS VIII LP		09/07/2012	3	10,793,993	15,729,925	15,729,925	4,070,456					706,676	2,921,538	2.210
	770727 TRILANTIC CAPITAL PARTNERS V		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS V LP		09/20/2012	3	16,962,407	17,342,070	17,342,070	2,023,354						8,037,593	1.200
	770729 COURT SQUARE CAP PARTNERS III		NEW YORK	NY	COURT SQUARE CAPITAL GP III LLC		10/02/2012	3	6,199,054	6,085,762	6,085,762	1,773,176					652,656	8,128,982	1.010
	770730 CARLYLE US EQUITY OPPORTUNITY		WASHINGTON	DC	CARLYLE EQUITY OPPORTUNITY GP LP		10/05/2012	3	12,864,028	11,879,213	11,879,213	(2,399,393)					645,205	1,200,358	1.340
	770731 ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY INVESTORS IV LP		10/30/2012	3	5,710,875	6,704,093	6,704,093	537,286					278,904	1,067,223	0.770
	770738 KKR NORTH AMERICA FUND XI LP		NEW YORK	NY	KKR NORTH AMERICA FUND XI LP		11/15/2012	3	15,501,231	19,781,237	19,781,237	3,502,696					1,064,490	3,985,565	0.230
	770748 NORTH CASTLE PARTNERS V LP		GREENWICH	CT	NORTH CASTLE PARTNERS GP V LP		12/17/2012	3	10,335,950	10,203,879	10,203,879	37,347					1,279,155	2,105,120	8.220
	770750 ARSENAL CAPITAL PARTNERS III		NEW YORK	NY	ARSENAL CAPITAL INVESTMENT III LP		12/20/2012	3	8,372,054	14,318,183	14,318,183	4,568,550						1,858,436	1.260
	770753 FRONTENAC X PRIVATE CAPITAL LP		CHICAGO	IL	FRONTENAC COMPANY X PARTNERS GP LP		12/28/2012	3	7,872,373	8,345,751	8,345,751	594,235					2,499,145	5,475,000	7.360
	770755 ENCAP ENERGY CAPITAL FUND IX		HOUSTON	TX	ENCAP EQUITY FUND IX GP LP		01/08/2013	3	7,625,079	8,108,311	8,108,311	3,348,627					1,964,299	2,139,139	0.190
	770758 ADVANTAGE CAP MISS PRTNRS I		CRYSTAL SPRINGS	MS	ADVANTAGE CAPITAL MS GP I LLC		01/25/2013												35.120
	770762 INTO POOLING ENTITY LP		WILMINGTON	DE	LEEDS EQUITY ASSOCIATES V LP		03/20/2013	3	14,581,090	12,813,533	12,813,533	(654,089)							13.480
	770765 SUNRISE CO INVESTMENT FUND GP		WILMINGTON	DE	P&P SUNRISE CO INVESTMENT FUND GP LLC		03/18/2013	3		1,093,173	1,093,173	(3,356,191)							83.270
	770768 LTS GROUP HOLDINGS LLC		WILMINGTON	DE	BERKSHIRE FUND VIII INVESTMENT CORP		04/11/2013	3	7,822,945	7,738,646	7,738,646	(84,299)							0.490
	770782 MPE PARTNERS LP		WILMINGTON	DE	MPE GP LLC		06/12/2013	3	6,795,802	9,871,226	9,871,226	2,264,593						1,142,941	8.180
	770787 PIK HOLDINGS INC		NEW YORK	NY	MIDOCEAN PARTNERS III LP		07/08/2013	3	10,659,381	11,492,995	11,492,995	833,614							14.480
	770790 CMW PARENT LLC		WILMINGTON	DE	LEP CMW HOLDINGS LLC		07/01/2013	2	1,622,948	1,622,948	1,622,948								1.800
	770793 BRENTWOOD ASSOCIATES PE V LP		LOS ANGELES	CA	BRENTWOOD PRIVATE EQUITY V LP		07/12/2013	3	7,322,340	8,960,194	8,960,194	2,350,045						10,296,846	2.760
	770795 MEZZVEST III LP		ST HELIER	JEY	MEZZVEST PARTNERS III LIMITED		07/23/2013	3	11,873,711	11,205,838	11,205,838	530,632				(261,750)	976,568	4,927,439	2.570
	770797 COMP CAPITAL INVESTORS III LP		WILMINGTON	DE	COMP CAPITAL ASSOCIATES III LP		07/26/2013	3	10,391,972	12,485,437	12,485,437	1,874,979						8,507,211	0.570
	770800 PLATINUM EQUITY CP PTRS III LP		WILMINGTON	DE	PLATINUM EQUITY PARTNERS III LLC		08/05/2013	3	8,278,774	11,380,660	11,380,660	4,465,685					2,795,701	3,209,412	0.410
	770803 GREENBRIAR COINVESTMENT NC LP		WILMINGTON	DE	GREENBRIAR EQUITY FUND III LP		08/16/2013	3	15,147,097	21,556,071	21,556,071	1,246,739							58.040
	770806 UTEX INDUSTRIES		WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS V LP		08/08/2013	3	1,226,178	432,761	432,761	(788,552)						993,043	4.080
	770809 NIAGARA FIBER LLC		WILMINGTON	DE	ARSENAL CAPITAL MANAGEMENT LP		08/27/2013	2	9,393,549	9,393,549	9,393,549								10.890
	770812 RIVERSTONE FIELDWOOD PTRS LP		WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS V LP		09/27/2013	3	20,460,867	20,423,895	20,423,895	(21,016)						356,633	2.680
	770815 AURORA RESURGENCE FUND II LP		DOVER	DE	AURORA RESURGENCE CAPITAL PTRS II LLC		10/03/2013	3	7,494,642	9,273,368	9,273,368	24,008						459,485	1.640
	770817 HARBOUR GRP INVESTMENTS VI LP		WILMINGTON	DE	HARBOUR GROUP VI MANAGEMENT CO LLC		10/01/2013	3	8,413,718	6,624,359	6,624,359	(1,385,845)						13,586,213	3.050
	770820 KKR ASIAN FUND II LP		GEORGE TOWN	CYM	KKR ASSOCIATES ASIA II LP		10/04/2013	3	3,670,692	5,411,757	5,411,757	1,267,795						3,078,235	0.110
	770822 KAINOS CAPITAL PARTNERS LP		WILMINGTON	DE	KAINOS CAPITAL PARTNERS GP LP		10/15/2013	3	15,055,519	17,828,246	17,828,246	4,247,651					2,505,926	3,446,123	4.110
	770825 ADVANTAGE CAP 2013 ST TAX LLC		NEW ORLEANS	LA	ADVANTAGE CAP 2013 ST TAX LLC		10/31/2013	1	4	4	4	510					510		51.120
	770828 CLAYTON DUBILIER & RICE IX LP		GEORGE TOWN	CYM	CD&R ASSOCIATES IX LP		11/21/2013	3	20,365,284	21,753,851	21,753,851	(2,160,986)					92,091	13,171,948	0.550
	770836 SC INVESTOR II LLC		WILMINGTON	DE	SCF MANAGER INC		12/06/2013	1											23.530
	770837 FLOWCHEM HOLDINGS LLC		WILMINGTON	DE	ARESENAL CAPITAL MANAGEMENT LP		12/06/2013	2	1,921,410	1,695,110	1,695,110	(226,300)							2.510
	770840 APOLLO INVESTMENT FUND VIII LP		WILMINGTON	DE	APOLLO ADVISORS VIII LP		12/11/2013	3	10,389,938	11,511,326	11,511,326	1,313,996						8,557,845	0.220
	770842 BEECKEN PETTY OKEEFE FN IV		WILMINGTON	DE	BEECKEN PETTY OKEEFE & COMPANY IV LP		12/13/2013	3	11,972,202	13,052,952	13,052,952	3,558,037					861,148	6,666,226	3.880
	770845 ARSENAL MBDD HOLDING LP		WILMINGTON	DE	ARSENAL MBDD HOLDING LLC		12/23/2013	2	1,699,401	1,699,401	1,699,401								1.180
	770847 STERLING INVESTMENT PTNRS III		WILMINGTON	DE	STERLING INVSTMNT PTNS MGMT III LLC		01/03/2014	3	8,166,699	9,186,660	9,186,660	2,339,353						12,333,301	2.840
	770850 GREENBRIAR EQUITY FUND III LP		WILMINGTON	DE	GREENBRIAR EQUITY CAPITAL III LP		01/21/2014	3	13,938,144	16,016,938	16,016,938	1,271,055						6,516,941	2.440
	770852 OLYMPUS GROWTH FUND VI LP		WILMINGTON	DE	OGP VI LLC		01/21/2014	3	8,732,313	11,602,523	11,602,523	3,046,543						11,725,741	0.890
	770861 HARBERT POWER FUND V LLC		WILMINGTON	DE	HARBERT POWER MM V LLC		02/10/2014	3	21,143,727	19,622,772	19,622,772	1,254,796					688,798	3,598,009	5.160
	770862 THE RESOLUTE FUND III LP		WILMINGTON	DE	THE RESOLUTE PARTNERS III GP LLC		02/27/2014	3	7,697,386	9,136,413	9,136,413	1,218,931						11,302,614	0.560
	770864 RIVERSTONE FIELDWOOD PTNRS B		WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS V LP		03/21/2014	3	2,365,770	2,343,595	2,343,595	(5,954)						1,123,003	3.570
	770866 CARLYLE ECI COINVESTMENT LP		WILMINGTON	DE	CARLYLE EQUITY OPPORTUNITY GP, LP		04/17/2014		5,859,127	6,909,405	6,909,405	586,370							7.570
	770868 MACQUARIE INFRASTRUCTURE FDIII		WILMINGTON	DE	MACQUARIE INF PARTNERS III GP		04/25/2014		17,728,367	18,063,108	18,063,108	603,749						7,048,585	0.820
	770869 PALLADIUM EQUITY PARTNERS IV		WILMINGTON	DE	PALLADIUM EQUITY PARTNERS IV LLC		05/06/2014	3	13,075,492	12,778,379	12,778,379	206,289						6,710,937	1.750
	770873 BP HH HOLDINGS LLC (COMMON)		WILMINGTON	DE	BLUE POINT CAPITAL PARTNERS III LP		05/23/2014	2	736,640	736,640	736,640								1.330
	770875 BP HH HOLDINGS LLC (PREFERRED)		WILMINGTON	DE	BLUE POINT CAPITAL PARTNERS III LP		05/23/2014	2	2,209,921	2,209,921	2,209,921								3.990

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	770879 CENTRE CAPITAL INVESTORS VI LP		WILMINGTON	DE	CENTRE PARTNERS VI LP		05/30/2014	3	11,249,918	14,153,699	14,153,699	(59,571)						13,750,082	13.760
	770881 THOMA BRAVO FUND XI LP		KENT	DE	THOMA BRAVO PARTNERS XI LP		06/03/2014	3	16,672,441	18,484,838	18,484,838	1,874,389						327,559	0.710
	770883 ADVANTAGE CAPITAL 2014 STATE		NEW ORLEANS	LA	ADVANTAGE CAPITAL 2014 STATE TAX		06/13/2014		7	7	7								0.710
	770885 STARWOOD ENERGY INFRASTRUCTURE		WILMINGTON	DE	SEI MANAGEMENT-II LP		06/25/2014		16,166,901	18,193,308	18,193,308	983,597						8,250,000	2.540
	770886 VERDESIAN CO INVESTMENT FUND		GEORGE TOWN	CYM	P&P VERDESIAN CO-INVEST FUND GP LLC		06/30/2014		14,697,155	12,283,534	12,283,534	(2,407,323)							20.230
	770888 TRILANTIC ENERGY PARTNERS		WILMINGTON	DE	TRILANTIC ENERGY PARTNERS		07/01/2014	3	9,596,862	11,911,301	11,911,301	2,673,354						9,403,138	4.890
	770890 FS EQUITY PARTNERS VII LP		WILMINGTON	DE	FS CAPITAL PARTNERS VII LLC		07/09/2014	3	11,778,850	11,483,049	11,483,049	(53,838)						12,221,150	1.890
	770892 ENCAP FLATROCK MIDSTREAM FUND		HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP		07/09/2014		3,351,276	3,319,974	3,319,974	421,436					182,054	6,648,724	0.330
	770893 FIRST RESERVE BUYOUT FUND XIII		GEORGE TOWN	CYM	FIRST RESERVE GP XIII LP		07/15/2014	3	3,593,339	2,514,146	2,514,146	(665,807)						11,406,661	0.440
	770895 CIP CAPITAL FUND LP		DOVER	DE	COMPASS PARTNERS GP LP		07/17/2014	3	12,202,156	12,932,122	12,932,122	(68,928)					2,371,208	1,897,560	8.250
	770897 PAINE & PARTNERS CAPITAL FD IV		GEORGE TOWN	CYM	PAINE & PARTNERS CAPITAL FUND IV GP LP		07/23/2014	3	12,069,270	10,048,748	10,048,748	(856,457)						17,930,730	3.460
	770899 WASSERSTEIN PARTNERS III LP		DOVER	DE	WASSERSTEIN PARTNERS III GP LP		07/28/2014	3	17,410,921	17,003,259	17,003,259	(69,325)					427,036	4,350,985	10.610
	770901 TPG VI WOLVERINE COINVEST LP		FORT WORTH	TX	TPG ADVISORS VI-AIV INC		07/31/2014	2	33,025,090	30,434,383	30,434,383	(2,586,479)							6.530
	770904 BLUE POINT CAPITAL PTRS III LP		CLEVELAND	OH	BLUE POINT CAPITAL PTRS MGMT III LP		08/18/2014	3	6,373,541	8,658,305	8,658,305	1,760,097						9,912,044	7.500
	770906 GTCR FUND XI		DOVER	DE	GTCR PARTNERS XI A&C LP		09/02/2014	3	6,801,364	7,410,400	7,410,400	642,560						6,826,584	0.440
	770908 CARLYLE ASIA PARTNERS IV		GEORGE TOWN	CYM	CARLYLE ASIA PARTNERS IV GP LP		09/24/2014	3	10,458,928	11,130,860	11,130,860	1,884,595						8,541,072	0.490
	770910 RIVERSTONE FIELDWOOD STRATEGIC		HOUSTON	TX	RIVERSTONE V FW HOLDINGS LLC		08/04/2014		12,050,000	9,599,370	9,599,370	(7,322,195)							100.000
	770911 OHCP III BC COI LP		FORT WORTH	TX	OHCP GENPAR III LP		09/30/2014	2	20,873,117	29,145,466	29,145,466	4,151,373							11.410
	770913 CARLYLE EUROPE PARTNERS IV		WASHINGTON	DC	CEP IV MANAGING GP LP		10/14/2014	3	9,895,155	8,449,757	8,449,757	(1,034,965)				(184,455)		10,068,457	0.490
	770915 LIPARI FOODS HOLDCO LLC		WILMINGTON	DE	STERLING INVESTMENT PARTNERS MNGMT III		10/07/2014	2	5,415,139	4,899,866	4,899,866	(515,273)							10.500
	770917 KARMAN II COINVEST LP		DOVER	DE	PERIDOT COINVEST MANAGER LLC		10/17/2014	2	8,827,000	8,794,564	8,794,564	(4,169)							29.330
	770919 STONEWALL HOLDCO LLC		DOVER	DE	CENTRE CAPITAL INVESTORS VI, LP		10/24/2014	2	7,723,625	7,723,625	7,723,625								0.250
	770921 CB FLEET TOPCO LLC		WILMINGTON	DE	GRYPHON PARTNERS 3.5 LP		10/24/2014	2	2,560,197	2,461,741	2,461,741	839,503					937,959	1,103,375	2.210
	770925 TCP WARD COINVEST LP		WILMINGTON	DE	TRILANTIC CAPITAL ASSOCIATES V LP		11/04/2014		8,863,071	14,442,160	14,442,160	5,595,470						4,449,875	7.570
	770928 ADVANTAGE CAPITAL 2014 NATL TX		NEW ORLEANS	LA	ADVANTAGE CAP 2014NATL TAX CR INVEST		11/21/2014		3	3	3	908					908		0.010
	770929 CRESTVIEW PARTNERS III LP		UGLAND HOUSE	CYM	CRESTVIEW PARTNERS III GP LP		03/03/2015	3	7,369,059	6,897,193	6,897,193	(237,782)						16,630,941	0.770
	770931 KKR GLOBAL INFRASTRUCTUR FD II		GEORGE TOWN	CYM	KKR ASSOCIATES INFRASTRUCTURE II LP		12/18/2014		6,439,329	6,430,167	6,430,167	(40,998)						13,818,124	0.850
	770934 FIRST RESERVE ENERGY INFRA II		GEORGE TOWN	CYM	FIRST RESERVE ENERGY INFRASTRUCT GP II		12/23/2014		6,738,054	7,009,446	7,009,446	573,836						13,261,946	0.790
	770935 WP PARIS COINVEST LP		WILMINGTON	DE	WASSERSTEIN PARTNERS III (GP), L.P.		12/29/2014		8,455,902	18,782,107	18,782,107	10,070,380					1,395,340		10.230
	770937 TAILWATER ENERGY FUND II LP		WILMINGTON	DE	TW GP EF II LP		12/23/2014		7,426,548	8,359,094	8,359,094	1,497,991						12,573,452	3.090
	770948 HARVEST PARTNERS STRUCTURED		NEW YORK	NY	HARVEST ASSOCIATES SCF LP		12/31/2014	3	6,975,529	8,509,842	8,509,842	1,180,516					584,229	12,307,295	7.650
	770952 REVELSTOKE CAPITAL PARTNERS		WILMINGTON	DE	RCP FUND I GP LLC		01/15/2015	3	11,304,095	14,501,378	14,501,378	446,743						7,695,905	6.180
	770954 HGGC II		GEORGE TOWN	CYM	HGGC FUND II GP LP		01/27/2015	3	13,875,780	15,414,065	15,414,065	2,143,932					478,253	8,921,383	3.430
	770956 YELLOWSTONE HOLDINGS LLC		BUNNELL	FL	YELLOWSTONE HOLDINGS LLC		02/11/2015		3,530,800	3,469,032	3,469,032	(61,768)							7.330
	770960 KKR EUROPEAN FUND IV		GEORGE TOWN	CYM	KKR ASSOCIATES EUROPE IV LP		02/26/2015	3	8,894,686	7,964,349	7,964,349	(1,138,496)						15,543,682	0.690
	770962 BC EUROPEAN CAPITAL ARGOS LP		ST PETER PORT	GGY	CIE MANAGEMENT IX LIMITED		03/04/2015		13,629,472	27,323,952	27,323,952	13,694,480							4.760
	770964 FFL CAPITAL PARTNERS IV LP		UGLAND HOUSE	CYM	FFL GP IV LP		03/27/2015	3	10,469,552	11,251,244	11,251,244	781,123						14,530,448	2.720
	770967 KKR EAGLE COINVEST LP		GEORGE TOWN	CYM	KKR EAGLE COINVEST GP LIMITED		03/25/2015		30,330,263	30,081,482	30,081,482	(248,781)						9,319,532	18.780
	770968 CRESSEY & COMPANY FUND V		WILMINGTON	DE	CRESSEY & COMPANY GP LP		04/13/2015	3	5,280,569	5,361,396	5,361,396	(7,097)						10,477,500	2.770
	770970 WCAS XII LP		WILMINGTON	DE	WCAS XII ASSOCIATES LLC		04/20/2015	3	5,283,236	5,652,332	5,652,332	597,631						13,716,764	0.580
	770972 SHOCK DOCTOR HOLDINGS LLC		WILMINGTON	DE	BREGAL PARTNERS		04/22/2015		28,500,000	26,751,830	26,751,830	(1,748,170)							0.550
	770974 THOMA BRAVO SPECIAL FUND II LP		DOVER	DE	THOMA BRAVO PARTNERS XI LP		04/29/2015	3	3,664,302	3,968,247	3,968,247	309,233						85,698	0.520
	770976 ABRY PARTNERS VIII		BOSTON	MA	ABRY VIII CAPITAL PARTNERS LP		05/05/2015	3	12,968,290	12,984,511	12,984,511	434,833						4,031,710	0.870
	770980 BAIN CAPITAL EUROPE IV LP		GEORGE TOWN	CYM	BAIN CAPITAL PARTNERS EUROPE IV LP		05/12/2015	3	3,898,653	4,041,285	4,041,285	1,682,659				(139,086)	1,249,822	16,983,077	0.570
	770984 ATLANTIC EQUITY PTNRS IV A LP		WILMINGTON	DE	ATLANTIC EQUITY ASSOCIATES IV A LP		05/22/2015	3	13,732,020	10,023,300	10,023,300	(1,335,158)						2,805,502	3.140
	770985 VERITAS CAPITAL FUND V LP		NEW YORK	NY	VERITAS CAPITAL PARTNERS V LLC		06/08/2015	3	16,356,959	17,552,745	17,552,745	1,330,279						7,643,041	1.280
	770987 MIDOCEAN PARTNERS IV LP		WILMINGTON	DE	MIDOCEAN ASSOCIATES IV LP		06/26/2015	3	10,810,919	12,977,493	12,977,493	2,290,045						13,189,081	8.730
	770989 WP LH CO INVEST LP		WILMINGTON	DE	WASSERSTEIN PARTNERS III GP LP		06/26/2015		14,535,432	12,461,653	12,461,653	(7,200)					2,063,825		13.770
	770993 CISA HOLDINGS LLC		WILMINGTON	DE	VERITAS CAPITAL FUND V LP		06/30/2015		38,475,000	38,469,377	38,469,377	(5,623)							11.320
	770997 GHO CAPITAL FUND I LP		GEORGE TOWN	CYM	GHO GP I LP		07/16/2015	3	11,598,393	9,691,679	9,691,679	(1,332,857)				(377,341)		14,215,134	4.100
	770999 NC RENEWABLE INVESTOR V LLC		WILMINGTON	DE	STONEHENGE CAPTIAL COMPANY LLC		06/30/2015												19.790
	771002 KIDKRAFT GROUP HOLDINGS LLC		WILMINGTON	DE	MIDOCEAN PARTNERS IV LP		07/08/2015	2	4,313,569	4,332,782	4,332,782	19,213							6.080
	771013 ARCLIGHT ENERGY PTRS FD VI LP		WILMINGTON	DE	ARCLIGHT PEF GP VI LLC		08/14/2015	3	10,161,724	10,381,645	10,381,645	699,255						13,838,276	0.430
	771016 KELSO HAMMER COINVEST LP		DOVER	DE	JAMES J CONNORS II		08/17/2015		13,994,906	18,427,454	18,427,454	4,452,242							6.190
	771018 KETTLE CUISINE LLC		WILMINGTON	DE	KAINOS GP LLC		08/19/2015	2	9,500,000	16,106,515	16,106,515	6,606,762							11.250
	771020 LAZ KARP HP SCF INVESTOR LLC		DOVER	DE	HARVEST PTNRS STRUCTURED CAPITAL FUND		09/02/2015	2	18,924,406	18,924,406	18,924,406								39.120

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	771024 KPQ HOLDINGS LP		WILMINGTON	DE	KAINOS GP LLC		09/08/2015		9,500,000	9,490,257	9,490,257	(9,631)							9.710
	771026 AEIF LINDEN CO INVESTOR LLC		WILMINGTON	DE	AEIF LINDEN GP LLC		09/08/2015		24,000,000	30,560,493	30,560,493	7,595,147					959,318		60.000
	771028 TPG PARTNERS VII LP		FORT WORTH	TX	TPG GENPAR VII LP		09/25/2015	3	5,177,840	5,191,282	5,191,282	180,666						18,822,160	0.230
	771030 TPG VII ENSEMBLE COINVEST LP		WILMINGTON	DE	TPG ADVISORS VII INC		09/28/2015		11,417,820	11,769,329	11,769,329	351,509							1.990
	771032 RIDGEMONT EQUITY PTNS II LP		WILMINGTON	DE	RIDGEMONT EQUITY MGT II LP		11/30/2015	3	7,499,260	8,635,872	8,635,872	1,136,612						16,500,740	2.410
	771034 IRVING PLACE CAP PTNS III SPV		GRAND CAYMAN	CYM	IPC ADVISORS III SPV LP		07/31/2015	3	9,173,469	12,068,934	12,068,934	1,329,152					400,093	1,117,979	0.750
	771037 ABRY PARTNERS VII LP		BOSTON	MA	ABRY VII CAPITAL PARTNERS LP		09/30/2015		12,350,767	10,901,946	10,901,946	(1,348,358)	294,811				(427,095)	1,124,136	0.730
	771041 FFL CAPITAL PARTNERS III LP		WILMINGTON	DE	FRIEDMAN FLEISCHER & LOWE LLC		09/30/2015		18,626,088	15,635,629	15,635,629	(2,718,918)	(56,352)				3,009,236	2,989,528	2.400
	771043 HAMILTON LANE COINVEST FUND II		WILMINGTON	DE	HAMILTON LANE		09/30/2015		17,573,871	18,334,026	18,334,026	1,934,991	(56,898)				1,265,165	1,249,059	2.520
	771045 KELSO INVEST ASSOCIATES VII LP		NEW YORK	NY	KELSO & COMPANY		09/30/2015		1,147,111	575,400	575,400	(299,795)	198,229				43,624	1,180,418	1.130
	771047 KELSO INVEST ASSOCIATES VIII		NEW YORK	NY	KELSO & COMPANY		09/30/2015		37,745,140	36,155,125	36,155,125	3,629,869	10,761				4,470,500	7,574,476	0.970
	771049 NEW MOUNTAIN PARTNERS III LP		NEW YORK	NY	NEW MOUNTAIN CAPITAL		09/30/2015		34,242,761	30,995,262	30,995,262	16,045,380	(1,063,725)				10,613,180	3,470,943	0.930
	771051 OCM OPPORTUNITIES FUND VII		GEORGE TOWN	CYM	OAKTREE CAPITAL MANAGEMENT		10/02/2015		2,162,408	2,087,703	2,087,703	99,591	(91,515)				96,216		0.500
	771053 OCM OPPORTUNITIES FUND VIIB		GEORGE TOWN	CYM	OAKTREE CAPITAL MANAGEMENT		10/02/2015		3,469,109	2,504,867	2,504,867	(630,073)	309,142						0.270
	771059 RCAF VI CIV XXXII LP		WILMINGTON	DE	RCAF VI ASSOCIATES LP		09/30/2015		33,449,004	33,449,004	33,449,004								55.150
	771062 CARLYLE US EQUITY OPP FUND II		GEORGE TOWN	CYM	CARLYLE EQUITY OPP FUND II GP		11/25/2015	3	6,446,283	6,278,146	6,278,146	(168,137)						17,553,717	1.000
	771064 GENSTAR CAPITAL PARTNERS VII		WILMINGTON	DE	GENSTAR CAPITAL VII LP		10/01/2015	3	11,708,390	12,377,804	12,377,804	3,954,096					2,542,947	12,291,610	1.830
	771066 CALERA CAPITAL PARTNERS V LP		WILMINGTON	DE	CALERA CAPITAL INVESTORS V		10/14/2015	3	12,582,658	11,598,712	11,598,712	(983,946)						27,009,276	19.400
	771068 RIVERSTONE GLB E&P FUND VI LP		WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS VI LP		09/20/2016	3	3,851,605	4,118,023	4,118,023	607,893						25,148,395	0.600
	771070 EQT OZ COINVEST LP		LONDON	GBR	EQT VI (GP) LP		05/29/2014	2	1,166,788	913,309	913,309	(99,858)				19,915			4.930
	771072 OAK HILL CAP PTR IV ONSHORE LP		GEORGE TOWN	CYM	OHCP GENPAR IV LP		09/03/2015	3			(1,150,206)	(1,150,206)						39,000,000	4.350
	771078 GRYPHON PARTNERS IV		SAN FRANCISCO	CA	GRYPHON GENPAR IV LP		11/25/2015	3	14,369,789	17,731,991	17,731,991	3,362,202						21,330,211	4.970
	771080 GRYPHON COINVEST FUND IV LP		SAN FRANCISCO	CA	GRYPHON GENPAR IV LP		11/25/2015	3	1,263,808	1,563,510	1,563,510	299,702						1,926,192	6.530
	771082 RIVERSIDE STRATEGIC CAP FUND I		WILMINGTON	DE	RSCF I ASSOCIATES LP		10/16/2015	3	6,539,909	6,762,970	6,762,970	293,755						12,460,091	20.180
	771084 LINDSAY GOLDBERG IV LP		DOVER	DE	LINDSAY GOLDBERG GP IV LLC		10/30/2015	3	2,129,915	2,479,120	2,479,120	366,407						16,572,595	0.530
	771086 ARSENAL CAPITAL PARTNERS IV		NEW YORK	NY	ARSENAL CAPITAL INVESTMENT IV LP		04/25/2016	3	5,791,055	5,074,568	5,074,568	(716,487)						23,208,945	2.480
	771088 LINDEN CAPITAL PARTNERS III LP		DOVER	DE	LINDEN MANAGER III LP		06/23/2016	3	5,286,248	4,912,375	4,912,375	(373,873)						8,883,752	3.520
	771090 WASSERSTEIN PARTNERS IV LP		DOVER	DE	WASSERSTEIN PARTNERS IV GP LP		06/09/2016	3	2,495,413	1,700,393	1,700,393	(790,788)						26,504,587	4.620
	771092 CALERA XVIII LP		GEORGE TOWN	CYM	CALERA CAPITAL INVESTORS V		10/14/2015		6,067,619	6,009,519	6,009,519	(58,100)						3,685,398	30.000
	771094 IM ACQUISITION HOLDINGS LLC		LEAWOOD	KS	LEEDS EQUITY PARTNERS V		11/24/2015		14,250,000	14,146,222	14,146,222	(103,778)							15.880
	771096 MASON WELLS BUYOUT FUND IV LP		WILMINGTON	DE	MASON WELLS BUYOUT PARTNERS IV LLC		05/25/2016	3	3,771,008	3,501,735	3,501,735	(269,273)						20,228,992	4.080
	771098 STONEPEAK INFRASTRUCTURE FD II		WILMINGTON	DE	STONEPEAK ASSOCIATES II LLC		02/12/2016		10,346,994	11,825,736	11,825,736	1,713,607						13,054,002	0.660
	771100 DESSERTS LLC		WILMINGTON	DE	GRYPHON GENPAR IV LP		12/01/2015	2	8,351,353	8,351,353	8,351,353							515,314	4.880
	771102 RCP UPSTREAM HOLDINGS LLC		WILMINGTON	DE	REVELSTOKE CAPITAL PARTNERS		12/09/2015		23,750,000	23,197,967	23,197,967	(552,033)							12.120
	771104 HARVEST PARTNERS VII LP		WILMINGTON	DE	HARVEST ASSOCIATES VII LP		09/28/2016	3	306,414	71,079	71,079	(235,335)						23,693,586	1.520
	771106 CIP CAPITAL FUND II LP		WILMINGTON	DE	CIP CAPITAL GP II LP		08/18/2016	3	3,459,568	3,072,482	3,072,482	(387,086)						23,040,432	8.020
	771108 HAMILTON LANE SECONDARY FD IV		WILMINGTON	DE	HAMILTON LANE SECONDARY FUND IV GP LLC		02/19/2016		1,895,832	2,348,771	2,348,771	452,939						47,104,168	4.670
	771110 CONNECTICUT GROWTH FUND II LP		AVON	CT	ADVANTAGE CAPITAL CT GP IV LLC		12/18/2015												38.630
	771111 GRAHAM PARTNERS IV LP		WILMINGTON	DE	GRAHAM PARTNERS GENERAL PARTNER IV LP		04/21/2016	3	3,452,654	2,511,777	2,511,777	(940,877)						20,547,346	7.350
	771115 AIM AEROSPACE HOLDINGS LLC		RENTON	WA	LIBERTY HALL CAPITAL PARTNERS		01/29/2016		23,750,000	23,750,000	23,750,000								21.110
	771119 AURORA EQUITY PARTNERS V LP		DOVER	DE	AURORA CAPITAL PARTNERS V LP		06/10/2016	3	7,729,573	7,026,635	7,026,635	(702,938)						55,745,427	7.490
	771121 KELSO INVESTMENT ASSOCIATES IX		DOVER	DE	KELSO GP IX LP		07/07/2016	3	8,169,558	9,942,540	9,942,540	1,772,982						15,980,532	1.240
	771123 ADVENT INTERNATIONAL GPE VIIIB		WILMINGTON	DE	GPE VIII GP		09/26/2016	3	504,000	390,191	390,191	(113,809)						23,496,000	0.950
	771125 FRAZIER HEALTHCARE GROWTH VIII		WILMINGTON	DE	FHM GROWTH BUYOUT VIII LP		09/29/2016	3	1,824,000	1,313,026	1,313,026	(510,974)						22,176,000	6.850
	771127 KKR BLUE CO INVEST LP		GEORGE TOWN	CYM	KKR BLUE COINVEST GP LIMITED		03/01/2016		22,854,638	22,316,530	22,316,530	2,124,066				(2,662,174)			32.780
	771131 NEXPHASE CAPITAL FUND III LP		WILMINGTON	DE	NEXPHASE CAPITAL FUND III GP LP		06/20/2016	3	8,496,942	7,999,299	7,999,299	(497,643)						15,503,058	4.800
	771135 LYTX HOLDINGS LLC		WILMINGTON	DE	GTCR FUND XIA LP		03/15/2016	2	7,312,500	7,312,500	7,312,500								1.920
	771141 HAMILTON LANE NM FUND I LP		WILMINGTON	DE	HAMILTON LANE NM FUND I GP LLC		06/28/2016	3	32,452,465	35,449,410	35,449,410	2,996,945						97,092,951	94.050
	771143 NORTH CASTLE PARTNERS VI LP		WILMINGTON	DE	NCP GP VI LP		03/30/2016	3	5,739,202	5,467,886	5,467,886	(271,316)						18,260,798	8.000
	771151 WIND POINT PARTNERS VIIIA LP		CHICAGO	IL	WIND POINT INVESTORS VIII LP		06/07/2016	3	12,593,626	12,829,337	12,829,337	235,711						30,881,374	11.320
	771153 JLL PARTNERS FUND VII LP		WILMINGTON	DE	JLL ASSOCIATES VII LP		04/19/2016	3	2,301,740	2,194,109	2,194,109	(107,631)						21,698,260	2.470
	771155 MIP CLECO PARTNERS LP		WILMINGTON	DE	MACQUARIE INF PARTNERS III GP		04/12/2016		28,897,137	29,648,193	29,648,193	751,056					751,056		2.500
	771156 BROOKFIELD INFRASTRUCTURE IIIB		WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III GP		05/16/2016		5,117,385	5,529,091	5,529,091	488,616						26,382,615	0.230
	771160 KAINOS CAPITAL PARTNERS II LP		WILMINGTON	DE	KCP II GP LP		12/19/2016	3	225,522	225,522	225,522							28,774,478	3.240
	771162 VSS IV SPV PARALLEL LP		WILMINGTON	DE	VSS EQUITIES IV SPV LLC		04/28/2016	3	4,789,738	5,992,781	5,992,781	1,203,043						288,159	30.320
	771172 NYCA INVESTMENT FUND LP		NEW YORK	NY	NYCA INVESTMENTS LLC		06/22/2016	3	833,334	833,334	833,334								33.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	771173 ABRY HERITAGE PARTNERS LP		DOVER	DE	ABRY HERITAGE CAPITAL PARTNERS LP		07/01/2016	3	555,086	563,092	563,092	8,007						3,444,915	1.670
	771177 GC ATHENA CO INVEST LP		WILMINGTON	DE	GENSTAR CAPITAL VII LP		06/17/2016		6,137,262	6,828,045	6,828,045	690,783						522,523	2.710
	771179 CD&R CORDEVIGO EQY HOLDINGS LP		GEORGE TOWN	CYM	CD&R ASSOCIATES IX LP		06/29/2016	2	2,041,660	1,916,210	1,916,210	(33,287)				(92,163)			29.600
	771183 ARBOR INVESTMENTS IV LP		WILMINGTON	DE	ARBOR PRIVATE INVESTMENT CO IV LLC		09/19/2016	3	2,856,684	2,823,811	2,823,811	(32,873)						18,855,816	2.840
	771186 BPB GROUP HOLDINGS LP		WILMINGTON	DE	FS EQUITY PARTNERS VII LP		07/05/2016		9,250,000	9,250,000	9,250,000								5.820
	771188 OB HOLDINGS I LLC		WILMINGTON	DE	NEWSTONE PARTNERS III LP		07/01/2016	2	1,803,750	1,803,750	1,803,750								1.170
	771190 ENVISION COINVEST LP		GEORGE TOWN	CYM	GHO GP I LP		07/01/2016		13,875,000	13,871,996	13,871,996	(3,004)							92.500
	771194 EXII COINVEST LP		DOVER	DE	PERIDOT COINVEST MANAGER LLC		07/20/2016		13,875,000	13,875,000	13,875,000								4.080
	771198 ARLINGTON CAPITAL PARTNERS IV		WILMINGTON	DE	ARLINGTON CAPITAL GROUP IV LLC		12/19/2016	3	1,447,500	1,447,500	1,447,500							32,327,500	5.870
	771202 ARES ENERGY INVESTORS FUND V		WILMINGTON	DE	ARES EIF MANAGEMENT V LP		11/28/2016		7,206,739	7,206,739	7,206,739							24,293,261	6.550
	771204 ACP WCG COINVEST 1 LLC		WILMINGTON	DE	ARSENAL CAPITAL INVESTMENT WCG LLC		08/12/2016		30,062,500	30,062,500	30,062,500								23.210
	771206 PTC HOLDING COMPANY LLC		WILMINGTON	DE	LINDEN CAPITAL PARTNERS		08/09/2016		4,625,000	4,625,000	4,625,000								3.850
	771209 ENDO PARENT LLC		DOVER	DE	KELSO GP IX LP		08/18/2016	2	5,842,105	5,842,105	5,842,105								3.780
	771211 VSC WIRE SOLUTIONS LLC		DOVER	DE	VANCE STREET CAPITAL		08/19/2016		9,250,000	9,250,000	9,250,000								14.800
	771215 OTG HP SCF INVESTOR LLC		DOVER	DE	HARVEST PTNRS STRUCTURED CAPITAL FUND		08/26/2016		62,483,750	62,483,750	62,483,750								35.970
	771217 EFS SHIPROCK HOLDCO LLC		DOVER	DE	GE CAPITAL US HOLDINGS		08/31/2016		37,324,150	37,324,150	37,324,150								44.990
	771221 AURORA PAS HOLDINGS LLC		DOVER	DE	AURORA CAPITAL PARTNERS V LP		09/28/2016		23,125,000	23,125,000	23,125,000							2,312,500	13.240
	771223 FLORIDA FOOD HOLDINGS LP		WILMINGTON	DE	KAINOS CAPITAL PARTNERS GP LP		09/30/2016		4,625,000	4,625,000	4,625,000								4.630
	771225 PLATINUM EQUITY CAPITAL PTR IV		WILMINGTON	DE	PLATINUM EQUITY PARTNERS IV LP		11/28/2016	3	1,974,503	1,974,503	1,974,503							17,325,497	4.450
	771229 GENERATION GROWTH CAP FUND III		MILWAUKEE	WI	GENERATION GROWTH CAP PARTNERS III LLC		10/18/2016		3,150,000	3,150,000	3,150,000							6,850,000	34.200
	771230 RCD HOLDINGS LLC		WILMINGTON	DE	GTCR INVESTORS		10/14/2016	2	2,497,500	2,497,500	2,497,500								4.000
	771232 KELSO RSC CO INVESTMENT LP		WILMINGTON	DE	JAMES J CONNORS II		10/20/2016	2	4,625,000	4,625,000	4,625,000								1.850
	771234 WESTERN GENERATION PARTNER LLC		WILMINGTON	DE	HARBERT POWER FUND V LLC		11/14/2016		44,222,326	44,222,326	44,222,326								15.550
	771236 ACRISURE INVESTORS FO LLC		WILMINGTON	DE	ABRY SENIOR EQUITY IV LP		11/18/2016		50,732,759	50,732,759	50,732,759							20,867,241	7.590
	771238 ACRISURE INVESTORS SO LLC		WILMINGTON	DE	ABRY PARTNERS VIII		11/18/2016		12,683,190	12,683,190	12,683,190							5,216,810	1.900
	771240 ABRY SENIOR EQUITY V LP		DOVER	DE	ABRY SENIOR EQUITY INVESTORS V LP		11/21/2016	3	751,953	751,953	751,953							6,961,797	1.860
	771242 TRIPLE POINT HOLDINGS PSHIP LP		WILMINGTON	DE	TRIPLE POINT HOLDINGS GP LLC		11/10/2016		6,041,250	6,041,250	6,041,250								0.090
	771244 EMPOWER PAYMENTS HOLDINGS LLC		WILMINGTON	DE	GTCR INVESTMENT XI LLC		11/30/2016	2	3,700,000	3,700,000	3,700,000								2.510
1599999. Joint Venture Interests - Common Stock - Unaffiliated									3,437,714,718	3,250,019,607	3,248,830,259	251,520,933	(455,547)			(2,112,508)	329,794,789	1,691,909,513	XXX
	770637 NM CAP STRATEGIC EQTY FD I LP		MILWAUKEE	WI	NM CAP STRATEGIC EQTY FD I LP		02/01/2011		16,047,677	7,821,468	7,821,468	954,589					4,487,725	4,654,131	38.080
	770638 NM CAP MEZZANINE FUND I LP		MILWAUKEE	WI	NMC GP, LLC		02/01/2011	2	19,495,580	2,209,702	2,209,702	1,137,148						26,501,498	76.150
1699999. Joint Venture Interests - Common Stock - Affiliated									35,543,257	10,031,170	10,031,170	2,091,737					4,487,725	31,155,629	XXX
	326179 CHEVY CHASE		CHEVY CHASE	MD	CHEVY CHASE LAND CO		11/28/1983		16,635,066	49,802,000	16,146,306	2,170,823					1,250,000		50.000
	326192 BROADWAY PLAZA		WALNUT CREEK	CA	MACERICH LP		01/18/1985		220,705,285	320,205,000	175,866,464	1,410,211						19,047,700	50.000
	333057 KENSINGTON		SUNNYVALE	CA	FAIR OAKS SUNNYVALE LP		04/24/1992		3,059,812	43,696,000	(1,580,427)	1,876,760					1,604,151		60.000
	333058 ALAMITOS		LOS ALAMITOS	CA	O DONNELL/LOS ALAMITOS		05/06/1992		20,209,623	52,166,000	(12,863,854)	1,841,737					3,770,291		50.000
	333091 CENTRAL VALLEY		SACRAMENTO	CA	BUZZ OATES ENTERPRISES		12/28/1994		35,414,728	67,709,000	22,121,300	4,003,373					5,400,000		50.000
	333162 MADERA		LAS VEGAS	NV	PACIFIC WILLOWS LP		08/25/1997		5,765,685	25,775,000	4,432,801	1,427,261					1,365,368		75.000
	333174 MACERICH		SANTA MONICA	CA	THE MACERICH COMPANY		12/31/1998		21,028,991	78,702,880	12,001,784	6,376,238					5,277,226		10.490
	333221 TUSCANY		LAS VEGAS	NV	ARBORS MUS LLC		02/23/1999		3,660,000	14,662,000	3,608,425	785,642					767,144		50.000
	333230 INSTITUTIONAL HOUSING III		LOS ANGELES	CA	INSTITUTIONAL HOUSING PARTNERS INC		11/10/1999		39,301,283	28,729,962	33,127,939	(104,534)						5,893,583	6.940
	333260 AMLI AT MILTON PARK		ALPHARETTA	GA	AMLI RESIDENTIAL PROPERT		12/27/2000		40,670,717	54,533,000	17,187,700	1,967,432					2,189,123		68.200
	333274 SOLAIRE		NEW YORK	NY	ALBANESE BPC LLC		03/23/2001		17,042,278	109,695,000	202,456	5,829,413					6,004,290		66.670
	333303 COVENTRY II		WILMINGTON	DE	COVENTRY FUND II PARTNERS LLC		12/23/2003			209,545									7.770
	333318 NEWLAND II		WILMINGTON	DE	AMERICAN NEWLAND COMMUNITIES LP		10/17/2003		12,097,937	17,618,367	14,569,197	626,942					749,317		11.280
	333320 HAMPSHIRE VI		WILMINGTON	DE	HAMPSHIRE INVESTMENT MANAGEMENT CO LLC		02/24/2004		25,000,000	1,462,928	1,462,928	(2,809,171)							10.620
	333321 MERIDIAN ONE TWO		FRANKLIN	TN	BOYLE CC FRANKLIN LP		12/29/2003		7,260,000	25,018,000	8,033,512	3,312,846					3,390,000		60.000
	333330 ROCKBRIDGE II		COLUMBUS	OH	NATIONWIDE INSURANCE		02/02/2004			323,457	323,456	(505,647)							19.030
	333338 VERDESIAN		MANHATTAN	NY	ALBANESE BPC LLC		08/19/2006		26,031	46,729,000		3,368,877					3,406,464		55.000
	333354 BILLY CASPER GOLF		RESTON	VA	BCG FUND I LLC		04/06/2005		9,037,200	2,374,000	1,440,640	123,477							85.000
	333357 CITY CENTER AT OYSTER POINT II		NEWPORT NEWS	VA	NEWPORT NEWS TOWN CNTR LLC		02/24/2005		17,703,987	473,000	701,707	(3,412,826)							80.000
	333380 ONE OVERLOOK		LINCOLNSHIRE	IL	LLL PARTNERSHIP/LAKE DGR		07/28/2005		18,171,150	7,322,000	6,994,533	(675,482)						444,284	80.400
	333401 ROCKBRIDGE III		COLUMBUS	OH	ROCKBRIDGE CAPITAL PARTNERS III LLC		06/12/2006		20,000,000	6,175,921	6,175,921	1,273,943					685,052		13.330
	333403 BRANDYWINE		FREDERICKSBURG	VA	CSG RYAN		11/21/2007		8,044,979	2,859,000	3,681,218	660,680		2,487,255			342,658		96.920
	333409 WESTPORT 2ND PORTFOLIO II		HIALEAH	FL	WESTPORT		03/28/2006		3,918,574	8,855,000	2,823,844	408,723					407,592		97.500
	333441 MERIDIAN 2555		FRANKLIN	TN	BOYLE INVEST COMPANY		12/13/2006		1,651,135	3,613,000	578,874	138,204					75,000		50.000

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

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	333442 MERIDIAN 2000		FRANKLIN	TN	BOYLE INVESTMENT COMPANY		12/21/2006		1,499,587	3,200,000	771,823	147,748					75,000		50.000
	333443 MERIDIAN 1000		FRANKLIN	TN	BOYLE INVESTMENT COMPANY		12/21/2006		1,044,154	1,509,000	743,264	98,067					125,000		50.000
	333446 METROPOLITAN WORKFORCE HOUSING		NEW YORK	NY	PHOENIX HOUSING PARTNERS NORTHEAST		12/13/2006		28,000,000	4,400,154	4,400,154	9,533,943							13.410
	333448 507 NORTHGATE		SEATTLE	WA	WALLACE EQUITY		03/22/2007		13,134,422	20,342,000	6,797,191	547,182							50.000
	333452 HINES US OF II		HOUSTON	TX	HINES US OF VALUE ADDED FD II LLC		03/29/2007		26,072,155	8,248,352	(62,164)	1,893,558					768,102		3.620
	333458 MADISON MARQUETTE		WASHINGTON	DC	MADISON MARQUETTE FUND GP		06/21/2007		19,617,446	479,228	479,228	114,495					382,554		5.720
	333460 HARRISON I		CHICAGO	IL	HSRE GP I		05/07/2007		21,825,000	2,788,763	881,115	3,557,112					675,000		10.790
	333462 KIMEX RT LAND		NEW HYDE PARK	NY	KIMEX RT LD FUND I MANAGER LLC		06/14/2007		7,623,425	2,718,000	866,156	(39,135)							9.260
	333467 MERIDIAN 1175		FRANKLIN	TN	BOYLE INVESTMENT COMPANY		08/27/2007		1,437,032	2,751,000	706,974	137,462					117,749		50.000
	333474 WESTPORT 1ST PORTFOLIO		LOS ANGELES	CA	WESTPORT PROPERTIES INC		12/15/2005		52,801,042	82,712,000	42,134,187	4,656,394					4,796,186		91.380
	333475 WESTPORT 2ND PORTFOLIO		MIAMI GARDENS	FL	WESTPORT PROPERTIES INC		06/13/2006		8,392,410	21,261,000	5,329,803	947,451					988,318		95.000
	333481 MERIDIAN 2550		FRANKLIN	TN	BOYLE INVESTMENT CO		10/29/2007		1,778,957	3,575,000	336,363	125,713					101,708		50.000
	333483 GABLES CENTURY CENTER		ATLANTA	GA	LION GABLES REALTY LP		10/31/2007		11,984,180	21,816,000	2,170,512	1,027,105							80.000
	333490 GABLES WEST AVE		HOUSTON	TX	LION GABLES REALTY LP		03/26/2008		25,433,784	24,218,000	(2,885,957)	(2,429,497)							60.000
	333495 COVENTRY III A		NEW YORK	NY	COVENTRY FUND II PARTNERS LLC		04/22/2008		18,376,541	18,324,019	18,324,019	91,160						1,623,459	21.410
	333508 BAYLOR CANCER CENTER		DALLAS	TX	BREMNERDUKE GP LLC		04/24/2009		104,161,119	164,248,000	90,565,681	6,858,271					6,861,077		83.990
	333525 ENCLAVE AT POTOMAC CLUB		WOODBRIDGE	VA	FAIRFIELD		08/17/2010		26,792,254	32,947,000	15,838,026	(947,295)							96.400
	333547 NEXUS SAWGRASS		SUNRISE	FL	ERP OPERATING LP		12/29/2010		23,204,971	50,606,000	14,659,712	88,791							80.000
	333549 GABLES POST OAK		HOUSTON	TX	GABLES REALTY LP		04/12/2011		15,280,000	19,832,000	8,636,667	(830,343)							80.000
	333553 CITIZEN OF THE PIKE PINE		SEATTLE	WA	WALLACE PROPERTIES		02/09/2011		4,815,236	12,715,000	2,590,833	82,926							50.000
	333554 MERIDIAN 5000		FRANKLIN	TN	BOYLE INVEST COMPANY		07/14/2011		6,157,520	13,541,000	3,651,441	126,019							50.000
	333561 SAWMINORTH		DULLES	VA	SAWMINORTH		09/20/2010		378,223	378,223	378,223							34,419	49.200
	333581 GREEN LAKE VILLAGE		SEATTLE	WA	VITAMILK GREEN LAKE LLC		12/15/2011		25,007,736	44,336,000	22,073,807	884,532							50.000
	333588 GABLES RIVER OAKS		HOUSTON	TX	LION GABLES REALTY LP		02/03/2012		13,260,309	19,335,000	8,657,456	(953,152)							60.000
	333593 MODERN		FORT LEE	NJ	PRISA I		09/05/2012		36,765,770	59,308,000	23,774,327	(2,225,694)						2,025,000	45.000
	333594 DOMAIN		SAN JOSE	CA	EQR EQUITY		08/24/2011		47,222,882	89,001,000	33,869,165	(1,649,944)							80.000
	333596 KENSINGTON BOSTON		BOSTON	MA	KENSINGTON NATIONAL		10/13/2011		34,602,503	55,190,000	26,390,531	(681,456)							50.000
	333607 LOT 31		BETHESDA	MD	STONEBRIDGE CARRAS		12/05/2011		89,696,653	47,600,000	38,806,408	(2,905,123)						350,463	83.000
	333625 HORIZON IN SPEC 1		RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC		04/05/2012		3,342,042	5,047,000	2,508,908	28,539							80.000
	333638 C III CAPITAL PARTNERS		NEW YORK	NY	C III CAPITAL PARTNERS		12/20/2011		236,392	705,233	563,968	95,810					27,166		0.220
	333643 TWICKENHAM SQUARE		HUNTSVILLE	AL	BRISTOL PGM		10/19/2012		13,472,500	21,980,000	11,501,279	(503,989)							85.000
	333654 VALLEY FORGE RT I		KING OF PRUSSIA	PA	JBG		04/30/2015		17,192,155	35,077,000	17,192,155							519,413	50.000
	333658 HORIZON IN SPEC II		RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC		09/14/2012		2,199,025	5,222,000	1,670,934	168,616					148,582		80.000
	333660 HORIZON IN SPEC III		RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC		11/09/2012		3,336,877	5,608,000	2,430,070	(190,895)							80.000
	333662 E2		EVANSTON	IL	FIFIELD COMPANIES		07/18/2013		33,413,125	69,945,000	29,809,587	(1,389,017)					4,130,672		90.000
	333674 525 NORTHGATE		SEATTLE	WA	WALLACE NORTHGATE II INVESTOR		05/03/2013		11,260,000	22,669,000	7,728,361	(205,784)							50.000
	333690 HORIZON SPEC IV		RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC		10/07/2013		4,252,676	8,423,000	3,883,851	(21,967)							80.000
	333700 KNOX HEIGHTS		DALLAS	TX	TRAMMELL CROW COMPANY		11/24/2014		17,200,621	17,200,621	17,043,884	(156,737)						141	89.990
	333701 NORTHWOODS PHASE II		DULLES	VA	MINALTER EQUITY		03/09/2015		8,124,012	11,058,000	7,842,432	571,160					410,638		56.770
	333737 VALENTIA		LA HABRA	CA	FAIRFIELD LA HABRA LLC		08/28/2015		29,436,436	29,436,436	29,436,436								80.000
	333740 HORIZON SPEC V		RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC		05/14/2015		6,412,554	6,412,554	6,145,563	(266,991)						300,062	80.000
	333753 SINCLAIR		CHICAGO	IL	FRC LLC		10/23/2015		48,821,753	48,821,753	48,821,753								93.000
	333766 PARK 27		DAVENPORT	FL	MPC PARK 27 LLC		09/03/2015		9,124,750	9,124,750	9,244,479	119,729							85.000
	333768 GREEN LAKE VILLAGE II		SEATTLE	WA	VITAMILK SOUTH LLC		01/06/2016		9,350,000	9,350,000	9,350,000								50.000
	333773 MODERN II		FORT LEE	NJ	PRISA I		03/22/2016		24,403,858	24,403,858	24,403,858							19,898,408	45.000
	333795 SEAZEN		TAMPA	FL	SEAZEN GP LLC		04/26/2016		18,511,156	18,511,156	18,511,156							8,038,844	92.450
	333808 SUMMIT FAIR		LEE'S SUMMIT	MO	NORTHPOINT HOLDINGS		10/26/2016		1,799,422	1,799,422	1,799,422							10,811,578	80.000
	333826 FANCY FARMS		PLANT CITY	FL	COUNTY LINE LOGISTICS LLC		11/22/2016		1,903,270	1,903,270	1,903,270							3,725,086	85.000
	333860 NORTHPOINT CINCINNATI		FAIRFIELD	OH	NORTHPOINT HOLDINGS LLC		11/18/2016		2,335,101	2,335,101	2,335,101							5,616,757	80.000
	333869 FANCY FARMS 2		PLANT CITY	FL	COUNTY LINE LOGISTICS LLC		11/22/2016		5,392,598	5,392,598	5,392,598							1,094,170	85.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,484,290,093	2,156,514,551	947,440,733	46,599,685		2,487,255			54,465,774	81,249,022	XXX
	333076 REGENTS PARK		FAIRFAX CITY	VA	BA VIENNA		08/08/1996		12,758,095	74,913,000	2,192,265	392,394					484,396		85.000
	333145 EAST POINTE COMMONS		MILWAUKEE	WI	MANDEL GROUP INC		02/28/1997		6,132,471	21,752,000	(2,043,124)	750,617					715,685		90.000
	333150 VILLAGE AT VALLEY FORGE		KING OF PRUSSIA	PA	REALEN PROPERTIES		10/24/1996		52,304,673	46,145,000	7,334,787	6,186,950					5,947,060	3,726,126	90.000
	333204 COURTS OF DEVON		GAITHERSBURG	MD	BA LAKELANDS LP		09/09/1998		6,286,000	32,336,000	1,932,000	793,400					270,318		85.000
	333302 PERIMETER TOWN CENTER		SANDY SPRINGS	GA	ACKERMAN/CORO LLC		01/28/2003		16,370,772	17,467,000	8,162,061	(191,521)					222,763		82.400

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	333472 WESTPARK CORPORATE CENTER I		MCLEAN	VA	NATIONAL AUTO DEALERS ASSOC		08/08/1997		18,587,756	43,458,000	19,039,144	3,030,531					502,276		44.500
	333473 WESTPARK CORPORATE CENTER II		MCLEAN	VA	NATIONAL AUTO DEALERS ASSOC		08/08/1997		20,069,108	40,706,000	17,547,912	1,917,329					1,515,607		44.500
	333538 REGENCY AT JOHNS CREEK WALK		JOHNS CREEK	GA	ATLANTIC REALTY		02/09/2011		6,252,513	19,945,000	4,148,186	170,255					153,343		90.000
	333582 MORRIS CORPORATE CENTER IV		PARSIPPANY-TROY HILL	NJ	SJP PROPERTIES		02/04/2011		60,096,047	49,148,000	52,886,462	653,349					378,201		95.000
	333591 36 PARK		ST LOUIS PARK	MN	36 PARK PARTNERS LLC		10/26/2011		12,422,250	12,674,000	7,625,247	(4,137,910)							75.000
	333617 CADENCE AT CROWN		GAITHERSBURG	MD	BOZZUTO		06/27/2012		37,019,000	54,992,000	26,903,201	(1,664,508)							90.000
	333806 THE PARKER		ATLANTA	GA	ARP		09/14/2016		9,426,372	9,426,372	9,426,372							6,152,526	90.000
	NM GP HOLDINGS LLC		MILWAUKEE	WI			04/01/2008		48,029,048	105,457,108	57,880,166	4,939,186							
	NML REAL ESTATE HOLDINGS LLC		MILWAUKEE	WI			06/10/1998		1,105,584,671	1,785,914,698	1,032,471,995	(365,842)					30,496,487		
1899999. Joint Venture Interests - Real Estate - Affiliated									1,411,338,775	2,314,334,178	1,245,506,674	12,474,231					40,686,137	9,878,652	XXX
	770088 CAPROCK WIND LLC		SAN FRANCISCO	CA	CAPROCK WIND LLC		12/31/2004		1,919,041	368,073	368,073			266,826				230,031	28.890
	770276 SWEETWATER WIND 2 LLC		MONTEREY PARK	CA	SWEETWATER WIND II LLC		02/11/2005		4,301,795	1,201,162	1,201,162	(747,112)		5,097,618				5,621,814	0.180
	770339 SWEETWATER WIND 3 LLC		MONTEREY PARK	CA	SWEETWATER WIND III LLC		12/30/2005		13,408,960	10,917,899	10,917,899	52,210							18.900
	770353 BUFFALO GAP HOLDINGS LLC		NEW YORK	NY	BUFFALO GAP HOLDINGS LLC		06/10/2005		5,942,259	6,505,363	6,505,363	215,897		393,039			67,620		11.200
	770458 BUFFALO GAP HOLDINGS 2 LLC		SAN DIEGO	CA	BUFFALO GAP HOLDINGS 2 LLC		09/13/2006		8,677,929	14,907,660	14,907,660	1,298,116					901,482		10.690
	770680 ALTA WIND III OWNER PTCPNT LLC		WILMINGTON	DE	ALTA WIND III OWNER PTCPNT LLC		12/29/2011		1,917,476	6,240,012	6,240,012	1,446,275		3,636,997			1,455,489		50.160
	771208 FIVE POINTS SOLAR PARK LLC		WILMINGTON	DE	CRE FIVE POINTS SOLAR CALIFORNIA LLC		08/09/2016		10,922,459	8,172,330	8,172,330	(2,750,129)		18,610,484					20.030
	OIL AND GAS PORTFOLIO		MILWAUKEE	WI			12/01/1979		5,095,161	1,854,741	1,854,741	(3,650,805)		1,638,441			121,238		
2199999. Joint Venture Interests - Other - Unaffiliated									52,185,080	50,167,239	50,167,239	(4,135,548)		29,643,405			2,545,829	5,851,845	XXX
	GRO LLC		MILWAUKEE	WI			07/15/2015												
	GRO-SUB LLC		MILWAUKEE	WI			07/15/2015		1,604,306	65,497	65,497	(1,538,809)							
	MASON STREET ADVISORS LLC		MILWAUKEE	WI			05/31/2001		1,244,423	25,627,001	25,627,001	24,341,250					22,300,000		
	NM INVESTMENT HOLDINGS LLC		MILWAUKEE	WI			10/24/2013		407,526,688	1,455,298,418	1,455,298,418	11,981,848					200,000,000		
	NM PEBBLE VALLEY LLC		MILWAUKEE	WI			03/05/2009		117,000,000	207,269,356	207,269,356	22,409,180					26,510,813		
	NM PLANNING LLC		MILWAUKEE	WI			03/20/2015		373,372,463	203,919,670	203,919,670	(107,064,400)							
	NML SECURITIES HOLDINGS LLC		MILWAUKEE	WI			06/10/1998		3,928,863,231	4,038,955,197	4,038,955,197	170,853,752					467,669,143		
	NORTHWESTERN MUTUAL INVESTMENT MANAGEMENT COMPANY LLC		MILWAUKEE	WI			04/25/2011		5,370,500	41,538,591	41,538,591	36,139,398					21,900,000		
	NORTHWESTERN MUTUAL INVESTMENT SERVICES LLC		MILWAUKEE	WI			06/10/1998		69,352,053	73,050,214	73,050,214	73,928,839			(16,065,950)		367,860		
2299999. Joint Venture Interests - Other - Affiliated									4,904,333,664	6,045,723,944	6,045,723,944	231,051,058			(16,065,950)		738,747,816		XXX
23108#-AA-7	CMFG LIFE INSURANCE COMPANY		MADISON	WI	PRIVATE PLACEMENT		07/08/2010		24,000,000	31,848,240	24,000,000						2,040,000		
64952G-AF-5	NEW YORK LIFE INSURANCE		NEW YORK	NY	BARCLAYS		10/05/2009		49,120,900	64,456,767	49,115,688		(2,032)				3,305,806		
878091-BC-0	TEACHERS INSUR & ANNUITY		NEW YORK	NY	MORGAN STANLEY		12/11/2009		57,028,623	72,879,955	56,978,189		(18,334)				3,828,626		
951426-A*-4	WEST BEND MUTUAL INSURANCE CO		WEST BEND	WI	PRIVATE PLACEMENT		06/01/2014		30,000,000	33,346,500	30,000,000						2,400,000		
2399999. Surplus Debentures, etc - Unaffiliated									160,149,522	202,531,462	160,093,877		(20,366)				11,574,431		XXX
	333258 MIDLAND CORP TAX CREDIT VIII		CLEARWATER	FL	MIDLAND EQUITY VIII LP		07/31/2000		8,793,572	17,352									44.900
	333275 PNC INSTITUTIONAL FUND VII LP		PORTLAND	OR	COLUMBIA HOUSING PNC FUND VII INC		04/04/2001		14,536,232	172,037	122,981		(57,901)				(57,901)		18.000
	333281 MIDLAND CORP TAX CREDIT XII LP		CLEARWATER	FL	MIDLAND EQUITY XII LP		06/29/2001		13,971,044	741,086	442,357		(352,808)				(352,808)		46.500
	333292 USA INST. TAX CREDIT XXVIII		GREENWICH	CT	RICHMAN USA TAX CREDIT XXVIII LP		06/04/2002		11,547,134	286,330	216,290		(164,582)				(164,582)		17.680
	333299 COLUMBIA/PNC INSTITUTIONAL XVI		BOSTON	MA	COLUMBIA HOUSING PNC FUND XVI INC		11/05/2002		13,913,138	374,158	285,046		(38,907)				(38,907)		25.000
	333301 MMA FIN XXIV TAX CR		BOSTON	MA	WEST CEDAR XXIV LLC		12/13/2002		18,389,707	479,395	213,148		(182,162)				(182,162)		13.330
	333304 RELATED CORP PARTNERS XXII		NEW YORK	NY	RCC ASSET MANAGERS XXII LLC		01/02/2003		17,602,197										18.000
	333312 MMA FIN XXV TAX CR		BOSTON	MA	WEST CEDAR XXV LLC		05/20/2003		13,380,924	487,503	357,110		(123,364)				(123,364)		14.500
	333314 COLUMBIA HOUSING/PNC FUND XIX		BOSTON	MA	COLUMBIA HOUSING PNC FUND XIX INC		08/06/2003		14,999,996	456,813	394,762		(232,538)				(232,538)		15.000
	333332 WNC INSTITUTIONAL TAX CR XVII		IRVINE	CA	WNC ADVISORS LLC		03/05/2004		21,719,588	1,266,363	974,408		(361,558)				(361,558)		38.500
	333340 MMA FINANCIAL INST. XXVII		BOSTON	MA	WEST CEDAR XXVII LLC		05/28/2004		29,199,000	2,061,027	1,660,268		(571,423)				(571,423)		15.000
	333346 PNC MULTIFAMILY CAPITAL XXI		PORTLAND	OR	PNC MULTIFAMILY CAPITAL FUND XXI INC		05/26/2004		30,000,000	2,554,638	2,174,771		(886,883)				(886,883)		17.000
	333348 USA INST TAX CREDIT XL		GREENWICH	CT	RICHMAN USA TAX CREDIT XL LLC		08/27/2004		14,871,156	948,575	872,923		(421,454)				(421,454)		10.000
	333351 PNC MULTIFAMILY CAP FUND XXVI		PORTLAND	OR	PNC MULTIFAMILY CAPITAL FUND XXVI INC		11/30/2004		30,000,000	2,907,434	2,564,312		(1,483,495)				(1,483,495)		15.000
	333352 MMA FINANCIAL INST XXVIII		BOSTON	MA	WEST CEDAR XXVIII LLC		11/29/2004		29,999,999	2,514,620	2,066,994		(954,777)				(954,777)		9.500
	333359 BOSTON CAPITAL TAX CREDIT XXII		BOSTON	MA	BCCTC ASSOCIATES XXII LLC		11/29/2004		30,000,000	3,133,204	2,655,156		(1,050,256)				(1,050,256)		30.000
	333371 WNC INSTL TAX CREDIT FUND XIX		IRVINE	CA	WNC ADVISORS LLC		03/17/2005		24,000,000	2,211,648	1,939,527		(1,118,309)				(1,118,309)		15.600
	333378 RELATED CORP PRTNS XXIX LP		NEW YORK	NY	RCC ASSET MANAGERS XXIX LLC		05/23/2005		30,000,000	2,868,892	2,512,032		(1,676,162)				(1,676,162)		15.000
	333383 PNC MULTIFAMILY FUND XXIX		PORTLAND	OR	PNC MULTIFAMILY CAPITAL FUND XXIX INC		05/31/2005		30,000,000	3,811,040	3,158,529		(2,025,722)				(2,025,722)		15.000
	333384 MMA FINANCIAL INST TAX XXIX		BOSTON	MA	WEST CEDAR XXIX LLC		06/24/2005		29,999,999	3,381,784	2,959,065		(2,038,321)				(2,038,321)		10.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	333386 USA INST TAX CREDIT XLIII		GREENWICH	CT	RICHMAN USA TAX CREDIT XLIII LLC		07/01/2005		21,174,534	2,913,053	2,703,214		(1,406,545)				(1,406,545)		12.700
	333391 WNC INST TAX CREDIT CA #5		IRVINE	CA	WNC ADVISORS LLC		08/25/2005		7,000,000	590,163	502,795		(453,411)				(453,411)		33.000
	333393 BOSTON CAPITAL CORP TAX XXIV		BOSTON	MA	BCCTC ASSOCIATES XXIV LLC		08/26/2005		30,000,000	3,874,690	3,648,927		(1,937,281)				(1,937,281)		15.000
	333410 WNC INST TAX CRD FUND XXI LP		IRVINE	CA	WNC ADVISORS LLC		03/15/2006		23,940,529	3,402,430	3,072,008		(1,642,426)				(1,642,426)	59,471	36.900
	333414 BOSTON CAPITAL TAX CREDIT XXVI		BOSTON	MA	BCCTC ASSOCIATES XXVI LLC		04/03/2006		31,216,597	5,330,974	5,261,987		(2,398,657)				(2,398,657)		24.970
	333422 USA INST TAX CREDIT LII LP		GREENWICH	CT	RICHMAN USA TAX CREDIT LII LLC		05/19/2006		31,823,552	6,974,916	6,593,493		(2,674,833)				(2,674,833)		24.000
	333423 USA INST TAX CREDIT LIIA		GREENWICH	CT	RICHMAN USA TAX CREDIT LII LLC		05/19/2006		8,176,423	1,190,676	1,209,928		(587,721)				(587,721)		23.000
	333424 PNC MULTI CAPITAL FUND XXXI		PORTLAND	OR	PNC MULTIFAMILY CAPITAL FUND XXXI INC		05/30/2006		40,000,000	7,055,600	6,833,611		(3,199,160)				(3,199,160)		23.000
	333426 CHARTERMAC CORP PARTNERS XXXII		NEW YORK	NY	CCL ASSET MANAGERS XXXII LLC		06/16/2006		40,000,000	7,254,217	6,707,367		(3,298,299)				(3,298,299)		23.000
	333430 MMA TAX CREDIT FUND XXXI		BOSTON	MA	WEST CEDAR XXXI LLC		06/22/2006		39,999,999	6,348,361	6,216,323		(3,249,582)				(3,249,582)		11.400
	333432 WNC INST. TAXCR FUND X CA SER6		IRVINE	CA	WNC ADVISORS LLC		06/30/2006		20,999,999	3,482,528	3,089,536		(1,687,823)				(1,687,823)		39.800
	333611 IOWA FUND VI LP		OMAHA	NE	MHEG 2011 FUND MANAGER LLC		08/11/2011		9,826,349	6,998,287	5,735,735		(850,748)				(850,748)	173,651	27.400
	333612 STRATFORD FUND V LP		PEABODY	MA	SCG FUND V GP LLC		10/17/2011		18,268,408	12,103,699	9,813,820		(1,820,090)				(1,820,090)		25.000
	333619 CREA CORPORATE TCF XXIII		INDIANAPOLIS	IN	CREA GP CTC XXIII LLC		10/03/2011		24,493,133	16,206,323	13,703,053		(2,224,542)				(2,224,542)	506,867	20.000
	333634 KANSAS FUND IX LP		OMAHA	NE	MHEG 2011 FUND MANAGER LLC		11/23/2011		9,856,901	6,895,150	5,925,383		(849,864)				(849,864)	143,099	26.700
	333635 MHEG NEBRASKA FUND XVI LP		OMAHA	NE	MHEG 2011 FUND MANAGER LLC		11/23/2011		9,812,062	7,049,725	5,991,956		(877,472)				(877,472)	187,938	27.500
	333636 ALLIANT TAX CREDIT FUND 65		PALM BEACH	FL	ALLIANT GP 65 LLC		12/22/2011		24,851,737	15,616,486	13,741,704		(2,382,908)				(2,382,908)	948,263	20.000
	333640 GREAT LAKES CAPITAL FUND 26		LANSING	MI	GLCFH XXVI INC		05/14/2012		24,154,168	17,509,781	15,419,739		(2,214,422)				(2,214,422)	845,832	19.870
	333641 STERLING CORP PARTNERS FUND 52		MANHASSET	NY	FIRST STERLING ASSOCIATES NO 10 LLC		03/29/2012		26,971,997	16,870,412	15,986,069		(2,497,798)				(2,497,798)		32.460
	333645 OHIO EQUITY FUND XXII		COLUMBUS	OH	OHIO EQUITY FUND GP XXII LLC		07/26/2012		22,434,258	15,428,792	14,268,555		(2,130,067)				(2,130,067)	2,565,742	15.630
	333646 MERIDIAN AFFORDABLE HOUSING I		QUINCY	MA	MERIDIAN AFFORDABLE HOUSING ACQUISITION LLC		07/13/2012		27,330,266	12,288,636	10,633,531		(3,411,210)				(3,411,210)	209,311	26.260
	333647 R4 HOUSING PARTNERS LP		NEW YORK	NY	RHP GP LLC		05/30/2012		10,000,000	7,015,888	6,250,650		(997,016)				(997,016)		9.500
	333648 STRATFORD FUND VII		PEABODY	MA	SCG FUND VII GP LLC		07/02/2012		23,217,159	15,048,393	13,866,878		(2,009,069)				(2,009,069)		25.000
	333651 MHEG IOWA FUND VII LP		OMAHA	NE	MHEG 2011 FUND MANAGER LLC		12/20/2012		9,548,732	7,269,932	6,697,361		(866,286)				(866,286)	451,268	29.430
	333652 MHEG OKLAHOMA FUND IV LP		OMAHA	NE	MHEG 2011 FUND MANAGER LLC		11/19/2012		9,805,000	6,554,647	5,897,441		(843,850)				(843,850)	195,000	23.520
	333653 REDSTONE 2012 NATIONAL FUND LP		CLEVELAND	OH	RSEP MM LLC		11/14/2012		16,828,212	11,279,803	10,261,468		(1,410,609)				(1,410,609)	571,788	16.000
	333659 CREA XXIX		INDIANAPOLIS	IN	CREA GP CTC XXIX LLC		10/01/2012		24,596,810	17,359,766	16,024,902		(2,097,799)				(2,097,799)	403,190	17.420
	333675 CREA XXXII		INDIANAPOLIS	IN	CREA GP CTC XXXII LLC		05/13/2013		24,763,370	17,587,952	16,015,996		(2,318,728)				(2,318,728)	236,630	34.270
	333676 RICHMAN USA 88		GREENWICH	CT	RICHMAN USA TAX CREDIT LXXXIX LLC		06/04/2013		24,621,488	20,074,823	18,328,690		(2,204,755)				(2,204,755)	378,512	15.060
	333677 STRATFORD XI		PEABODY	MA	SCG FUND XI GP LLC		11/25/2013		19,195,827	16,599,445	14,456,838		(1,842,506)				(1,842,506)	804,173	26.000
	333681 OHIO EQUITY FUND XXIII		COLUMBUS	OH	OHIO EQUITY FUND GP XXIII LLC		07/15/2013		21,752,027	15,326,613	15,291,486		(1,952,242)				(1,952,242)	3,247,973	13.160
	333684 AEP CAPITAL PARTNERS GA		ATLANTA	GA	CAPITAL PARTNERS MANAGEMENT NML LLC		06/23/2014		24,678,483	23,190,853	19,350,219		(2,277,458)				(2,277,458)	340,000	98.990
	333685 GREAT LAKES CAPITAL FUND 28		LANSING	MI	GLCFH XXVIII INC		10/01/2013		20,125,103	16,893,588	15,081,727		(2,583,727)				(2,583,727)	4,874,897	22.940
	333686 REDSTONE 2013 NATIONAL FUND LP		CLEVELAND	OH	RSEP MM LLC		08/30/2013		22,062,666	17,176,770	15,968,588		(1,841,739)				(1,841,739)	2,937,334	25.000
	333687 WNC INSTITUTIONAL FUND 38		IRVINE	CA	WNC MANAGING PARTNERS LLC		08/23/2013		23,168,887	17,596,716	15,596,531		(2,515,862)				(2,515,862)	1,831,113	18.600
	333695 MHEG FUND 40 LP		OMAHA	NE	MHEG 2013 FUND MANAGER LLC		11/14/2013		22,778,705	19,234,501	17,513,686		(2,378,115)				(2,378,115)	2,221,295	18.500
	333702 CAHEC COMMUNITY EQUITY FND XIX		RALEIGH	NC	CAHEC FUND GP LLC		06/17/2014		21,909,750	19,852,602	18,616,241		(2,113,345)				(2,113,345)	3,090,250	23.400
	333708 MHEG FUND 42 LP		OMAHA	NE	MHEG 2014 FUND MANAGER LLC		09/30/2014		7,509,317	6,236,115	5,204,410		(1,885,829)				(1,885,829)	17,490,683	17.200
	333710 WNC INSTITUTIONAL FUND 39		IRVINE	CA	WNC MANAGING PARTNERS LLC		07/29/2014		23,400,337	22,382,221	18,321,704		(2,327,644)				(2,327,644)	6,599,663	25.000
	333711 GREAT LAKES CAPITAL FUND 29		LANSING	MI	GLCFH 29 INC		10/28/2014		12,877,971	10,868,467	8,638,145		(3,152,197)				(3,152,197)	22,122,029	25.400
	333712 BOSTON FINANCIAL ITC FUND 41		BOSTON	MA	WEST CEDAR XLI		07/15/2014		26,554,364	22,915,014	21,699,158		(2,882,649)				(2,882,649)	3,775,636	18.070
	333713 STRATFORD FUND XV		PEABODY	MA	SCG FUND XV GP LLC		12/22/2014		15,478,622	16,356,759	13,593,522		(1,279,648)				(1,279,648)	9,521,378	25.200
	333728 USA INSTITUTIONAL FUND 98		GREENWICH	CT	RICHMAN USA TAX CREDIT XCVIII LLC		12/12/2014		13,175,962	12,349,200	10,570,766		(1,921,050)				(1,921,050)	16,824,038	12.000
	333750 WNC INSTITUTIONAL FUND 40		IRVINE	CA	WNC MANAGING PARTNERS 40 LLC		04/30/2015		22,610,508	20,955,070	18,205,562		(2,671,065)				(2,671,065)	7,389,492	23.700
	333752 CREA CORPORATE TAX CREDIT 43		INDIANAPOLIS	IN	CREA GP CTC 43 LLC		07/01/2015		5,412,317	5,002,960	3,673,520		(1,597,203)				(1,597,203)	24,587,683	12.600
	333761 MHEG FUND 44 LP		OMAHA	NE	MHEG 2015 FUND MANAGER LLC		10/16/2015		1,093,656	1,086,644	338,353		(658,031)				(658,031)	28,906,344	20.000
	333769 GREAT LAKES CAPITAL FUND 30		LANSING	MI	GLCFH 30 INC		10/13/2015		4,922,085	4,862,956	4,172,454		(734,900)				(734,900)	25,077,915	16.300
	333770 RED STONE 2015 NATIONAL FUND		CLEVELAND	OH	RSEP MM LLC		10/29/2015		9,784,444	9,320,236	8,374,171		(1,391,771)				(1,391,771)	20,215,556	21.000
	333799 MHEG FUND 46 LP		OMAHA	NE	MHEG 2016 FUND MANAGER		10/07/2016		300,000		260,805		(39,195)				(39,195)	29,700,000	19.500
	333805 CREA CORPORATE TAX CREDIT 48		INDIANAPOLIS	IN	CREA GP CTC 48 LLC		07/13/2016		1,410,260	547,245	863,101		(547,159)				(547,159)	28,589,740	13.000
	333834 RED STONE 2016 NATIONAL FUND		WASHINGTON	DC	RSEP MM LLC		10/03/2016		5,429,251	4,694,492	5,261,016		(168,235)				(168,235)	24,570,749	24.000
	333837 WNC INSTITUTIONAL FUND 42 MA		SPRINGFEILD	MA	WNC MANAGING PARTNERS 42 LLC		08/12/2016		3,636,727	5,553,458	3,227,475		(409,252)				(409,252)	26,363,273	29.200
	333868 BOSTON FINANCIAL ITC FUND 46		BOSTON	MA	WEST CEDAR XLVI LLC		12/07/2016		489,701	401,808	489,701							29,510,299	14.600
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,392,392,339	597,653,734	530,740,971		(107,454,412)				(107,454,412)	348,468,074	XXX
	333396 MO AFFORDABLE HOUSING FUND VI		COLUMBIA	MO	MISSOURI HOUSING MANAGEMENT LLC		11/18/2005		13,003,654	2,433,913	1,265,833		(696,473)				(696,473)		39.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	333397 MMA MATTAPAN HEIGHTS II LLC		BOSTON	MA	WEST CEDAR XXVII LLC		10/14/2005		7,599,342	1,736,248	1,625,697		(54)				(54)		0.020
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									20,602,996	4,170,161	2,891,530		(696,527)				(696,527)		XXX
	309305 EL CAMINO MEMORIAL		SAN DIEGO	CA			01/01/1966										202,430		
	332285 LANDMARK REAL ESTATE IV		CHRISTIANA	DE	AFFILIATES OF LANDMARKS PARTNERS INC		12/28/2001			56,693									12.400
	333306 CBL & ASSOCIATES PROPERTIES		CHATANOOGA	TN	OTHER		12/19/2002		22,882,307	10,526,386	12,966,521	585,926					937,291		6.380
	333362 WRIGHTWOOD LLC		CHICAGO	IL	WRIGHTWOOD CAPITAL LLC		02/15/2005			2,045,806		915,036					1,629,437		11.690
	333388 LEGACY I		FOSTER CITY	CA	LEGACY PARTNERS INVESTMENT MANAGEMENT SERVICES LLC		07/28/2005		14,999,999	4,999,052	1,853,145	243,086							4.520
	333404 BOSTON CAPITAL MORTGAGE		BOSTON	MA	BCAHM ASSOCIATES LLC		06/29/2006		12,410,797	9,326,635	9,470,465	570,464					571,124		15.090
	333425 LEGACY II		FOSTER CITY	CA	LEGACY PARTNERS INVESTMENT MANAGEMENT SERVICES LLC		07/28/2006		20,000,000	446,333	342,887	(32,359)							4.380
	333469 FORTRESS V COINVEST		NEW YORK	NY	FORTRESS FUND V GP BCF LP		07/24/2007		3,577,685	1,947,808	1,054,098	(143,238)						43,715	0.500
	440018 KONNEX OFFICE BUILDING		BADEN	CHE			04/06/1997		20,892,670	52,290,158	52,290,158						1,416,694		
	440019 TORO I OFFICE BUILDING		ZURICH - OERLIKON	CHE			10/21/1997		13,740,469	26,923,466	26,923,466						553,824		
	REAL ESTATE - OTHER										1,100,228	(2,159,734)							
	SARGASSO MUTUAL INSURANCE CO LTD		BERMUDA	GBR			06/26/1986		2,757,004	7,133,697	7,133,697	437,062							9.780
4299999. Any Other Class of Assets - Unaffiliated									111,260,931	115,696,034	113,134,666	416,242					5,310,800	43,715	XXX
4499999. Total - Unaffiliated									6,721,409,333	6,455,642,904	5,132,189,393	294,401,311	(108,626,852)	35,630,660		(2,112,508)	296,985,499	2,127,522,169	XXX
4599999. Total - Affiliated									6,351,215,696	8,370,089,292	7,301,261,788	245,617,026			(16,065,950)		783,921,678	41,034,281	XXX
4699999 - Totals									13,072,625,029	14,825,732,196	12,433,451,181	540,018,337	(108,626,852)	35,630,660	(16,065,950)	(2,112,508)	1,080,907,177	2,168,556,449	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
770039	ABRY PARTNERS V LP	BOSTON	MA	ABRY PARTNERS LLC	07/29/2005	3		8,328		0.540
770040	ABRY PARTNERS IV LP	BOSTON	MA	ABRY PARTNERS LLC	10/04/2000	3		22,555		1.930
770054	ARLINGTON CAPITAL PARTNERS II	WASHINGTON	DC	ARLINGTON CAPITAL	07/13/2005	3		1,563		4.270
770057	ASIA PACIFIC GROWTH FUND III	SAN FRANCISCO	CA	H & Q ASIA PACIFIC GP	03/16/2000	1		2,000		1.330
770100	CENTRE CAPITAL INVESTORS IV LP	NEW YORK	NY	CPS PRINCIPALS LLC	09/27/2004	3		42,530		9.680
770108	CIVC PARTNERS FUND III LP	CHICAGO	IL	CIVC PARTNERS LP	11/13/2003	3		13,625		16.700
770119	CVC EUROPEAN EQUITY PTNRS IV	ST HELIER	JEY	CVC EUROPEAN EQUITY IV (AB) LTD.	08/31/2005	3		20,668		0.250
770132	FFC PARTNERS II LP	GREENWICH	CT	FERRER FREEMAN & CO LLC	10/01/1999	3		6,011		3.440
770145	FS EQUITY PARTNERS V	LOS ANGELES	CA	FREEMAN SPOGLI & CO	02/02/2004	3		12,949		2.030
770153	GREEN EQUITY INVESTORS IV LP	LOS ANGELES	CA	LEONARD GREEN & COMPANY	10/29/2003	3		26,998		1.350
770183	JP MORGAN PARTNERS GLOBAL INV	NEW YORK	NY	J P MORGAN PARTNERS	11/02/2001	3		25,074		3.380
770185	JP MRGN PTR GBL INV (SELLDOWN)	NEW YORK	NY	J P MORGAN PARTNERS	12/23/2004	3		15,831		11.650
770204	TRILANTIC CAPITAL PTRS III LP	NEW YORK	NY	LEHMAN BROTHERS MERCHANT BANKING ASSOC	11/18/2004	3		3,901		4.020
770242	OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	OAK HILL CAPITAL MANAGEMENT INC	12/28/2004	3		51,743		1.600
770253	PLATINUM EQUITY CAP PTNRS LP	LOS ANGELES	CA	PLATINUM EQUITY PARTNERS LLC	07/29/2004	3		399,332		2.860
770260	RESOLUTE FUND PARTNERS LLC	NEW YORK	NY	RESOLUTE FUND PARTNERS LLC	09/30/2002	3		30,156		1.330
770273	STERLING GROUP PARTNERS II	SHELTON	CT	STERLING GROUP	06/29/2005	3		18,816		4.260
770282	TENASKA POWER FUND LP	OMAHA	NE	TENSASK PF G LLC	07/01/2005	3		20,353		1.790
770291	VSS COMMUNICATIONS PTNRS IV LP	NEW YORK	NY	VSS EQUITIES IV LLC	09/28/2005	3		38,612		1.920
770325	CARLYLE/RIVERSTONE GEP III LP	WASHINGTON	DC	CARLYLE/RIVERSTONE GEP III LP	12/19/2005	3		169,595		0.790
770341	STAFFORD NM FUND I LP	LARKSPUR	CA	STAFFORD PRIVATE EQUITY INC	01/23/2006	1		686,790		100.000
770357	AVISTA CAPITAL PARTNERS LP	NEW YORK	NY	AVISTA CAPITAL PARTNERS GP LLC	04/24/2006	3		138,646		1.580
770362	FOX PAINE CAPITAL FUND III	FOSTER CITY	CA	FOX PAINE CAPITAL FUND III GP LP	05/01/2006	3		272,431		2.110
770378	BRENTWOOD ASC PRV EQUITY IV LP	LOS ANGELES	CA	BRENTWOOD PRIVATE EQUITY IV LP	06/29/2006	3		2,269,469		6.840
770381	COURT SQUARE CAPITAL PTR II LP	NEW YORK	NY	COURT SQUARE CAPITAL GP LLC	07/17/2006	3		111,456		1.670
770383	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY INVESTORS II LP	03/31/2006	3		22,127		0.830
770386	BERKSHIRE FUND VII LP	BOSTON	MA	SEVENTH BERKSHIRE ASSOCIATES LLC	07/19/2006	3		478,755		1.040
770388	BAIRD CAPITAL PARTNERS IV LP	MILWAUKEE	WI	BAIRD CAPITAL PTRS MANAGEMENT CO IV LLC	06/20/2006	3		158,697		7.390
770390	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	LINDSAY GOLDBERG & BESSEMER GP II LLC	07/17/2006	3		84,958		0.970
770391	CCMP CAPITAL INVESTORS II LP	NEW YORK	NY	CCMP CAPITAL ASSOCIATES LP	08/01/2006	3		251,807		1.680
770395	DLJ MERCHANT BANKING PTR IV LP	NEW YORK	NY	DLJ MERCHANT BANKING PTR IV LP	04/26/2006	3		155,787		1.360
770397	JC FLOWERS II LP	GEORGE TOWN	CYM	J.C. FLOWERS II LP	10/11/2006	3		67,639		0.400
770405	NORTH CASTLE PARTNERS 2007 LP	GREENWICH	CT	NCP GP 2007 LP	09/25/2006	3		482,036		20.000
770413	CATTERTON PARTNERS VI LP	GREENWICH	CT	CATTERTON MANAGING PARTNER VI LLC	07/10/2006	3		71,569		0.500
770426	FENWAY PTR CAPITAL FUND III LP	NEW YORK	NY	FENWAY PARTNERS III LLLC	01/26/2007	3		92,246		3.670
770431	CAPITAL Z PARTNERS III LP	GEORGE TOWN	CYM	UNION SQUARE PARTNERS GP LP	02/26/2007	3		120,389		5.980
770435	TCW ENERGY FUND XIV LP	LOS ANGELES	CA	TCW ASSET MANAGEMENT COMPANY	10/27/2006	3		443,487		0.580
770439	HIGHSTAR CAPITAL FUND III LP	NEW YORK	NY	AIG HIGHSTAR CAPITAL LLC	02/28/2007	3		648,844		1.660
770454	APAX EUROPE FUND VIIA LP	ST PETER PORT	GGY	APAX EUROPE VII GP LP INC	05/11/2007	3		129,852		0.480
770457	KKR ASIAN FUND LP	GEORGE TOWN	CYM	KKR ASSOCIATES ASIA LP	04/06/2007	3		171,242		0.500
770459	CARLYLE PARTNERS V LP	WASHINGTON	DC	TC GROUP V LP	05/25/2007	3		205,901		0.290
770462	THE RESOLUTE FUND II LP	NEW YORK	NY	RESOLUTE FUND PARTNERS II LLC	06/08/2007	3		73,912		0.280
770465	INVESTCORP PRIV EQ 2007 FND LP	GRAND CAYMAN	CYM	INVESTCORP PRIV EQ 2007 FUND GP LP	06/08/2007	3		212,954		6.700
770469	GREEN EQUITY INVESTORS V LP	LOS ANGELES	CA	GEI CAPITAL V LLC	11/30/2006	3		6,152		0.980
770470	CARLYLE EUROPE PARTNERS III LP	WASHINGTON	DC	CEP III GP LP	12/20/2006	3		319,582		0.570
770473	ENCAP ENERGY CAP FUND VII LP	HOUSTON	TX	ENCAP ENERGY CAP FUND VII LP	07/31/2007	3		289,100		0.980
770479	TRILANTIC IV (LEHMAN IV)	NEW YORK	NY	LEHMAN MERCH BANKING ASSOC IV LP	03/07/2007	3		845,430		1.310
770486	KPS SPECIAL SITUATIONS III LP	NEW YORK	NY	KPS INVESTORS III LP	05/18/2007	3		230,706		1.660
770487	CENTRE CAPITAL INVESTORS V LP	NEW YORK	NY	CENTRE CAPITAL INVESTORS V LP	06/07/2007	3		76,137		7.500
770489	CARLYLE STRATEGIC PART II LP	WASHINGTON	DC	CSP II GENERAL PARTNER LP	06/29/2007	3		41,033		1.150
770490	OAK HILL CAP PARTNERS III LP	FORT WORTH	TX	OHCP GENPAR III LP	10/14/2007	3		879,892		1.050
770500	CALERA CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	CALERA CAPITAL INVESTORS IV LP	11/14/2007	3		704,276		3.950
770501	TAILWIND CAPITAL PARTNERS LP	NEW YORK	NY	TAILWIND CAPITAL PARTNERS GP LP	12/28/2007	3		135,252		2.580
770505	MONITOR CLIPPER EQ PTR III LP	CAMBRIDGE	MA	MONITOR CLIPPER PARTNERS III LP	09/19/2007	3		880,306		8.030
770510	SUNTX CPI EXPANSION FUND LP	DALLAS	TX	SUNTX CPI EXPANSION FUND GP LP	01/01/2008	3		113,321		7.970
770511	RIVERSTONE/CARLYLE GLB E&P IV	WASHINGTON	DC	RIVERSTONE/CARLYLE ENERGY PARTNERS IV LP	01/17/2008	3		931,979		0.500
770513	KKR EUROPEAN FUND III LP	GRAND CAYMAN	CYM	KKR ASSOCIATES EUROPE III LP	01/17/2008	3		153,123		0.430
770515	ALTOS VENTURES IV LP	MENLO PARK	CA	ALTOS MANAGEMENT PARTNERS IV LLC	10/01/2007	1		350,000		5.780
770516	ABRY PARTNERS VI LP	BOSTON	MA	ABRY VI CAPITAL PARTNERS LP	03/03/2008	3		143,707		1.440
770528	STAFFORD NM FUND II LP	LARKSPUR	CA	STAFFORD PRIVATE EQUITY INC	04/18/2008	1		201,240		100.000
770535	ADVENT INTERNAT GPE VI-A LP	BOSTON	MA	ADVENT INTERNATIONAL GPE VI GP LP	03/12/2008	3		247,500		0.580
770536	BAIRD VENTURE PTRS III LP	MILWAUKEE	WI	BAIRD VENTURE PTRS MGMT CO III LLC	01/17/2008	1		173,250		7.170
770541	ACP CONVATEC COINVEST LLC	NEW YORK	NY	ACP-CONVATEC COINVEST LLC	07/16/2008	3		15,769		8.870
770544	LEEDS EQUITY PARTNERS V LP	NEW YORK	NY	LEEDS EQUITY ASSOCIATES V LP	12/21/2007	3		1,563,139		1.920

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
770545	TOWERBROOK INVESTORS III LP	GEORGE TOWN	CYM	TOWERBROOK INVESTORS GP III LP	04/30/2008	3		62,303		2.900
770547	LINDSAY GOLDBERG III LP	DOVER	DE	LINDSAY GOLDBERG GP III LLC	05/21/2008	3		715,374		0.750
770562	BUNKER HILL CAPITAL II QP LP	BOSTON	MA	BUNKER HILL INVESTMENTS II LLC	10/24/2008	3		94,325		7.630
770564	AVISTA CAPITAL PARTNERS II LP	NEW YORK	NY	AVISTA CAPITAL PARTNERS II GP LLC	07/25/2008	3		921,584		2.390
770572	CLAYTON DUB RICE VIII LP	GEORGE TOWN	CYM	CD&R ASSOCIATES VIII LTD	01/12/2009	3		168,884		0.960
770575	WCAS XI LP	NEW YORK	NY	WCAS XI ASSOCIATES LLC	02/10/2009	3		507,255		0.850
770577	CRESTVIEW PARTNERS II LP	NEW YORK	NY	CRESTVIEW PARTNERS II GP LP	04/02/2009	3		324,364		1.030
770579	WIND POINT PARTNERS VIIA LP	CHICAGO	IL	WIND POINT PARTNERS VII LP	04/10/2009	3		9,794,198		6.080
770620	CD&R UNIVAR CO INVESTOR LP	GEORGE TOWN	CYM	CD&R ASSOCIATES VIII, LTD	08/31/2010			237,528		13.470
770633	ENCAP ENERGY CAP FD VIII LP	HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP	02/16/2011	3		732,181		0.230
770641	VERITAS III	NEW YORK	NY	VERITAS CAPITAL PARTNERS III LLC	02/08/2006	3		12,631		5.050
770646	AURORA EQUITY PARTNERS IV LP	LOS ANGELES	CA	AURORA CAPITAL PARTNERS IV LLC	06/15/2011	3		715,388		4.680
770650	ARLINGTON CAP PARTNERS III LP	CHEVY CHASE	MD	ARLINGTON MANAGEMENT III LLC	07/01/2011	3		6,974,221		6.020
770654	ACP INC RESEARCH COINVEST LLC	NEW YORK	NY	AVISTA CAPITAL PARTNERS	07/07/2011	3		42,625		28.420
770662	ABRY PARTNERS VII LP	BOSTON	MA	ABRY VII CAPITAL PARTNERS LP	04/29/2011	3		290,343		0.920
770664	BERKSHIRE FUND VIII LP	WILMINGTON	DE	EIGHTH BERKSHIRE ASSOCIATES LLC	05/11/2011	3		3,318,498		0.600
770668	ARCLIGHT ENERGY PARTNERS V LP	BOSTON	MA	ARCLIGHT PEF GP V LLC	12/01/2011	3		1,413,390		0.450
770671	CRESTVIEW TULIP INVESTORS LLC	NEW YORK	NY	CRESTVIEW PARTNERS II GP LP	12/19/2011			36,243		6.710
770676	ENCAP ENERGY VIII COINVEST LP	HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP	12/20/2011	3		203,091		0.510
770681	GENERATION GROWTH CAP FN II LP	MILWAUKEE	WI	GENERATION GROWTH CAP PARTNERS II LLC	01/31/2012	3		276,974		23.080
770684	EXCELSIOR CAP PARTNERS IV LP	GEORGE TOWN	CYM	EXCELSIOR CAPITAL ASIA GP IV LP	02/21/2012	3		1,102,130		8.330
770688	RIVERSTONE GLB ENRGY&PWR FND V	NEW YORK	NY	RIVERSTONE ENERGY PARTNERS V LP	05/04/2012	3		2,136,894		0.320
770690	AIF CAPITAL ASIA IV LP	GRAND CAYMAN	CYM	AIF CAPITAL ASIA IV GP LIMITED	05/11/2012	3		928,998		3.190
770698	HIGHBRIDGE PRNCPL STRT MEZZ II	NEW YORK	NY	HIGHBRIDGE PRINCIPAL STRAT MEZZ II GP	05/23/2012	3		1,846,296		1.370
770699	EPE DOMESTIC CO INVESTORS LP	WILMINGTON	DE	EPE ACQUISITION HOLDING LLC	05/22/2012	3		27,898		14.670
770702	HARVEST PARTNERS VI LP	NEW YORK	NY	HARVEST ASSOCIATES VI LP	06/01/2012	3		1,293,766		1.350
770704	CIPH HOLDINGS LLC	NEW YORK	NY	VERITAS CAPITAL FUND IV LP	06/04/2012	3		64,315		12.860
770712	AVISTA CAPITAL PARTNERS III LP	NEW YORK	NY	AVISTA CAPITAL PARTNERS III GP LP	06/26/2012	3		3,040,415		2.910
770723	ADVENT INTERNATIONAL GPE VII B	BOSTON	MA	GPE VII GP LP	08/27/2012	3		1,434,000		0.370
770725	QUAD C PARTNERS VIII LP	CHARLOTTESVILLE	VA	QUAD C PARTNERS VIII LP	09/07/2012	3		5,008,266		2.210
770727	TRILANTIC CAPITAL PARTNERS V	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS V LP	09/20/2012	3		9,370,464		1.200
770729	COURT SQUARE CAP PARTNERS III	NEW YORK	NY	COURT SQUARE CAPITAL GP III LLC	10/02/2012	3		1,743,526		1.010
770730	CARLYLE US EQUITY OPPORTUNITY	WASHINGTON	DC	CARLYLE EQUITY OPPORTUNITY GP LP	10/05/2012	3		389,777		1.340
770731	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY INVESTORS IV LP	10/30/2012	3		2,545,919		0.770
770738	KKR NORTH AMERICA FUND XI LP	NEW YORK	NY	KKR NORTH AMERICA FUND XI LP	11/15/2012	3		5,120,505		0.230
770748	NORTH CASTLE PARTNERS V LP	GREENWICH	CT	NORTH CASTLE PARTNERS GP V LP	12/17/2012	3		913,162		8.220
770750	ARSENAL CAPITAL PARTNERS III	NEW YORK	NY	ARSENAL CAPITAL INVESTMENT III LP	12/20/2012	3		2,344,121		1.260
770753	FRONTENAC X PRIVATE CAPITAL LP	CHICAGO	IL	FRONTENAC COMPANY X PARTNERS GP LP	12/28/2012	3		1,275,000		7.360
770755	ENCAP ENERGY CAPITAL FUND IX	HOUSTON	TX	ENCAP EQUITY FUND IX GP LP	01/08/2013	3		3,018,252		0.190
770768	LTS GROUP HOLDINGS LLC	WILMINGTON	DE	BERKSHIRE FUND VIII INVESTMENT CORP	04/11/2013	3		836,008		0.490
770784	TCP TEMPLAR HOLDINGS SPV LLC	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS ASSOC V LP	05/23/2013	3		4,325		4.160
770793	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	BRENTWOOD PRIVATE EQUITY V LP	07/12/2013	3		4,591,127		2.760
770795	MEZZVEST III LP	ST HELIER	JEY	MEZZVEST PARTNERS III LIMITED	07/23/2013	3		4,732,433		2.570
770797	CCMP CAPITAL INVESTORS III LP	WILMINGTON	DE	CCMP CAPITAL ASSOCIATES III LP	07/26/2013	3		1,246,151		0.570
770800	PLATINUM EQUITY CP PTRS III LP	WILMINGTON	DE	PLATINUM EQUITY PARTNERS III LLC	08/05/2013	3		6,340,615		0.410
770803	GREENBRIAR COINVESTMENT NC LP	WILMINGTON	DE	GREENBRIAR EQUITY FUND III LP	08/16/2013	3		26,118		58.040
770812	RIVERSTONE FIELDWOOD PTRS LP	WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS V LP	09/27/2013	3		1,524,842		2.680
770815	AURORA RESURGENCE FUND II LP	DOVER	DE	AURORA RESURGENCE CAPITAL PTRS II LLC	10/03/2013	3		83,917		1.640
770817	HARBOUR GRP INVESTMENTS VI LP	WILMINGTON	DE	HARBOUR GROUP VI MANAGEMENT CO LLC	10/01/2013	3		804,931		3.050
770820	KKR ASIAN FUND II LP	GEORGE TOWN	CYM	KKR ASSOCIATES ASIA II LP	10/04/2013	3		1,567,064		0.110
770822	KAINOS CAPITAL PARTNERS LP	WILMINGTON	DE	KAINOS CAPITAL PARTNERS GP LP	10/15/2013	3		2,548,933		4.110
770828	CLAYTON DUBILIER & RICE IX LP	GEORGE TOWN	CYM	CD&R ASSOCIATES IX LP	11/21/2013	3		9,009,858		0.550
770840	APOLLO INVESTMENT FUND VIII LP	WILMINGTON	DE	APOLLO ADVISORS VIII LP	12/11/2013	3		6,208,875		0.220
770842	BEECKEN PETTY OKEEFE FN IV	WILMINGTON	DE	BEECKEN PETTY OKEEFE & COMPANY IV LP	12/13/2013	3		1,881,183		3.880
770847	STERLING INVESTMENT PTNRS III	WILMINGTON	DE	STERLING INVSTMNT PTNS MGMT III LLC	01/03/2014	3		442,772		2.840
770850	GREENBRIAR EQUITY FUND III LP	WILMINGTON	DE	GREENBRIAR EQUITY CAPITAL III LP	01/21/2014	3		5,943,158		2.440
770852	OLYMPUS GROWTH FUND VI LP	WILMINGTON	DE	OGP VI LLC	01/21/2014	3		6,226,364		0.890
770861	HARBERT POWER FUND V LLC	WILMINGTON	DE	HARBERT POWER MM V LLC	02/10/2014	3		12,927,362		5.160
770862	THE RESOLUTE FUND III LP	WILMINGTON	DE	THE RESOLUTE PARTNERS III GP LLC	02/27/2014	3		3,264,262		0.560
770864	RIVERSTONE FIELDWOOD PTNRS B	WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS V LP	03/21/2014	3		179,396		3.570
770868	MACQUARIE INFRASTRUCTURE FDIII	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS III GP	04/25/2014			14,615,995		0.820
770869	PALLADIUM EQUITY PARTNERS IV	WILMINGTON	DE	PALLADIUM EQUITY PARTNERS IV LLC	05/06/2014	3		5,373,862		1.750
770879	CENTRE CAPITAL INVESTORS VI LP	WILMINGTON	DE	CENTRE PARTNERS VI LP	05/30/2014	3		3,364,281		13.760
770881	THOMA BRAVO FUND XI LP	KENT	DE	THOMA BRAVO PARTNERS XI LP	06/03/2014	3		4,366,855		0.710

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
770885	STARWOOD ENERGY INFRASTRUCTURE	WILMINGTON	DE	SEI MANAGEMENT-II LP	06/25/2014			5,500,000		2.540
770888	TRILANTIC ENERGY PARTNERS	WILMINGTON	DE	TRILANTIC ENERGY PARTNERS	07/01/2014	3		9,272,199		4.890
770890	FS EQUITY PARTNERS VII LP	WILMINGTON	DE	FS CAPITAL PARTNERS VII LLC	07/09/2014	3		9,255,814		1.890
770892	ENCAP FLATROCK MIDSTREAM FUND	HOUSTON	TX	ENCAP EQUITY FUND VIII GP LP	07/09/2014			3,018,073		0.330
770893	FIRST RESERVE BUYOUT FUND XIII	GEORGE TOWN	CYM	FIRST RESERVE GP XIII LP	07/15/2014	3		1,820,450		0.440
770895	CIP CAPITAL FUND LP	DOVER	DE	COMPASS PARTNERS GP LP	07/17/2014	3		5,683,238		8.250
770897	PAINE & PARTNERS CAPITAL FD IV	GEORGE TOWN	CYM	PAINE & PARTNERS CAPITAL FUND IV GP LP	07/23/2014	3		6,319,589		3.460
770899	WASSERSTEIN PARTNERS III LP	DOVER	DE	WASSERSTEIN PARTNERS III GP LP	07/28/2014	3		3,739,048		10.610
770904	BLUE POINT CAPITAL PTRS III LP	CLEVELAND	OH	BLUE POINT CAPITAL PTRS MGMT III LP	08/18/2014	3		2,989,851		7.500
770906	GTCR FUND XI	DOVER	DE	GTCR PARTNERS XI A&C LP	09/02/2014	3		3,500,000		0.440
770908	CARLYLE ASIA PARTNERS IV	GEORGE TOWN	CYM	CARLYLE ASIA PARTNERS IV GENERAL PRT LP	09/24/2014	3		1,858,660		0.490
770910	RIVERSTONE FIELDWOOD STRATEGIC	HOUSTON	TX	RIVERSTONE V FW HOLDINGS LLC	08/04/2014			20,000		100.000
770911	OHCP III BC COI LP	FORT WORTH	TX	OHCP GENPAR III LP	09/30/2014	2		9,977		11.410
770913	CARLYLE EUROPE PARTNERS IV	WASHINGTON	DC	CEP IV MANAGING GP LP	10/14/2014	3		5,714,310		0.490
770925	TCP WARD COINVEST LP	WILMINGTON	DE	TRILANTIC CAPITAL ASSOCIATES V LP	11/04/2014			2,227,770		7.570
770929	CRESTVIEW PARTNERS III LP	UGLAND HOUSE	CYM	CRESTVIEW PARTNERS III GP LP	03/03/2015	3		1,915,569		0.770
770931	KKR GLOBAL INFRASTRUCTUR FD II	GEORGE TOWN	CYM	KKR ASSOCIATES INFRASTRUCTURE II LP	12/18/2014			4,333,268		0.850
770934	FIRST RESERVE ENERGY INFRA II	GEORGE TOWN	CYM	FIRST RESERVE ENERGY INFRASTRUCT GP II	12/23/2014			4,856,201		0.790
770935	WP PARIS COINVEST LP	WILMINGTON	DE	WASSERSTEIN PARTNERS III (GP), L.P.	12/29/2014			14,295		10.230
770937	TAILWATER ENERGY FUND II LP	WILMINGTON	DE	TW GP EF II LP	12/23/2014			4,664,526		3.090
770948	HARVEST PARTNERS STRUCTURED	NEW YORK	NY	HARVEST ASSOCIATES SCF LP	12/31/2014	3		1,578,794		7.650
770952	REVELSTOKE CAPITAL PARTNERS	WILMINGTON	DE	RCP FUND I GP LLC	01/15/2015	3		4,184,650		6.180
770954	HGGC II	GEORGE TOWN	CYM	HGGC FUND II GP LP	01/27/2015	3		5,086,894		3.430
770960	KKR EUROPEAN FUND IV	GEORGE TOWN	CYM	KKR ASSOCIATES EUROPE IV LP	02/26/2015	3		7,361,130		0.690
770964	FFL CAPITAL PARTNERS IV LP	UGLAND HOUSE	CYM	FFL GP IV LP	03/27/2015	3		3,628,968		2.720
770967	KKR EAGLE COINVEST LP	GEORGE TOWN	CYM	KKR EAGLE COINVEST GP LIMITED	03/25/2015			10,209,210		18.780
770968	CRESSEY & COMPANY FUND V	WILMINGTON	DE	CRESSEY & COMPANY GP LP	04/13/2015	3		2,310,000		2.770
770970	WCAS XII LP	WILMINGTON	DE	WCAS XII ASSOCIATES LLC	04/20/2015	3		1,362,718		0.580
770974	THOMA BRAVO SPECIAL FUND II LP	DOVER	DE	THOMA BRAVO PARTNERS XI LP	04/29/2015	3		1,457,758		0.520
770976	ABRY PARTNERS VIII	BOSTON	MA	ABRY VIII CAPITAL PARTNERS LP	05/05/2015	3		6,118,897		0.870
770980	BAIN CAPITAL EUROPE IV LP	GEORGE TOWN	CYM	BAIN CAPITAL PARTNERS EUROPE IV LP	05/12/2015	3		2,929,165		0.570
770984	ATLANTIC EQUITY PTNRS IV A LP	WILMINGTON	DE	ATLANTIC EQUITY ASSOCIATES IV A LP	05/22/2015	3		206,266		3.140
770985	VERITAS CAPITAL FUND V LP	NEW YORK	NY	VERITAS CAPITAL PARTNERS V LLC	06/08/2015	3		4,187,106		1.280
770987	MIDOCEAN PARTNERS IV LP	WILMINGTON	DE	MIDOCEAN ASSOCIATES IV LP	06/26/2015	3		5,428,363		8.730
770989	WP LH CO INVEST LP	WILMINGTON	DE	WASSERSTEIN PARTNERS III GP LP	06/26/2015			10,037		13.770
770997	GHO CAPITAL FUND I LP	GEORGE TOWN	CYM	GHO GP I LP	07/16/2015	3		9,003,535		4.100
771002	KIDKRAFT GROUP HOLDINGS LLC	WILMINGTON	DE	MIDOCEAN PARTNERS IV LP	07/08/2015	2		413,569		6.080
771013	ARCLIGHT ENERGY PTRS FD VI LP	WILMINGTON	DE	ARCLIGHT PEF GP VI LLC	08/14/2015	3		3,237,014		0.430
771016	KELSO HAMMER COINVEST LP	DOVER	DE	JAMES J CONNORS II	08/17/2015			42,235		6.190
771028	TPG PARTNERS VII LP	FORT WORTH	TX	TPG GENPAR VII LP	09/25/2015	3		4,814,637		0.230
771032	RIDGEMONT EQUITY PTNS II LP	WILMINGTON	DE	RIDGEMONT EQUITY MGT II LP	11/30/2015	3		6,722,446		2.410
771034	IRVING PLACE CAP PTNS III SPV	GRAND CAYMAN	CYM	IPC ADVISORS III SPV LP	07/31/2015	3		172,378		0.750
771037	ABRY PARTNERS VII LP	BOSTON	MA	ABRY VII CAPITAL PARTNERS LP	09/30/2015			1,013,995		0.730
771041	FFL CAPITAL PARTNERS III LP	WILMINGTON	DE	FRIEDMAN FLEISCHER & LOWE LLC	09/30/2015			843,962		2.400
771043	HAMILTON LANE COINVEST FUND II	WILMINGTON	DE	HAMILTON LANE	09/30/2015			1,226,769		2.520
771045	KELSO INVEST ASSOCIATES VII LP	NEW YORK	NY	KELSO & COMPANY	09/30/2015			4,707		1.130
771047	KELSO INVEST ASSOCIATES VIII	NEW YORK	NY	KELSO & COMPANY	09/30/2015			912,892		0.970
771049	NEW MOUNTAIN PARTNERS III LP	NEW YORK	NY	NEW MOUNTAIN CAPITAL	09/30/2015			10,012,641		0.930
771059	RCAF VI CIV XXXII LP	WILMINGTON	DE	RCAF VI ASSOCIATES LP	09/30/2015			9,612,086		55.150
771062	CARLYLE US EQUITY OPP FUND II	GEORGE TOWN	CYM	CARLYLE EQUITY OPP FUND II GP	11/25/2015	3		1,853,093		1.000
771064	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	GENSTAR CAPITAL VII LP	10/01/2015	3		13,645,863		1.830
771066	CALERA CAPITAL PARTNERS V LP	WILMINGTON	DE	CALERA CAPITAL INVESTORS V	10/14/2015	3		7,410,629		19.400
771068	RIVERSTONE GLB E&P FUND VI LP	WILMINGTON	DE	RIVERSTONE ENERGY PARTNERS VI LP	09/20/2016	3	3,864,152			0.600
771070	EQT OZ COINVEST LP	LONDON	GBR	EQT VI (GP) LP	05/29/2014	2		5,024		4.930
771078	GRYPHON PARTNERS IV	SAN FRANCISCO	CA	GRYPHON GENPAR IV LP	11/25/2015	3		12,060,419		4.970
771080	GRYPHON COINVEST FUND IV LP	SAN FRANCISCO	CA	GRYPHON GENPAR IV LP	11/25/2015	3		830,258		6.530
771082	RIVERSIDE STRATEGIC CAP FUND I	WILMINGTON	DE	RSCF I ASSOCIATES LP	10/16/2015	3		3,415,264		20.180
771084	LINDSAY GOLDBERG IV LP	DOVER	DE	LINDSAY GOLDBERG GP IV LLC	10/30/2015	3		1,429,778		0.530
771086	ARSENAL CAPITAL PARTNERS IV	NEW YORK	NY	ARSENAL CAPITAL INVESTMENT IV LP	04/25/2016	3	3,990,769	8,758,625		2.480
771088	LINDEN CAPITAL PARTNERS III LP	DOVER	DE	LINDEN MANAGER III LP	06/23/2016	3	1,753,753	3,532,495		3.520
771090	WASSERSTEIN PARTNERS IV LP	DOVER	DE	WASSERSTEIN PARTNERS IV GP LP	06/09/2016	3	3,141,328			4.620
771092	CALERA XVIII LP	GEORGE TOWN	CYM	CALERA CAPITAL INVESTORS V	10/14/2015			63,017		30.000
771096	MASON WELLS BUYOUT FUND IV LP	WILMINGTON	DE	MASON WELLS BUYOUT PARTNERS IV LLC	05/25/2016	3	3,505,875	265,133		4.080
771098	STONEPEAK INFRASTRUCTURE FD II	WILMINGTON	DE	STONEPEAK ASSOCIATES II LLC	02/12/2016		65,325	10,281,669		0.660

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
771100	DESSERTS LLC	WILMINGTON	DE	GRYPHON GENPAR IV LP	12/01/2015	2		1,701,353		4.880
771104	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST ASSOCIATES VII LP	09/28/2016	3	630,730			1.520
771106	CIP CAPITAL FUND II LP	WILMINGTON	DE	CIP CAPITAL GP II LP	08/18/2016	3	3,459,568			8.020
771108	HAMILTON LANE SECONDARY FD IV	WILMINGTON	DE	HAMILTON LANE SECONDARY FUND IV GP LLC	02/19/2016		1,292,302	2,061,216		4.670
771111	GRAHAM PARTNERS IV LP	WILMINGTON	DE	GRAHAM PARTNERS GENERAL PARTNER IV LP	04/21/2016	3	926,354	2,718,047		7.350
771115	AIM AEROSPACE HOLDINGS LLC	RENTON	WA	LIBERTY HALL CAPITAL PARTNERS	01/29/2016		23,750,000			21.110
771119	AURORA EQUITY PARTNERS V LP	DOVER	DE	AURORA CAPITAL PARTNERS V LP	06/10/2016	3	326,435	7,403,138		7.490
771121	KELSO INVESTMENT ASSOCIATES IX	DOVER	DE	KELSO GP IX LP	07/07/2016	3	5,672,727	2,496,831		1.240
771123	ADVENT INTERNATIONAL GPE VIIIB	WILMINGTON	DE	GPE VIII GP	09/26/2016	3	504,000			0.950
771125	FRAZIER HEALTHCARE GROWTH VIII	WILMINGTON	DE	FHM GROWTH BUYOUT VIII LP	09/29/2016	3	1,440,000	384,000		6.850
771127	KKR BLUE CO INVEST LP	GEORGE TOWN	CYM	KKR BLUE COINVEST GP LIMITED	03/01/2016		22,854,638			32.780
771131	NEXPHASE CAPITAL FUND III LP	WILMINGTON	DE	NEXPHASE CAPITAL FUND III GP LP	06/20/2016	3	4,896,819	6,158,278		4.800
771135	LYTX HOLDINGS LLC	WILMINGTON	DE	GTCR FUND XIA LP	03/15/2016	2	7,312,500			1.920
771141	HAMILTON LANE NM FUND I LP	WILMINGTON	DE	HAMILTON LANE NM FUND I GP LLC	06/28/2016	3	20,804,641	27,235,808		94.050
771143	NORTH CASTLE PARTNERS VI LP	WILMINGTON	DE	NCP GP VI LP	03/30/2016	3	1,900,000	4,318,180		8.000
771151	WIND POINT PARTNERS VIIIA LP	CHICAGO	IL	WIND POINT INVESTORS VIII LP	06/07/2016	3	3,440,574	9,153,052		11.320
771153	JLL PARTNERS FUND VII LP	WILMINGTON	DE	JLL ASSOCIATES VII LP	04/19/2016	3	4,874,797	1,008,945		2.470
771155	MIP CLECO PARTNERS LP	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS III GP	04/12/2016		25,000,000	5,028,552		2.500
771156	BROOKFIELD INFRASTRUCTURE IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III GP	05/16/2016		2,424,808	3,686,623		0.230
771160	KAINOS CAPITAL PARTNERS II LP	WILMINGTON	DE	KCP II GP LP	12/19/2016	3	225,522			3.240
771162	VSS IV SPV PARALLEL LP	WILMINGTON	DE	VSS EQUITIES IV SPV LLC	04/28/2016	3	5,168,921	394,717		30.320
771172	NYCA INVESTMENT FUND LP	NEW YORK	NY	NYCA INVESTMENTS LLC	06/22/2016	3	416,667	416,667		33.000
771173	ABRY HERITAGE PARTNERS LP	DOVER	DE	ABRY HERITAGE CAPITAL PARTNERS LP	07/01/2016	3	669,847	555,086		1.670
771177	GC ATHENA CO INVEST LP	WILMINGTON	DE	GENSTAR CAPITAL VII LP	06/17/2016		4,875,693	1,261,569		2.710
771179	CD&R CORDEVIGO EQY HOLDINGS LP	GEORGE TOWN	CYM	CD&R ASSOCIATES IX LP	06/29/2016	2	2,041,660			29.600
771183	ARBOR INVESTMENTS IV LP	WILMINGTON	DE	ARBOR PRIVATE INVESTMENT CO IV LLC	09/19/2016	3	2,856,684			2.840
771186	BPB GROUP HOLDINGS LP	WILMINGTON	DE	FS EQUITY PARTNERS VII LP	07/05/2016		9,250,000			5.820
771188	OB HOLDINGS I LLC	WILMINGTON	DE	NEWSTONE PARTNERS III LP	07/01/2016	2	1,803,750			1.170
771190	ENVISION COINVEST LP	GEORGE TOWN	CYM	GHO GP I LP	07/01/2016		13,875,000			92.500
771194	EXW COINVEST LP	DOVER	DE	PERIDOT COINVEST MANAGER LLC	07/20/2016		13,875,000			4.080
771198	ARLINGTON CAPITAL PARTNERS IV	WILMINGTON	DE	ARLINGTON CAPITAL GROUP IV LLC	12/19/2016	3	1,447,500			5.870
771202	ARES ENERGY INVESTORS FUND V	WILMINGTON	DE	ARES EIF MANAGEMENT V LP	11/28/2016		7,206,739			6.550
771204	ACP WCG COINVEST 1 LLC	WILMINGTON	DE	ARSENAL CAPITAL INVESTMENT WCG LLC	08/12/2016		30,062,500			23.210
771206	PTC HOLDING COMPANY LLC	WILMINGTON	DE	LINDEN CAPITAL PARTNERS	08/09/2016		4,625,000			3.850
771209	ENDO PARENT LLC	DOVER	DE	KELSO GP IX LP	08/18/2016	2	5,842,105			3.780
771211	VSC WIRE SOLUTIONS LLC	DOVER	DE	VANCE STREET CAPITAL	08/19/2016		9,250,000			14.800
771215	OTG HP SCF INVESTOR LLC	DOVER	DE	HARVEST PARTNERS STRUCTURED CAPITAL FUND	08/26/2016		62,483,750			35.970
771217	EFS SHIPROCK HOLDCO LLC	DOVER	DE	GE CAPITAL US HOLDINGS	08/31/2016		37,537,200			44.990
771221	AURORA PAS HOLDINGS LLC	DOVER	DE	AURORA CAPITAL PARTNERS V LP	09/28/2016		23,125,000			13.240
771223	FLORIDA FOOD HOLDINGS LP	WILMINGTON	DE	KAINOS CAPITAL PARTNERS GP LP	09/30/2016		4,625,000			4.630
771225	PLATINUM EQUITY CAPITAL PTR IV	WILMINGTON	DE	PLATINUM EQUITY PARTNERS IV LP	11/28/2016	3	1,714,744	393,375		4.450
771229	GENERATION GROWTH CAP FUND III	MILWAUKEE	WI	GENERATION GROWTH CAP PARTNERS III LLC	10/18/2016		2,100,000	1,050,000		34.200
771230	RCD HOLDINGS LLC	WILMINGTON	DE	GTCR INVESTORS	10/14/2016	2	2,497,500			4.000
771232	KELSO RSC CO INVESTMENT LP	WILMINGTON	DE	JAMES J CONNORS II	10/20/2016	2	4,625,000			1.850
771234	WESTERN GENERATION PARTNER LLC	WILMINGTON	DE	HARBERT POWER FUND V LLC	11/14/2016		45,000,000			15.550
771236	ACRISURE INVESTORS FO LLC	WILMINGTON	DE	ABRY SENIOR EQUITY IV LP	11/18/2016		50,732,759			7.590
771238	ACRISURE INVESTORS SO LLC	WILMINGTON	DE	ABRY PARTNERS VIII	11/18/2016		12,683,190			1.900
771240	ABRY SENIOR EQUITY V LP	DOVER	DE	ABRY SENIOR EQUITY INVESTORS V LP	11/21/2016	3	1,059,750			1.860
771242	TRIPLE POINT HOLDINGS PSHIP LP	WILMINGTON	DE	TRIPLE POINT HOLDINGS GP LLC	11/10/2016		6,041,250			0.090
771244	EMPOWER PAYMENTS HOLDINGS LLC	WILMINGTON	DE	GTCR INVESTMENT XI LLC	11/30/2016	2	3,700,000			2.510
1599999. Joint Venture Interests - Common Stock - Unaffiliated							519,249,825	506,920,680		XXX
770637	NM CAP STRATEGIC EQTY FD I LP	MILWAUKEE	WI	NM CAP STRATEGIC EQTY FD I LP	02/01/2011			138,876		38.080
770638	NM CAP MEZZANINE FUND I LP	MILWAUKEE	WI	NMC GP, LLC	02/01/2011	2		52,365		76.150
1699999. Joint Venture Interests - Common Stock - Affiliated								191,241		XXX
326192	BROADWAY PLAZA	WALNUT CREEK	CA	MACERICH LP	01/18/1985			33,791,253		50.000
333230	INSTITUTIONAL HOUSING III	LOS ANGELES	CA	INSTITUTIONAL HOUSING PARTNERS INC	11/10/1999			1,702,865		6.940
333357	CITY CENTER AT OYSTER POINT II	NEWPORT NEWS	VA	NEWPORT NEWS TOWN CNTR LLC	02/24/2005			5,608,413		80.000
333380	ONE OVERLOOK	LINCOLNSHIRE	IL	LLL PARTNERSHIP/LAKE DGR	07/28/2005			450,240		80.400
333490	GABLES WEST AVE	HOUSTON	TX	LION GABLES REALTY LP	03/26/2008			1,800,000		60.000
333561	SAWMINORTH	DULLES	VA	SAWMINORTH	09/20/2010			165,581		49.200
333593	MODERN	FORT LEE	NJ	PRISA I	09/05/2012			162,158		45.000
333650	TOWERS AT FORT LEE PH II LAND	FORT LEE	NJ	FORT LEE PHASE II OWNER LLC	09/05/2012			428,948		33.330
333654	VALLEY FORGE RT I	KING OF PRUSSIA	PA	JBG	04/30/2015			1,111,099		50.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	333700 KNOX HEIGHTS	DALLAS	TX	TRAMMELL CROW COMPANY	11/24/2014			2,251,195		89.990
	333740 HORIZON SPEC V	RIVERSIDE	MO	NORTHPOINT HOLDINGS LLC	05/14/2015			225,553		80.000
	333753 SINCLAIR	CHICAGO	IL	FRC LLC	10/23/2015			18,862,655		93.000
	333766 PARK 27	DAVENPORT	FL	MPC PARK 27 LLC	09/03/2015			2,749,548		85.000
	333768 GREEN LAKE VILLAGE II	SEATTLE	WA	VITAMILK SOUTH LLC	01/06/2016		4,508,715	4,841,285		50.000
	333773 MODERN II	FORT LEE	NJ	PRISA I	03/22/2016		7,601,202	16,802,655		45.000
	333795 SEAZEN	TAMPA	FL	SEAZEN GP LLC	04/26/2016		14,009,319	4,501,837		92.450
	333808 SUMMIT FAIR	LEE'S SUMMIT	MO	NORTHPOINT HOLDINGS	10/26/2016		641,870	1,160,593		80.000
	333826 FANCY FARMS	PLANT CITY	FL	COUNTY LINE LOGISTICS LLC	11/22/2016		1,903,270			85.000
	333860 NORTHPOINT CINCINNATI	FAIRFIELD	OH	NORTHPOINT HOLDINGS LLC	11/18/2016		2,335,101			80.000
	333869 FANCY FARMS 2	PLANT CITY	FL	COUNTY LINE LOGISTICS LLC	11/22/2016		5,392,598			85.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							36,392,075	96,615,878		XXX
	333150 VILLAGE AT VALLEY FORGE	KING OF PRUSSIA	PA	REALEN PROPERTIES	10/24/1996			1,880,010		90.000
	333806 THE PARKER	ATLANTA	GA	ARP	09/14/2016		7,828,066	1,598,307		90.000
	NM GP HOLDINGS LLC	MILWAUKEE	WI		04/01/2008			5,200,000		
1899999. Joint Venture Interests - Real Estate - Affiliated							7,828,066	8,678,316		XXX
	771208 FIVE POINTS SOLAR PARK LLC	WILMINGTON	DE	CRE FIVE POINTS SOLAR CALIFORNIA LLC	08/09/2016		5,862,619	23,670,324		20.030
	OIL AND GAS PORTFOLIO	MILWAUKEE	WI		12/01/1979			8,476,410		
2199999. Joint Venture Interests - Other - Unaffiliated							5,862,619	32,146,734		XXX
	GRO-SUB LLC	MILWAUKEE	WI		07/15/2015		500,000	1,104,306		
	NML SECURITIES HOLDINGS LLC	MILWAUKEE	WI		06/10/1998			149,542,321		
	NM PLANNING LLC	MILWAUKEE	WI		03/20/2015			68,535,568		
2299999. Joint Venture Interests - Other - Affiliated							500,000	219,182,195		XXX
	333410 WNC INST TAX CRD FUND XXI LP	IRVINE	CA	WNC ADVISORS LLC	03/15/2006			365,237		36.900
	333611 IOWA FUND VI LP	OMAHA	NE	MHEG 2011 FUND MANAGER LLC	08/11/2011			27,468		27.400
	333619 CREA CORPORATE TCF XXIII	INDIANAPOLIS	IN	CREA GP CTC XXIII LLC	10/03/2011			89,544		20.000
	333634 KANSAS FUND IX LP	OMAHA	NE	MHEG 2011 FUND MANAGER LLC	11/23/2011			61,750		26.700
	333635 MHEG NEBRASKA FUND XVI LP	OMAHA	NE	MHEG 2011 FUND MANAGER LLC	11/23/2011			33,064		27.500
	333640 GREAT LAKES CAPITAL FUND 26	LANSING	MI	GLCFH XXVI INC	05/14/2012			112,481		19.870
	333641 STERLING CORP PARTNERS FUND 52	MANHASSET	NY	FIRST STERLING ASSOCIATES NO 10 LLC	03/29/2012			269,717		32.460
	333645 OHIO EQUITY FUND XXII	COLUMBUS	OH	OHIO EQUITY FUND GP XXII LLC	07/26/2012			1,269,314		15.630
	333646 MERIDIAN AFFORDABLE HOUSING I	QUINCY	MA	MERIDIAN AFFORDABLE HOUSING ACQUISITION LLC	07/13/2012			106,116		26.260
	333647 R4 HOUSING PARTNERS LP	NEW YORK	NY	RHP GP LLC	05/30/2012			260,000		9.500
	333651 MHEG IOWA FUND VII LP	OMAHA	NE	MHEG 2011 FUND MANAGER LLC	12/20/2012			109,619		29.430
	333652 MHEG OKLAHOMA FUND IV LP	OMAHA	NE	MHEG 2011 FUND MANAGER LLC	11/19/2012			32,500		23.520
	333653 REDSTONE 2012 NATIONAL FUND LP	CLEVELAND	OH	RSEP MM LLC	11/14/2012			105,734		16.000
	333659 CREA XXIX	INDIANAPOLIS	IN	CREA GP CTC XXIX LLC	10/01/2012			553,015		17.420
	333675 CREA XXXII	INDIANAPOLIS	IN	CREA GP CTC XXXII LLC	05/13/2013			911,955		34.270
	333676 RICHMAN USA 88	GREENWICH	CT	RICHMAN USA TAX CREDIT LXXXIX LLC	06/04/2013			1,696,297		15.060
	333677 STRATFORD XI	PEABODY	MA	SCG FUND XI GP LLC	11/25/2013			4,197,223		26.000
	333681 OHIO EQUITY FUND XXIII	COLUMBUS	OH	OHIO EQUITY FUND GP XXIII LLC	07/15/2013			3,741,664		13.160
	333684 AEP CAPITAL PARTNERS GA	ATLANTA	GA	CAPITAL PARTNERS MANAGEMENT NML LLC	06/23/2014			30,000		98.990
	333685 GREAT LAKES CAPITAL FUND 28	LANSING	MI	GLCFH XXVIII INC	10/01/2013			10,078,301		22.940
	333686 REDSTONE 2013 NATIONAL FUND LP	CLEVELAND	OH	RSEP MM LLC	08/30/2013			3,089,158		25.000
	333687 WNC INSTITUTIONAL FUND 38	IRVINE	CA	WNC MANAGING PARTNERS LLC	08/23/2013			2,305,889		18.600
	333695 MHEG FUND 40 LP	OMAHA	NE	MHEG 2013 FUND MANAGER LLC	11/14/2013			9,995,229		18.500
	333702 CAHEC COMMUNITY EQUITY FND XIX	RALEIGH	NC	CAHEC FUND GP LLC	06/17/2014			16,765,536		23.400
	333708 MHEG FUND 42 LP	OMAHA	NE	MHEG 2014 FUND MANAGER LLC	09/30/2014			6,733,022		17.200
	333710 WNC INSTITUTIONAL FUND 39	IRVINE	CA	WNC MANAGING PARTNERS LLC	07/29/2014			7,176,309		25.000
	333711 GREAT LAKES CAPITAL FUND 29	LANSING	MI	GLCFH 29 INC	10/28/2014			10,865,332		25.400
	333712 BOSTON FINANCIAL ITC FUND 41	BOSTON	MA	WEST CEDAR XLI	07/15/2014			21,039,926		18.070
	333713 STRATFORD FUND XV	PEABODY	MA	SCG FUND XV GP LLC	12/22/2014			8,127,969		25.200
	333728 USA INSTITUTIONAL FUND 98	GREENWICH	CT	RICHMAN USA TAX CREDIT XCVIII LLC	12/12/2014			10,259,091		12.000
	333750 WNC INSTITUTIONAL FUND 40	IRVINE	CA	WNC MANAGING PARTNERS 40 LLC	04/30/2015			14,638,524		23.700
	333752 CREA CORPORATE TAX CREDIT 43	INDIANAPOLIS	IN	CREA GP CTC 43 LLC	07/01/2015			4,170,520		12.600
	333761 MHEG FUND 44 LP	OMAHA	NE	MHEG 2015 FUND MANAGER LLC	10/16/2015			821,329		20.000
	333769 GREAT LAKES CAPITAL FUND 30	LANSING	MI	GLCFH 30 INC	10/13/2015			2,853,246		16.300
	333770 RED STONE 2015 NATIONAL FUND	CLEVELAND	OH	RSEP MM LLC	10/29/2015			6,840,785		21.000
	333799 MHEG FUND 46 LP	OMAHA	NE	MHEG 2016 FUND MANAGER	10/07/2016		300,000			19.500
	333805 CREA CORPORATE TAX CREDIT 48	INDIANAPOLIS	IN	CREA GP CTC 48 LLC	07/13/2016		912,048	498,212		13.000
	333834 RED STONE 2016 NATIONAL FUND	WASHINGTON	DC	RSEP MM LLC	10/03/2016		5,429,251			24.000
	333837 WNC INSTITUTIONAL FUND 42 MA	SPRINGFEILD	MA	WNC MANAGING PARTNERS 42 LLC	08/12/2016		3,636,727			29.200

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	333868 BOSTON FINANCIAL ITC FUND 46	BOSTON	MA	WEST CEDAR XLVI LLC	12/07/2016		489,701			14.600
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							10,767,727	150,231,075		XXX
	333325 MS GUARANTEED GEORGIA TAX CRED	DENVER	CO	AFFIL OF PARAMOUNT FINANCIAL GROUP INC	11/25/2003			25,079		39.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								25,079		XXX
4499999. Total - Unaffiliated							572,272,246	785,939,447		XXX
4599999. Total - Affiliated							8,328,066	228,051,752		XXX
4699999 - Totals							580,600,312	1,013,991,199		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	440017 CONTINENTAL AIRLINES BOEING 767-224	HOUSTON	TX	DISTRIBUTION	04/11/2001										78,107				
0399999. Transportation Equipment - Unaffiliated															78,107				
	770038 ABRY BROADCAST PTRS III LP	BOSTON	MA	ADDITIONAL PROCEEDS	02/07/1997										15,082		15,082	15,082	
	770039 ABRY PARTNERS V LP	BOSTON	MA	DISTRIBUTION	07/29/2005										87,624				
	770040 ABRY PARTNERS IV LP	BOSTON	MA	DISTRIBUTION	10/04/2000										9,293,894				
	770041 ADVENT INTERNATIONAL GPE V-A	BOSTON	MA	DISTRIBUTION	06/24/2005										1,337,615				
	770049 ALTOS VENTURES III LP	MENLO PARK	CA	DISTRIBUTION	03/24/2005										1,355,856				
	770051 ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	DISSOLUTION	06/30/2004	09/30/2016	631,683	(416,475)				(416,475)		215,208	52,281		(162,927)	(162,927)	
	770054 ARLINGTON CAPITAL PARTNERS II	WASHINGTON	DC	DISTRIBUTION	07/13/2005										335,048				
	770057 ASIA PACIFIC GROWTH FUND III	SAN FRANCISCO	CA	DISTRIBUTION	03/16/2000										38,468				
	770068 BAIRD VENTURE PARTNERS I B	MILWAUKEE	WI	DISTRIBUTION	04/23/2003										779,692				
	770079 BERKSHIRE FUND IV LP	BOSTON	MA	DISSOLUTION	05/15/1996	03/31/2016	5,740	205,596				205,596		211,336			(211,336)	(211,336)	
	770081 BERKSHIRE FUND VI LP	BOSTON	MA	DISTRIBUTION	10/06/1998										3,781,217				
	770084 BRENTWOOD ASSOCIATES III	LOS ANGELES	CA	DISTRIBUTION	02/08/1999										326,656				
	770085 BUNKER HILL CAPITAL LP	BOSTON	MA	DISTRIBUTION	12/17/2004										4,279,127				
	770087 BOWMAN PARTNERS LP	TACOMA	WA	DISTRIBUTION	11/18/2004										160,000				
	770096 CATTERTON PARTNERS V LP	GREENWICH	CT	DISTRIBUTION	02/27/2004										1,679,646				
	770100 CENTRE CAPITAL INVESTORS IV LP	NEW YORK	NY	DISTRIBUTION	09/27/2004										104,215				
	770108 CIVC PARTNERS FUND III LP	CHICAGO	IL	DISTRIBUTION	11/13/2003										758,527				
	770112 CLAYTON DUBILIER & RICE VII	GEORGE TOWN	CYM	DISTRIBUTION	08/05/2005										2,315,107				
	770119 CVC EUROPEAN EQUITY PTNRS IV	ST HELIER	JEY	DISTRIBUTION	08/31/2005										1,687,012	(43,068)		(43,068)	
	770132 FFC PARTNERS II LP	GREENWICH	CT	DISTRIBUTION	10/01/1999										708,928				
	770134 FFC PARTNERS III LP	GREENWICH	CT	DISTRIBUTION	06/15/2004										996,104				
	770141 FRAZIER HEALTHCARE V LP	SEATTLE	WA	DISTRIBUTION	05/20/2005										2,604,840				
	770145 FS EQUITY PARTNERS V	LOS ANGELES	CA	DISTRIBUTION	02/02/2004										2,700,301				
	770153 GREEN EQUITY INVESTORS IV LP	LOS ANGELES	CA	DISTRIBUTION	10/29/2003										5,217,342				
	770154 JPMP GCO EQUITY INVEST (ONO)	GRAND CAYMAN	CYM	DISSOLUTION	10/31/2005	05/04/2016	139,988	(14,541)				(14,541)	21,538	146,986		(13,947)	(133,038)	(146,986)	
	770155 GRYPHON CO-INVEST FUND III	SAN FRANCISCO	CA	DISTRIBUTION	02/01/2005										558,151				
	770156 GRYPHON PARTNERS III LP	SAN FRANCISCO	CA	DISTRIBUTION	09/18/2004										1,447,025				
	770164 HICKS MUSE TATE FURST FUND III	DALLAS	TX	DISTRIBUTION	01/22/1997										694,853				
	770173 INDUSTRIAL GROWTH PARTNERS II	SAN FRANCISCO	CA	DISSOLUTION	02/24/2003	05/04/2016	19,467	142,430				142,430		161,897			(161,897)	(161,897)	
	770180 INVESTCORP COINVESTMENT I	NEW YORK	NY	DISSOLUTION	01/20/2005	12/30/2016	42,792,222	36,844,403		36,870,386		(25,984)		42,766,238	42,766,238				20,469,725
	770183 JP MORGAN PARTNERS GLOBAL INV	NEW YORK	NY	DISTRIBUTION	11/02/2001										113,311				
	770185 JP MRGN PTR GBL INV (SELLDOWN)	NEW YORK	NY	DISTRIBUTION	12/23/2004										112,631				
	770189 JW CHILDS EQUITY PARTNERS III	BOSTON	MA	DISSOLUTION	04/12/2002	10/05/2016	345	(686,291)				(686,291)		(685,946)			685,946	685,946	
	770204 TRILANTIC CAPITAL PTRS III LP	NEW YORK	NY	DISTRIBUTION	11/18/2004										2,689,886				
	770205 LEEDS WELD EQUITY PTNRS IV LP	NEW YORK	NY	DISTRIBUTION	07/21/2004										2,151,295				
	770212 LINDSAY GOLDBERG & BESSEMER LP	NEW YORK	NY	DISSOLUTION	02/15/2002	12/29/2016	623,765	390,602				390,602		1,014,367	280,162		(734,205)	(734,205)	
	770213 LONGWORTH VENTURE PRTNS II QP	WALTHAM	MA	DISSOLUTION	05/17/2001	04/28/2016	50,018	4,168,764				4,168,764		4,218,782	50,173		(4,168,609)	(4,168,609)	
	770217 SANJUAN CABLE (MCNA CABLE HLDG	SAN JUAN	PRI	ADDITIONAL PROCEEDS	10/28/2005										660,602		660,602	660,602	
	770219 MADISON DEARBORN CAP PTNRS IV	CHICAGO	IL	DISTRIBUTION	02/26/2001										339,136				
	770233 MASON WELLS BUYOUT FUND II	MILWAUKEE	WI	DISTRIBUTION	09/22/2004										7,701,737				
	770242 OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	DISTRIBUTION	12/28/2004										1,442,653				
	770248 OAK HILL SPECIAL OPPORTUNITIES	FORT WORTH	TX	DISTRIBUTION	03/07/2003										215,551				
	770251 PACIFIC VENTURE GROUP II LP	ENCINO	CA	DISSOLUTION	07/17/1998	09/26/2016	182,890	666,613				666,613		849,503	99,126		(750,377)	(750,377)	
	770252 MIDTOWN FUND III LP	WESTPORT	CT	DISSOLUTION	02/01/2001	12/29/2016	350,887	3,859,195				3,859,195		4,210,081	239,205		(3,970,876)	(3,970,876)	
	770253 PLATINUM EQUITY CAP PTNRS LP	LOS ANGELES	CA	DISTRIBUTION	07/29/2004										789,319				
	770254 PLATINUM EQUITY CAP PTNRS INTL	LOS ANGELES	CA	TRANSFER OF ASSETS	07/29/2004	09/12/2016	399,332							399,332	399,332				
	770260 RESOLUTE FUND PARTNERS LLC	NEW YORK	NY	DISTRIBUTION	09/30/2002										7,400,586				
	770264 2003 RIVERSIDE CAP APPRE FUND	NEW YORK	NY	DISTRIBUTION	04/01/2004										408,813				
	770273 STERLING GROUP PARTNERS II	SHELTON	CT	DISTRIBUTION	06/29/2005										205,732				
	770282 TENASKA POWER FUND LP	OMAHA	NE	DISTRIBUTION	07/01/2005										558,933				
	770285 THOMA CRESSEY VI	CHICAGO	IL	DISTRIBUTION	05/18/1998										91,641				
	770286 THOMA CRESSEY VII	CHICAGO	IL	DISTRIBUTION	01/31/2001										1,065,876				
	770287 TPG PARTNERS IV LP	FORT WORTH	TX	DISTRIBUTION	11/14/2003										3,763,802				
	770291 VSS COMMUNICATIONS PTNRS IV LP	NEW YORK	NY	TRANSFER OF ASSETS AND DISTRIBUTION	09/28/2005										5,377,890				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	770298 WCAS CAPITAL PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	07/16/2004										770,707				
	770300 WELSH CARSON ANDRSN STOWE VIII	NEW YORK	NY	DISSOLUTION	06/30/1998	12/30/2016	13,323	(74,854)				(74,854)		(61,531)	14,830		76,361	76,361	14,830
	770301 WELSH CARSON ANDERSON STOWE IX	NEW YORK	NY	DISSOLUTION	07/20/2000	12/30/2016	5,746	57,474				57,474		63,220	5,325		(57,895)	(57,895)	
	770303 WELSH CARSON ANDERSON STOWE X	NEW YORK	NY	DISTRIBUTION	05/27/2005										4,146,461				
	770308 WIND POINT PARTNERS III LP	SOUTHFIELD	MI	DISTRIBUTION	07/10/1997										227,761				
	770310 WIND POINT PARTNERS V LP	SOUTHFIELD	MI	DISTRIBUTION	07/17/2001										57,102				
	770314 WILLIS STEIN & PARTNERS IIISUB	CHICAGO	IL	DISSOLUTION	07/19/2000	04/26/2016	301,837	1,921,288				1,921,288		2,223,124			(2,223,124)	(2,223,124)	
	770316 ZELL/CHILMARK RESTRCTURNG FUND	CHICAGO	IL	ADDITIONAL PROCEEDS	07/12/1990										78,779		78,779	78,779	
	770325 CARLYLE/RIVERSTONE GEP III LP	WASHINGTON	DC	DISTRIBUTION	12/19/2005										1,666,586				
	770335 FIRSTMARK CAPITAL I LP	WESTPORT	CT	DISTRIBUTION	12/09/2005										11,046,368				
	770341 STAFFORD NM FUND I LP	LARKSPUR	CA	DISTRIBUTION	01/23/2006										7,398,164				
	770342 WIND POINT PARTNERS VI LP	CHICAGO	IL	DISTRIBUTION	02/15/2006										255,208				
	770351 MERITECH CAPITAL PARTNERS III	PALO ALTO	CA	DISTRIBUTION	07/29/2005										2,049,396				
	770357 AVISTA CAPITAL PARTNERS LP	NEW YORK	NY	DISTRIBUTION	04/24/2006										2,994,082				
	770362 FOX PAINE CAPITAL FUND III	FOSTER CITY	CA	DISTRIBUTION	05/01/2006										745,511				
	770366 TPG PARTNERS V LP	FORT WORTH	TX	DISTRIBUTION	03/28/2006										5,932,638				
	770370 VENTURE INV EARLY STAGE FD IV	MADISON	WI	DISTRIBUTION	06/19/2006										1,736,853				
	770372 THOMA CRESSEY FUND VIII LP	CHICAGO	IL	DISTRIBUTION	06/17/2005										820,718				
	770378 BRENTWOOD ASC PRV EQUITY IV LP	LOS ANGELES	CA	DISTRIBUTION	06/29/2006										10,859,341				
	770381 COURT SQUARE CAPITAL PTR II LP	NEW YORK	NY	DISTRIBUTION	07/17/2006										6,209,910				
	770382 BURRILL LIFE SCI CAP FD III LP	SAN FRANCISCO	CA	DISTRIBUTION	12/30/2005										302,393				
	770383 ABRY SENIOR EQUITY II LP	BOSTON	MA	DISTRIBUTION	03/31/2006										51,388				
	770386 BERKSHIRE FUND VII LP	BOSTON	MA	DISTRIBUTION	07/19/2006										3,530,378				
	770388 BAIRD CAPITAL PARTNERS IV LP	MILWAUKEE	WI	DISTRIBUTION	06/20/2006										4,590,357				
	770390 LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	DISTRIBUTION	07/17/2006										637,264				
	770391 CCMP CAPITAL INVESTORS II LP	NEW YORK	NY	DISTRIBUTION	08/01/2006										11,141,762				
	770395 DLJ MERCHANT BANKING PTR IV LP	NEW YORK	NY	DISTRIBUTION	04/26/2006										295,570				
	770397 JC FLOWERS II LP	GEORGE TOWN	CYM	DISTRIBUTION	10/11/2006										241,318				
	770402 HARBERT POWER FUND III LLC	BIRMINGHAM	AL	DISTRIBUTION	10/06/2006										221,355				
	770403 CCM PRICIPAL OPPORT FD IV LP	LOS ANGELES	CA	DISTRIBUTION	10/19/2006										1,892,792				
	770405 NORTH CASTLE PARTNERS 2007 LP	GREENWICH	CT	DISTRIBUTION	09/25/2006										916,550				
	770411 MACQUARIE INFRASTRUCTURE PT LP	NEW YORK	NY	DISTRIBUTION	04/26/2006										1,912,321				
	770413 CATTERTON PARTNERS VI LP	GREENWICH	CT	DISTRIBUTION	07/10/2006										139,787				
	770426 FENWAY PTR CAPITAL FUND III LP	NEW YORK	NY	DISTRIBUTION	01/26/2007										1,161,231				
	770431 CAPITAL Z PARTNERS III LP	GEORGE TOWN	CYM	DISTRIBUTION	02/26/2007										4,664,430				
	770435 TCW ENERGY FUND XIV LP	LOS ANGELES	CA	DISTRIBUTION	10/27/2006										635,554				
	770439 HIGHSTAR CAPITAL FUND III LP	NEW YORK	NY	DISTRIBUTION	02/28/2007										8,556,200				
	770451 CDR FUND VII COINVEST LP	WILMINGTON	DE	DISTRIBUTION	03/09/2007										1,214,203				
	770454 APAX EUROPE FUND VIIA LP	ST PETER PORT	GGY	DISTRIBUTION	05/11/2007										6,268,044	(528,486)		(528,486)	
	770457 KKR ASIAN FUND LP	GEORGE TOWN	CYM	DISTRIBUTION	04/06/2007										9,028,171				
	770459 CARLYLE PARTNERS V LP	WASHINGTON	DC	DISTRIBUTION	05/25/2007										13,123,693				
	770462 THE RESOLUTE FUND II LP	NEW YORK	NY	DISTRIBUTION	06/08/2007										894,969				
	770465 INVESTCORP PRIV EQ 2007 FND LP	GRAND CAYMAN	CYM	DISTRIBUTION	06/08/2007										14,443,524				
	770468 GRYPHON PTR IIIC ANNEX FUND LP	SAN FRANCISCO	CA	DISTRIBUTION	06/15/2007										3,035,803				
	770469 GREEN EQUITY INVESTORS V LP	LOS ANGELES	CA	DISTRIBUTION	11/30/2006										5,534,990				
	770470 CARLYLE EUROPE PARTNERS III LP	WASHINGTON	DC	DISTRIBUTION	12/20/2006										12,318,896	(899,453)		(899,453)	
	770473 ENCAP ENERGY CAP FUND VII LP	HOUSTON	TX	DISTRIBUTION	07/31/2007										204,202				
	770475 PLATINUM EQUITY CAP PTR II LP	BEVERLY HILLS	CA	DISTRIBUTION	09/06/2007										2,777,712				
	770479 TRILANTIC IV (LEHMAN IV)	NEW YORK	NY	DISTRIBUTION	03/07/2007										4,506,679				
	770482 ARCLIGHT ENERGY PARTNERS IV LP	BOSTON	MA	DISTRIBUTION	04/11/2007										2,534,678				
	770486 KPS SPECIAL SITUATIONS III LP	NEW YORK	NY	DISTRIBUTION	05/18/2007										1,949,360				
	770487 CENTRE CAPITAL INVESTORS V LP	NEW YORK	NY	DISTRIBUTION	06/07/2007										13,567,885				
	770489 CARLYLE STRATEGIC PART II LP	WASHINGTON	DC	DISTRIBUTION	06/29/2007										1,867,573				
	770490 OAK HILL CAP PARTNERS III LP	FORT WORTH	TX	DISTRIBUTION	10/14/2007										5,614,325				
	770500 CALERA CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	DISTRIBUTION	11/14/2007										4,850,074				
	770501 TAILWIND CAPITAL PARTNERS LP	NEW YORK	NY	DISTRIBUTION	12/28/2007										332,665				
	770505 MONITOR CLIPPER EQ PTR III LP	CAMBRIDGE	MA	DISTRIBUTION	09/19/2007										79,089				

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

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	770510 SUNTX CPI EXPANSION FUND LP	DALLAS	TX	DISTRIBUTION	01/01/2008										113,321				
	770513 KKR EUROPEAN FUND III LP	GRAND CAYMAN	CYM	DISTRIBUTION	01/17/2008										5,428,679	(971,018)		(971,018)	
	770515 ALTOS VENTURES IV LP	MENLO PARK	CA	DISTRIBUTION	10/01/2007										300,885				
	770516 ABRY PARTNERS VI LP	BOSTON	MA	DISTRIBUTION	03/03/2008										4,026,181				
	770528 STAFFORD NM FUND II LP	LARKSPUR	CA	DISTRIBUTION	04/18/2008										1,115,302				
	770535 ADVENT INTERNAT GPE VI-A LP	BOSTON	MA	DISTRIBUTION	03/12/2008										6,274,491				
	770538 THOMA BRAVO FUND IX LP	CHICAGO	IL	DISTRIBUTION	04/08/2008										8,691,943				
	770541 ACP CONVATEC COINVEST LLC	NEW YORK	NY	TRANSFER OF ASSETS AND DISTRIBUTION	07/16/2008	12/31/2016	13,766,192	734,566				734,566		14,500,758	14,516,527				721,652
	770544 LEEDS EQUITY PARTNERS V LP	NEW YORK	NY	DISTRIBUTION	12/21/2007										3,646,155				
	770545 TOWERBROOK INVESTORS III LP	GEORGE TOWN	CYM	DISTRIBUTION	04/30/2008										4,954,939				
	770547 LINDSAY GOLDBERG III LP	DOVER	DE	DISTRIBUTION	05/21/2008										4,426,703				
	770564 AVISTA CAPITAL PARTNERS II LP	NEW YORK	NY	DISTRIBUTION	07/25/2008										10,754,267				
	770572 CLAYTON DUB RICE VIII LP	GEORGE TOWN	CYM	DISTRIBUTION	01/12/2009										19,144,850				
	770575 WCAS XI LP	NEW YORK	NY	DISTRIBUTION	02/10/2009										2,051,423				
	770577 CRESTVIEW PARTNERS II LP	NEW YORK	NY	DISTRIBUTION	04/02/2009										2,773,164				
	770579 WIND POINT PARTNERS VIIA LP	CHICAGO	IL	DISTRIBUTION	04/10/2009										32,614,958				
	770582 CRESSEY & COMPANY IV LP	CHICAGO	IL	DISTRIBUTION	05/20/2009										730,290				
	770584 TOTES ISOTONER HLDGS GROUP LLC	NEW YORK	NY	ADDITIONAL PROCEEDS	04/30/2009			2,495				2,495		2,495	2,495				2,495
	770593 ADVANTAGE CAP ST TX CR II LLC	NEW ORLEANS	LA	DISTRIBUTION	12/14/2009										4,720				
	770597 ADVANTAGE CAP FL TAX CRED LLC	NEW ORLEANS	LA	DISTRIBUTION	05/07/2010										13,106				
	770598 ADVANTAGE CAP MISSOURI TAX CRE	NEW ORLEANS	LA	DISTRIBUTION	05/07/2010										5,772				
	770603 HEADLAND PE 3 (HSBC 3)	GEORGE TOWN	CYM	DISSOLUTION	08/27/2004	04/28/2016	1,582,991	1,297,419				1,297,419		2,880,410	16,429		(2,863,981)	(2,863,981)	
	770615 OHCP III VW COI LP	FORT WORTH	TX	DISTRIBUTION	09/22/2010										65,194				
	770620 CD&R UNIVAR CO INVESTOR LP	GEORGE TOWN	CYM	DISTRIBUTION	08/31/2010										5,870,852				
	770630 CALERA CAPITAL INVESTOR XIV LP	SAN FRANCISCO	CA	DISSOLUTION	12/22/2010	04/15/2016	10,740	38,081				38,081		48,821	264,114		215,293	215,293	
	770631 SBG MEZZ INVESTMENT LLC	NEW YORK	NY	DISSOLUTION	12/20/2010	12/30/2016	23,867,290	(4,167,273)		19,700,017		(23,867,290)							
	770633 ENCAP ENERGY CAP FD VIII LP	HOUSTON	TX	DISTRIBUTION	02/16/2011										1,140,097				
	770641 VERITAS III	NEW YORK	NY	DISTRIBUTION	02/08/2006										6,219,804				
	770643 AP SELENE CO-INVEST LP	GEORGE TOWN	CYM	ADDITIONAL PROCEEDS	03/08/2011										12,933		12,933	12,933	
	770646 AURORA EQUITY PARTNERS IV LP	LOS ANGELES	CA	DISTRIBUTION	06/15/2011										3,567,320				
	770650 ARLINGTON CAP PARTNERS III LP	CHEVY CHASE	MD	DISTRIBUTION	07/01/2011										1,377,691				
	770652 BRONCO MIDSTREAM PARTNERS LP	BOSTON	MA	DISTRIBUTION	07/07/2011										2,232,597				
	770654 ACP INC RESEARCH COINVEST LLC	NEW YORK	NY	DISSOLUTION	07/07/2011	12/14/2016	2,875,805	10,608,957				10,608,957		13,484,762	13,516,192		(11,196)	(11,196)	10,608,957
	770662 ABRY PARTNERS VII LP	BOSTON	MA	DISTRIBUTION	04/29/2011										7,472,927				
	770664 BERKSHIRE FUND VIII LP	WILMINGTON	DE	DISTRIBUTION	05/11/2011										2,380,742				
	770674 BELLISIO CONSOLIDATED EQTY LLC	NEW YORK	NY	DISSOLUTION	12/16/2011	12/30/2016	12,944,012	67,558,283				67,558,283		80,502,295	80,502,295				67,558,283
	770676 ENCAP ENERGY VIII COINVEST LP	HOUSTON	TX	DISTRIBUTION	12/20/2011										194,504				
	770681 GENERATION GROWTH CAP FN II LP	MILWAUKEE	WI	DISTRIBUTION	01/31/2012										6,785,868				
	770682 THOMA BRAVO X LP	CHICAGO	IL	DISTRIBUTION	02/09/2012										8,480,519				
	770684 EXCELSIOR CAP PARTNERS IV LP	GEORGE TOWN	CYM	DISTRIBUTION	02/21/2012										1,281,468				
	770686 DIALYSIS PARENT LLC	SEATTLE	WA	DISSOLUTION	03/29/2012	03/31/2016		(33,583)				(33,583)		(33,583)			33,583	33,583	
	770688 RIVERSTONE GLB ENRGY&PWR FND V	NEW YORK	NY	DISTRIBUTION	05/04/2012										3,992,346				
	770690 AIF CAPITAL ASIA IV LP	GRAND CAYMAN	CYM	DISTRIBUTION	05/11/2012										3,298,810				
	770695 DCA INVESTMENT LLC	CHARLOTTESVILLE	VA	ADDITIONAL PROCEEDS	05/25/2012			852				852		852	852				852
	770698 HIGHBRIDGE PRNCPL STRT MEZZ II	NEW YORK	NY	DISTRIBUTION	05/23/2012										6,474,344				
	770702 HARVEST PARTNERS VI LP	NEW YORK	NY	DISTRIBUTION	06/01/2012										5,808,383				
	770704 CIPH HOLDINGS LLC	NEW YORK	NY	PARTIAL SALE AND DISTRIBUTION	06/04/2012										61,766,039		(1,475,917)	(1,475,917)	
	770708 TAYLOR PARENT LLC	DOVER	DE	TRANSFER OF ASSETS	06/08/2012	12/31/2016	1,750,000							1,750,000	1,750,000				
	770710 TAYLOR HOLDCO LLC	DOVER	DE	TRANSFER OF ASSETS	06/08/2012	12/31/2016	9,500,000							9,500,000	9,500,000				
	770712 AVISTA CAPITAL PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	06/26/2012										2,504,037				
	770723 ADVENT INTERNATIONAL GPE VII B	BOSTON	MA	DISTRIBUTION	08/27/2012										1,740,000				
	770725 QUAD C PARTNERS VIII LP	CHARLOTTESVILLE	VA	DISTRIBUTION	09/07/2012										5,510,706				
	770727 TRILANTIC CAPITAL PARTNERS V	NEW YORK	NY	DISTRIBUTION	09/20/2012										4,616,941				
	770729 COURT SQUARE CAP PARTNERS III	NEW YORK	NY	DISTRIBUTION	10/02/2012										1,416,611				
	770730 CARLYLE US EQUITY OPPORTUNITY	WASHINGTON	DC	DISTRIBUTION	10/05/2012										1,395,388				
	770731 ABRY SENIOR EQUITY IV LP	BOSTON	MA	DISTRIBUTION	10/30/2012										794,703				
	770732 NVLX HOLDINGS LLC	CHICAGO	IL	DISSOLUTION	11/01/2012	12/30/2016	5,950,164	22,445,729				22,445,729		28,395,893	28,395,893				22,445,729

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
770738	KKR NORTH AMERICA FUND XI LP	NEW YORK	NY	DISTRIBUTION	11/15/2012										3,548,561				
770748	NORTH CASTLE PARTNERS V LP	GREENWICH	CT	DISTRIBUTION	12/17/2012										2,108,305				
770750	ARSENAL CAPITAL PARTNERS III	NEW YORK	NY	DISTRIBUTION	12/20/2012										1,869,605				
770753	FRONTENAC X PRIVATE CAPITAL LP	CHICAGO	IL	DISTRIBUTION	12/28/2012										2,998,742				
770755	ENCAP ENERGY CAPITAL FUND IX	HOUSTON	TX	DISTRIBUTION	01/08/2013										3,763,766				
770759	TGG MEDICAL HOLDINGS LLC	WILMINGTON	DE	DISSOLUTION	01/31/2013	10/06/2016		2,601,757				2,601,757		2,601,757	2,601,757				2,601,757
770765	SUNRISE CO INVESTMENT FUND GP	WILMINGTON	DE	PARTIAL SALE	03/18/2013												(3,260,605)	(3,260,605)	
770770	CV PARTNERS KANSAS II LP	HAMILTON	BMU	DISSOLUTION	05/23/2013	05/04/2016	566,639	(1,526,990)				(1,526,990)	1,267,385	307,035		(693,531)	386,497	(307,035)	
770773	AXELACARE COMMON INVEST HLD LP	WILMINGTON	DE	DISSOLUTION	04/12/2013	11/30/2016		499,243				499,243		499,243	499,243				499,243
770782	MPE PARTNERS LP	WILMINGTON	DE	DISTRIBUTION	06/12/2013										1,061,256				
770784	TCP TEMPLAR HOLDINGS SPV LLC	NEW YORK	NY	DISSOLUTION	05/23/2013	12/30/2016	5,955,344	(1,170,385)		4,789,284		(5,959,669)		(4,325)					
770793	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	DISTRIBUTION	07/12/2013										2,544,624				
770795	MEZZVEST III LP	ST HELIER	JEY	DISTRIBUTION	07/23/2013										887,859	(88,709)		(88,709)	
770797	COMP CAPITAL INVESTORS III LP	WILMINGTON	DE	DISTRIBUTION	07/26/2013										170,042				
770800	PLATINUM EQUITY CP PTRS III LP	WILMINGTON	DE	DISTRIBUTION	08/05/2013										5,982,276				
770817	HARBOUR GRP INVESTMENTS VI LP	WILMINGTON	DE	PARTIAL SALE AND DISTRIBUTION	10/01/2013										56,474		(21,933)	(21,933)	
770820	KKR ASIAN FUND II LP	GEORGE TOWN	CYM	DISTRIBUTION	10/04/2013										239,730				
770822	KAINOS CAPITAL PARTNERS LP	WILMINGTON	DE	DISTRIBUTION	10/15/2013										4,153,578				
770825	ADVANTAGE CAP 2013 ST TAX LLC	NEW ORLEANS	LA	DISTRIBUTION	10/31/2013										510				
770828	CLAYTON DUBILIER & RICE IX LP	GEORGE TOWN	CYM	DISTRIBUTION	11/21/2013										388,754				
770834	PARAGON EQUITY LLC	DOVER	DE	TRANSFER OF ASSETS	12/05/2013	12/31/2016	4,413,500							4,413,500	3,467,978		(945,522)	(945,522)	
770840	APOLLO INVESTMENT FUND VIII LP	WILMINGTON	DE	DISTRIBUTION	12/11/2013										1,518,511				
770842	BEECKEN PETTY OKEEFE FN IV	WILMINGTON	DE	DISTRIBUTION	12/13/2013										2,814,960				
770847	STERLING INVESTMENT PTNRS III	WILMINGTON	DE	DISTRIBUTION	01/03/2014										997,758				
770850	GREENBRIAR EQUITY FUND III LP	WILMINGTON	DE	DISTRIBUTION	01/21/2014										1,445,686				
770852	OLYMPUS GROWTH FUND VI LP	WILMINGTON	DE	DISTRIBUTION	01/21/2014										1,262,083				
770855	WASSERSTEIN RB COINVEST LP	WILMINGTON	DE	DISSOLUTION	01/29/2014	04/28/2016	1,861,496	(1,866,618)				(1,866,618)		(5,122)	2,079,388		2,084,510	2,084,510	
770859	MAXOR EQUITY LLC	WILMINGTON	DE	TRANSFER OF ASSETS	01/30/2014	12/31/2016	18,736,000							18,736,000	18,736,000				
770861	HARBERT POWER FUND V LLC	WILMINGTON	DE	DISTRIBUTION	02/10/2014										1,581,335				
770862	THE RESOLUTE FUND III LP	WILMINGTON	DE	DISTRIBUTION	02/27/2014										618,844				
770868	MACQUARIE INFRASTRUCTURE FDIII	WILMINGTON	DE	DISTRIBUTION	04/25/2014										301,723				
770869	PALLADIUM EQUITY PARTNERS IV	WILMINGTON	DE	DISTRIBUTION	05/06/2014										1,689,357				
770879	CENTRE CAPITAL INVESTORS VI LP	WILMINGTON	DE	DISTRIBUTION	05/30/2014										7,705,111				
770881	THOMA BRAVO FUND XI LP	KENT	DE	DISTRIBUTION	06/03/2014										101,334				
770885	STARWOOD ENERGY INFRASTRUCTURE	WILMINGTON	DE	DISTRIBUTION	06/25/2014										673,120				
770888	TRILANTIC ENERGY PARTNERS	WILMINGTON	DE	DISTRIBUTION	07/01/2014										2,864,867				
770890	FS EQUITY PARTNERS VII LP	WILMINGTON	DE	DISTRIBUTION	07/09/2014										1,720,038				
770892	ENCAP FLATROCK MIDSTREAM FUND	HOUSTON	TX	DISTRIBUTION	07/09/2014										656,323				
770893	FIRST RESERVE BUYOUT FUND XIII	GEORGE TOWN	CYM	DISTRIBUTION	07/15/2014										207,098				
770895	CIP CAPITAL FUND LP	DOVER	DE	DISTRIBUTION	07/17/2014										6,003,259				
770897	PAINE & PARTNERS CAPITAL FD IV	GEORGE TOWN	CYM	DISTRIBUTION	07/23/2014										736,194				
770899	WASSERSTEIN PARTNERS III LP	DOVER	DE	DISTRIBUTION	07/28/2014										3,235,855				
770904	BLUE POINT CAPITAL PTRS III LP	CLEVELAND	OH	DISTRIBUTION	08/18/2014										2,759,235				
770906	GTCR FUND XI	DOVER	DE	DISTRIBUTION	09/02/2014										463,558				
770908	CARLYLE ASIA PARTNERS IV	GEORGE TOWN	CYM	DISTRIBUTION	09/24/2014										897,796				
770913	CARLYLE EUROPE PARTNERS IV	WASHINGTON	DC	DISTRIBUTION	10/14/2014										770,531	28,366		28,366	
770915	LIPARI FOODS HOLDCO LLC	WILMINGTON	DE	DISTRIBUTION	10/07/2014										7,825,361				
770928	ADVANTAGE CAPITAL 2014 NATL TX	NEW ORLEANS	LA	DISTRIBUTION	11/21/2014										908				
770929	CRESTVIEW PARTNERS III LP	UGLAND HOUSE	CYM	DISTRIBUTION	03/03/2015										30,562				
770931	KKR GLOBAL INFRASTRUCTUR FD II	GEORGE TOWN	CYM	DISTRIBUTION	12/18/2014										345,493				
770934	FIRST RESERVE ENERGY INFRA II	GEORGE TOWN	CYM	DISTRIBUTION	12/23/2014										753,387				
770935	WP PARIS COINVEST LP	WILMINGTON	DE	DISTRIBUTION	12/29/2014										6,206,082				
770938	EXCELLIGENCE PARENT HOLDINGS	WILMINGTON	DE	TRANSFER OF ASSETS	12/29/2014	12/31/2016	17,654,000							17,654,000	17,654,000				
770948	HARVEST PARTNERS STRUCTURED	NEW YORK	NY	DISTRIBUTION	12/31/2014										7,553,571				
770954	HGGC II	GEORGE TOWN	CYM	DISTRIBUTION	01/27/2015										2,660,780				
770960	KKR EUROPEAN FUND IV	GEORGE TOWN	CYM	DISTRIBUTION	02/26/2015										115,066				
770962	BC EUROPEAN CAPITAL ARGOS LP	ST PETER PORT	GGY	DISTRIBUTION	03/04/2015										8,480,013				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	770964 FFL CAPITAL PARTNERS IV LP	UGLAND HOUSE	CYM	DISTRIBUTION	03/27/2015										92,787				
	770968 CRESSEY & COMPANY FUND V	WILMINGTON	DE	DISTRIBUTION	04/13/2015										741,931				
	770974 THOMA BRAVO SPECIAL FUND II LP	DOVER	DE	DISTRIBUTION	04/29/2015										40,784				
	770976 ABRY PARTNERS VIII	BOSTON	MA	DISTRIBUTION	05/05/2015										385,481				
	770980 BAIN CAPITAL EUROPE IV LP	GEORGE TOWN	CYM	DISTRIBUTION	05/12/2015										2,709,361	70,072		70,072	
	770982 GF PARENT LLC	WILMINGTON	DE	TRANSFER OF ASSETS	05/12/2015	12/31/2016	14,250,000							14,250,000	13,281,508		(968,492)	(968,492)	
	770984 ATLANTIC EQUITY PTNRS IV A LP	WILMINGTON	DE	DISTRIBUTION	05/22/2015										153,671				
	770987 MIDOCEAN PARTNERS IV LP	WILMINGTON	DE	DISTRIBUTION	06/26/2015										1,509,782				
	770989 WP LH CO INVEST LP	WILMINGTON	DE	DISTRIBUTION	06/26/2015										6,539,807				
	770997 GHO CAPITAL FUND I LP	GEORGE TOWN	CYM	DISTRIBUTION	07/16/2015										11,734,960	(176,372)		(176,372)	
	771011 DATAPIPE HOLDINGS LLC	WILMINGTON	DE	TRANSFER OF ASSETS	07/02/2015	12/31/2016	58,500,000							58,500,000	58,500,000				
	771013 ARCLIGHT ENERGY PTRS FD VI LP	WILMINGTON	DE	DISTRIBUTION	08/14/2015										343,932				
	771016 KELSO HAMMER COINVEST LP	DOVER	DE	DISTRIBUTION	08/17/2015										297,329				
	771020 LAZ KARP HP SCF INVESTOR LLC	DOVER	DE	DISTRIBUTION	09/02/2015										914,254				
	771026 AEIF LINDEN CO INVESTOR LLC	WILMINGTON	DE	DISTRIBUTION	09/08/2015										21,930,000				
	771028 TPG PARTNERS VII LP	FORT WORTH	TX	DISTRIBUTION	09/25/2015										162,977				
	771034 IRVING PLACE CAP PTNS III SPV	GRAND CAYMAN	CYM	DISTRIBUTION	07/31/2015										1,701,270				
	771041 FFL CAPITAL PARTNERS III LP	WILMINGTON	DE	DISTRIBUTION	09/30/2015										3,141,005				
	771043 HAMILTON LANE COINVEST FUND II	WILMINGTON	DE	DISTRIBUTION	09/30/2015										3,213,513				
	771045 KELSO INVEST ASSOCIATES VII LP	NEW YORK	NY	DISTRIBUTION	09/30/2015										84,776				
	771047 KELSO INVEST ASSOCIATES VIII	NEW YORK	NY	DISTRIBUTION	09/30/2015										10,409,251				
	771049 NEW MOUNTAIN PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	09/30/2015										14,918,612				
	771051 OCM OPPORTUNITIES FUND VII	GEORGE TOWN	CYM	DISTRIBUTION	10/02/2015										247,508				
	771053 OCM OPPORTUNITIES FUND VIIB	GEORGE TOWN	CYM	DISTRIBUTION	10/02/2015										86,855				
	771062 CARLYLE US EQUITY OPP FUND II	GEORGE TOWN	CYM	DISTRIBUTION	11/25/2015										273,705				
	771064 GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	DISTRIBUTION	10/01/2015										5,375,630				
	771066 CALERA CAPITAL PARTNERS V LP	WILMINGTON	DE	DISTRIBUTION	10/14/2015										4,390,492				
	771068 RIVERSTONE GLB E&P FUND VI LP	WILMINGTON	DE	DISTRIBUTION	09/20/2016										12,547				
	771078 GRYPHON PARTNERS IV	SAN FRANCISCO	CA	DISTRIBUTION	11/25/2015										12,350,057				
	771080 GRYPHON COINVEST FUND IV LP	SAN FRANCISCO	CA	DISTRIBUTION	11/25/2015										1,149,119				
	771082 RIVERSIDE STRATEGIC CAP FUND I	WILMINGTON	DE	DISTRIBUTION	10/16/2015										2,841,516				
	771084 LINDSAY GOLDBERG IV LP	DOVER	DE	DISTRIBUTION	10/30/2015										392,834				
	771086 ARSENAL CAPITAL PARTNERS IV	NEW YORK	NY	DISTRIBUTION	04/25/2016										6,958,339				
	771090 WASSERSTEIN PARTNERS IV LP	DOVER	DE	DISTRIBUTION	06/09/2016										650,147				
	771098 STONEPEAK INFRASTRUCTURE FD II	WILMINGTON	DE	DISTRIBUTION	02/12/2016										234,865				
	771104 HARVEST PARTNERS VII LP	WILMINGTON	DE	DISTRIBUTION	09/28/2016										324,316				
	771108 HAMILTON LANE SECONDARY FD IV	WILMINGTON	DE	DISTRIBUTION	02/19/2016										1,457,686				
	771111 GRAHAM PARTNERS IV LP	WILMINGTON	DE	DISTRIBUTION	04/21/2016										191,747				
	771131 NEXPHASE CAPITAL FUND III LP	WILMINGTON	DE	DISTRIBUTION	06/20/2016										2,558,155				
	771141 HAMILTON LANE NM FUND I LP	WILMINGTON	DE	DISTRIBUTION	06/28/2016										15,587,984				
	771143 NORTH CASTLE PARTNERS VI LP	WILMINGTON	DE	DISTRIBUTION	03/30/2016										478,978				
	771153 JLL PARTNERS FUND VII LP	WILMINGTON	DE	DISTRIBUTION	04/19/2016										3,582,002				
	771155 MIP CLECO PARTNERS LP	WILMINGTON	DE	DISTRIBUTION	04/12/2016										1,131,414				
	771156 BROOKFIELD INFRASTRUCTURE IIIB	WILMINGTON	DE	DISTRIBUTION	05/16/2016										1,070,955				
	771162 VSS IV SPV PARALLEL LP	WILMINGTON	DE	DISTRIBUTION	04/28/2016										773,900				
	771173 ABRY HERITAGE PARTNERS LP	DOVER	DE	DISTRIBUTION	07/01/2016										669,847				
	771185 WCAS V LP	NEW YORK	NY	ADDITIONAL PROCEEDS	07/15/2016										54,523		54,523	54,523	
	771217 EFS SHIPROCK HOLDCO LLC	DOVER	DE	DISTRIBUTION	08/31/2016										213,050				
	771225 PLATINUM EQUITY CAPITAL PTR IV	WILMINGTON	DE	DISTRIBUTION	11/28/2016										133,616				
	771234 WESTERN GENERATION PARTNER LLC	WILMINGTON	DE	DISTRIBUTION	11/14/2016										777,674				
	771240 ABRY SENIOR EQUITY V LP	DOVER	DE	DISTRIBUTION	11/21/2016										307,797				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							239,701,417	144,086,734		61,359,687		82,727,047	1,288,924	323,717,388	1,093,120,433	(3,316,148)	(17,817,821)	(21,133,969)	124,923,522
	770637 NM CAP STRATEGIC EQTY FD I LP	MILWAUKEE	WI	DISTRIBUTION	02/01/2011										6,688,970				
	770638 NM CAP MEZZANINE FUND I LP	MILWAUKEE	WI	DISTRIBUTION	02/01/2011										932,962				
1699999. Joint Venture Interests - Common Stock - Affiliated															7,621,932				
	326179 CHEVY CHASE	CHEVY CHASE	MD	DISTRIBUTION	11/28/1983										1,250,000				

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
333057 KENSINGTON		SUNNYVALE	CA	DISTRIBUTION	04/24/1992										1,604,151				
333058 ALAMITOS		LOS ALAMITOS	CA	DISTRIBUTION	05/06/1992										4,600,000				
333091 CENTRAL VALLEY		SACRAMENTO	CA	DISTRIBUTION	12/28/1994										5,400,000				
333157 SECURITY CAPITAL PREFERRED		CHICAGO	IL	DISSOLUTION	01/01/2008	12/30/2016	3,482,379	(274,255)				(274,255)		3,208,124	17,670,152		14,462,028	14,462,028	845,089
333162 MADERA		LAS VEGAS	NV	DISTRIBUTION	08/25/1997										1,365,368				
333174 MACERICH		SANTA MONICA	CA	DISTRIBUTION	12/31/1998										5,277,226				
333218 LIBRARY HILL MUS		MILWAUKEE	WI	DISSOLUTION	10/20/1998	03/29/2016	43,998							43,998	43,998				
333221 TUSCANY		LAS VEGAS	NV	DISTRIBUTION	02/23/1999										767,144				
333260 AMLI AT MILTON PARK		ALPHARETTA	GA	DISTRIBUTION	12/27/2000										2,389,294				
333274 SOLAIRE		NEW YORK	NY	DISTRIBUTION	03/23/2001										6,004,290				
333303 COVENTRY II		WILMINGTON	DE	DISTRIBUTION	12/23/2003										4,522,426		4,522,426	4,522,426	
333318 NEWLAND II		WILMINGTON	DE	DISTRIBUTION	10/17/2003										3,683,632				
333321 MERIDIAN ONE TWO		FRANKLIN	TN	DISTRIBUTION	12/29/2003										3,390,000				
333322 HINES US OF I		WILMINGTON	DE	ADJ TO PRIOR YEAR DISSOLUTION	01/11/2005										743		743	743	
333330 ROCKBRIDGE II		COLUMBUS	OH	DISTRIBUTION	02/02/2004										167,668				
333338 VERDESIAN		MANHATTAN	NY	DISTRIBUTION	08/19/2006										4,999,191		1,630,315	1,630,315	
333354 BILLY CASPER GOLF		RESTON	VA	DISTRIBUTION	04/06/2005										170,000				
333356 CITY CENTER AT OYSTER POINT I		NEWPORT NEWS	VA	FULL SALE OF ASSETS	04/11/2005	07/14/2016	6,854,680	(105,667)				(105,667)		6,749,013	7,263,541		514,527	514,527	225,000
333357 CITY CENTER AT OYSTER POINT II		NEWPORT NEWS	VA	DISTRIBUTION	02/24/2005										48,293				
333370 MID ATLANTIC		PERRYMAN	MD	TRANSFER OF ASSETS	10/06/2006	04/28/2016	30,328,912	756,868				756,868		31,085,780	31,085,780				
333375 THE PATRICIAN		SAN DIEGO	CA	ADJ TO PRIOR YEAR SALE	06/23/2005										34,166		34,166	34,166	
333401 ROCKBRIDGE III		COLUMBUS	OH	DISTRIBUTION	06/12/2006										685,052				
333403 BRANDYWINE		FREDERICKSBURG	VA	DISTRIBUTION	11/21/2007										349,557				
333409 WESTPORT 2ND PORTFOLIO II		HIALEAH	FL	DISTRIBUTION	03/28/2006										495,788				
333433 TWO CITY CENTER		NEWPORT NEWS	VA	FULL SALE OF ASSETS	12/13/2006	07/14/2016	2,037,074	872,286		970,109		(97,823)		1,939,251	1,259,473		(679,778)	(679,778)	
333441 MERIDIAN 2555		FRANKLIN	TN	DISTRIBUTION	12/13/2006										75,000				
333442 MERIDIAN 2000		FRANKLIN	TN	DISTRIBUTION	12/21/2006										75,000				
333443 MERIDIAN 1000		FRANKLIN	TN	DISTRIBUTION	12/21/2006										125,000				
333446 METROPOLITAN WORKFORCE HOUSING		NEW YORK	NY	DISTRIBUTION	12/13/2006										11,746,477				
333448 507 NORTHGATE		SEATTLE	WA	DISTRIBUTION	03/22/2007										865,000				
333452 HINES US OF II		HOUSTON	TX	DISTRIBUTION	03/29/2007										10,291,164				
333455 GENESIS WORKFORCE HOUSING II		LOS ANGELES	CA	ADJ TO PRIOR YEAR DISSOLUTION	05/01/2007										2,224,586		2,224,586	2,224,586	
333458 MADISON MARQUETTE		WASHINGTON	DC	DISTRIBUTION	06/21/2007										11,008,374				
333460 HARRISON I		CHICAGO	IL	DISTRIBUTION	05/07/2007										3,482,039				
333462 KIMEX RT LAND		NEW HYDE PARK	NY	DISTRIBUTION	06/14/2007										2,111,128				
333467 MERIDIAN 1175		FRANKLIN	TN	DISTRIBUTION	08/27/2007										200,000				
333474 WESTPORT 1ST PORTFOLIO		LOS ANGELES	CA	DISTRIBUTION	12/15/2005										5,601,500				
333475 WESTPORT 2ND PORTFOLIO		MIAMI GARDENS	FL	DISTRIBUTION	06/13/2006										1,172,775				
333481 MERIDIAN 2550		FRANKLIN	TN	DISTRIBUTION	10/29/2007										300,000				
333483 GABLES CENTURY CENTER		ATLANTA	GA	DISTRIBUTION	10/31/2007										1,280,000				
333499 TOWN CENTER ONE		NEWPORT NEWS	VA	FULL SALE OF ASSETS	05/20/2009	07/14/2016	854,599	1,094,160				1,094,160		1,948,760	2,105,176		156,417	156,417	675,311
333508 BAYLOR CANCER CENTER		DALLAS	TX	DISTRIBUTION	04/24/2009										8,986,930				
333525 ENCLAVE AT POTOMAC CLUB		WOODBRIDGE	VA	DISTRIBUTION	08/17/2010										405,217				
333547 NEXUS SAWGRASS		SUNRISE	FL	DISTRIBUTION	12/29/2010										3,279,403				
333549 GABLES POST OAK		HOUSTON	TX	DISTRIBUTION	04/12/2011										512,000				
333553 CITIZEN OF THE PIKE PINE		SEATTLE	WA	DISTRIBUTION	02/09/2011										400,500				
333554 MERIDIAN 5000		FRANKLIN	TN	DISTRIBUTION	07/14/2011										825,000				
333575 BOULEVARD		DALLAS	TX	ADJ TO PRIOR YEAR SALE	12/23/2010										288,692		288,692	288,692	
333581 GREEN LAKE VILLAGE		SEATTLE	WA	DISTRIBUTION	12/15/2011										1,128,299				
333588 GABLES RIVER OAKS		HOUSTON	TX	DISTRIBUTION	02/03/2012										780,000				
333593 MODERN		FORT LEE	NJ	DISTRIBUTION	09/05/2012										5,295,559				
333594 DOMAIN		SAN JOSE	CA	DISTRIBUTION	08/24/2011										2,588,298				
333596 KENSINGTON BOSTON		BOSTON	MA	DISTRIBUTION	10/13/2011										1,241,136				
333607 LOT 31		BETHESDA	MD	DISTRIBUTION	12/05/2011										16,254,155				
333625 HORIZON IN SPEC 1		RIVERSIDE	MO	DISTRIBUTION	04/05/2012										293,600				
333638 C III CAPITAL PARTNERS		NEW YORK	NY	DISTRIBUTION	12/20/2011										27,166				
333643 TWICKENHAM SQUARE		HUNTSVILLE	AL	DISTRIBUTION	10/19/2012										784,414				

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	333650 TOWERS AT FORT LEE PH II LAND	FORT LEE	NJ	TRANSFER OF ASSETS	09/05/2012	03/22/2016	4,520,401							4,949,349	4,949,349				
	333658 HORIZON IN SPEC II	RIVERSIDE	MO	DISTRIBUTION	09/14/2012										286,400				
	333660 HORIZON IN SPEC III	RIVERSIDE	MO	DISTRIBUTION	11/09/2012										41,600				
	333662 E2	EVANSTON	IL	DISTRIBUTION	07/18/2013										4,192,590				
	333674 525 NORTHGATE	SEATTLE	WA	DISTRIBUTION	05/03/2013										759,500				
	333690 HORIZON SPEC IV	RIVERSIDE	MO	DISTRIBUTION	10/07/2013										168,000				
	333700 KNOX HEIGHTS	DALLAS	TX	DISTRIBUTION	11/24/2014										141				
	333701 NORTHWOODS PHASE II	DULLES	VA	DISTRIBUTION	03/09/2015										852,740				
	333808 SUMMIT FAIR	LEE'S SUMMIT	MO	DISTRIBUTION	10/26/2016										3,040				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							48,122,043	2,343,392		970,109		1,373,283		49,924,274	211,533,882		23,154,122	23,154,122	1,745,400
	333076 REGENTS PARK	FAIRFAX CITY	VA	DISTRIBUTION	08/08/1996										484,396				
	333145 EAST POINTE COMMONS	MILWAUKEE	WI	DISTRIBUTION	02/28/1997										1,134,786				
	333150 VILLAGE AT VALLEY FORGE	KING OF PRUSSIA	PA	DISTRIBUTION	10/24/1996										20,444,211				
	333204 COURTS OF DEVON	GAITHERSBURG	MD	DISTRIBUTION	09/09/1998										270,318				
	333302 PERIMETER TOWN CENTER	SANDY SPRINGS	GA	DISTRIBUTION	01/28/2003										4,922,071				
	333465 ASPS-GAITHERSBURG	GAITHERSBURG	MD	ADJ TO PRIOR YEAR SALE	05/24/2007										113,491		113,491	113,491	
	333472 WESTPARK CORPORATE CENTER I	MCLEAN	VA	DISTRIBUTION	08/08/1997										502,276				
	333473 WESTPARK CORPORATE CENTER II	MCLEAN	VA	DISTRIBUTION	08/08/1997										1,669,751				
	333538 REGENCY AT JOHNS CREEK WALK	JOHNS CREEK	GA	DISTRIBUTION	02/09/2011										570,585				
	333574 WARREN CORPORATE CENTER	WARREN TOWNSHIP	NJ	FULL SALE OF ASSETS	11/01/2010	03/25/2016	140,085,000							140,085,000	135,764,152		(4,320,848)	(4,320,848)	115,268
	333582 MORRIS CORPORATE CENTER IV	PARSIPPANY-TROY HILL	NJ	DISTRIBUTION	02/04/2011										923,153				
	333617 CADENCE AT CROWN	GAITHERSBURG	MD	DISTRIBUTION	06/27/2012										3,019,815				
	NML REAL ESTATE HOLDINGS LLC	MILWAUKEE	WI	DISTRIBUTION	06/10/1998										80,496,487				
1899999. Joint Venture Interests - Real Estate - Affiliated							140,085,000							140,085,000	250,315,491		(4,207,358)	(4,207,358)	115,268
	770088 CAPROCK WIND LLC	SAN FRANCISCO	CA	DISTRIBUTION	12/31/2004										1,157,230				
	770276 SWEETWATER WIND 2 LLC	MONTEREY PARK	CA	DISTRIBUTION	02/11/2005										789,429				
	770339 SWEETWATER WIND 3 LLC	MONTEREY PARK	CA	DISTRIBUTION	12/30/2005										1,372,597				
	770353 BUFFALO GAP HOLDINGS LLC	NEW YORK	NY	DISTRIBUTION	06/10/2005										1,059,306				
	770458 BUFFALO GAP HOLDINGS 2 LLC	SAN DIEGO	CA	DISTRIBUTION	09/13/2006										1,937,200				
	770680 ALTA WIND III OWNER PTCPNT LLC	WILMINGTON	DE	DISTRIBUTION	12/29/2011										1,455,489				
	OIL AND GAS PORTFOLIO	MILWAUKEE	WI	PARTIAL SALE OF ASSETS				22,421,106				22,421,106			3,512,271		(23,350,851)	(23,350,851)	
2199999. Joint Venture Interests - Other - Unaffiliated								22,421,106				22,421,106			11,283,521		(23,350,851)	(23,350,851)	
	MASON STREET ADVISORS LLC	MILWAUKEE	WI	DISTRIBUTION	05/31/2001										22,300,000				
	NM INVESTMENT HOLDINGS LLC	MILWAUKEE	WI	DISTRIBUTION	10/24/2013										200,000,000				
	NM PEBBLE VALLEY LLC	MILWAUKEE	WI	DISTRIBUTION	03/05/2009										26,510,813				
	NM PLANNING LLC	MILWAUKEE	WI	DISTRIBUTION	03/20/2015										17,525,129				
	NML SECURITIES HOLDINGS LLC	MILWAUKEE	WI	DISTRIBUTION	06/10/1998										467,669,143				
	NORTHWESTERN MUTUAL INVESTMENT MANAGEMENT COMPANY LLC	MILWAUKEE	WI	DISTRIBUTION	04/25/2011										21,900,000				
	NORTHWESTERN MUTUAL INVESTMENT SERVICES LLC	MILWAUKEE	WI	DISTRIBUTION	06/10/1998										70,000,000				
2299999. Joint Venture Interests - Other - Affiliated															825,905,085				
	333292 USA INST TAX CREDIT XXVIII	GREENWICH	CT	DISTRIBUTION	06/04/2002										24,892				
	333301 MMA FIN XXIV TAX CR	BOSTON	MA	DISTRIBUTION	12/13/2002										143,452				
	333304 RELATED CORP PARTNERS XXII	NEW YORK	NY	DISTRIBUTION	01/02/2003										37,817		37,817	37,817	
	333317 RELATED CORP PARTNERS XXIV	NEW YORK	NY	FULL SALE OF INTEREST	09/29/2003	12/30/2016	1,493,164		(146,209)			(146,209)		1,346,955	22,499		(1,324,456)	(1,324,456)	(146,209)
	333334 RELATED CORP PARTNERS XXVI	NEW YORK	NY	FULL SALE OF INTEREST	05/21/2004	12/30/2016	2,483,881		(539,171)			(539,171)		1,944,710	157,554		(1,787,156)	(1,787,156)	(539,171)
	333383 PNC MULTIFAMILY FUND XXIX	PORTLAND	OR	DISTRIBUTION	05/31/2005										17,459				
	333653 REDSTONE 2012 NATIONAL FUND LP	CLEVELAND	OH	DISTRIBUTION	11/14/2012										1,141				
	333686 REDSTONE 2013 NATIONAL FUND LP	CLEVELAND	OH	DISTRIBUTION	08/30/2013										1,762				
	333702 CAHEC COMMUNITY EQUITY FND XIX	RALEIGH	NC	DISTRIBUTION	06/17/2014										9				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							3,977,045		(685,380)			(685,380)		3,291,664	406,586		(3,073,794)	(3,073,794)	(685,380)
	333325 MS GUARANTEED GEORGIA TAX CRED	DENVER	CO	ADJ TO PRIOR YEAR SALE	11/25/2003												(25,079)	(25,079)	
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																	(25,079)	(25,079)	
	333285 LANDMARK REAL ESTATE IV	CHRISTIANA	DE	DISTRIBUTION	12/28/2001										100,421		100,421	100,421	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	333306 CBL & ASSOCIATES PROPERTIES	CHATANOOGA	TN	PARTIAL SALE OF ASSETS	12/19/2002										13,327,053		(2,009,738)	(2,009,738)	
	333335 CENTERLINE II	CHRISTIANA	DE	ADJ TO PRIOR YEAR DISSOLUTION	06/28/2004										125		125	125	
	333362 WRIGHTWOOD LLC	CHICAGO	IL	DISTRIBUTION	02/15/2005										1,655,586		740,550	740,550	
	333388 LEGACY I	FOSTER CITY	CA	DISTRIBUTION	07/28/2005										1,130,950				
	333404 BOSTON CAPITAL MORTGAGE	BOSTON	MA	DISTRIBUTION	06/29/2006										721,393				
	333425 LEGACY II	FOSTER CITY	CA	DISTRIBUTION	07/28/2006										538,739				
	333469 FORTRESS V COINVEST	NEW YORK	NY	DISTRIBUTION	07/24/2007										549,575				
	333470 WRIGHTWOOD HIGH YIELD II	CHICAGO	IL	DISSOLUTION	08/30/2007	07/01/2016	1,795,700	1,670,137				1,670,137		3,465,837	1,948,567		(1,517,270)	(1,517,270)	135,732
4299999. Any Other Class of Assets - Unaffiliated							1,795,700	1,670,137				1,670,137		3,465,837	19,972,410		(2,685,911)	(2,685,911)	135,732
4499999. Total - Unaffiliated							293,596,205	170,521,369	(685,380)	62,329,796		107,506,193	1,288,924	380,399,164	1,336,394,938	(3,316,148)	(23,799,334)	(27,115,482)	126,119,274
4599999. Total - Affiliated							140,085,000							140,085,000	1,083,842,508		(4,207,358)	(4,207,358)	115,268
4699999 - Totals							433,681,205	170,521,369	(685,380)	62,329,796		107,506,193	1,288,924	520,484,164	2,420,237,446	(3,316,148)	(28,006,692)	(31,322,840)	126,234,542