SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
465139-EV-1	AID ISRAEL ZERO COUPON GTD NOTE 3-Z AID 0.000% 02/15/24		02/12/2016	Mesirow Financial	11/29/2016	Mesirow Financial	2,668,000	2,240,613	2,233,356	2,279,522		38,909		38,909			(46,166)	(46,166)		
465139-RG-0	AID ISRAEL US GOVT GUARAN 0.000% 02/15/24		02/12/2016	Mesirow Financial	11/29/2016	Mesirow Financial	7,043,000	5,914,782	5,895,625	6,017,525		102,743		102,743			(121,900)	(121,900)		
465139-TH-6	AID ISRAEL ZERO COUPON GTD NOTE 11-Z AID 0.000% 11/15/25		04/07/2016	Mesirow Financial	06/21/2016	Mesirow Financial	24,300,000	19,238,151	19,026,845	19,264,498		26,347		26,347			(237,653)	(237,653)		
912810-FH-6	US TREASURY NB INFLATION PROTECTED 3.875% 04/15/29		04/11/2016	Various	04/11/2016	Barclays Capital Inc	27		56								56	56	1	
912810-QA-9	US TREASURY NB BONDS 3.500% 02/15/39		08/30/2016	Various	10/03/2016	Barclays Capital Inc	310,000,000	393,794,141	383,995,313	393,125,731		(668,410)		(668,410)			(9,130,418)	(9,130,418)	6,374,185	3,891,743
912810-QD-3	US TREASURY NB BONDS 4.375% 11/15/39		10/03/2016	Various	12/13/2016	Bank of America Securities	306,100,000	427,548,506	373,412,035	426,747,136		(801,370)		(801,370)			(53,335,101)	(53,335,101)	7,805,761	5,143,906
912810-RN-0	US TREASURY NB BONDS 2.875% 08/15/45		02/05/2016	Wells Fargo Securities, Llc	02/10/2016	Various	20,750,000	21,317,502	21,987,708	21,317,325		(177)		(177)			670,383	670,383	293,265	279,879
912810-RP-5	US TREASURY NB BONDS 3.000% 11/15/45		08/22/2016	Various	09/27/2016	Various	288,000,000	322,871,551	329,571,328	322,624,551		(247,000)		(247,000)			6,946,777	6,946,777	5,172,880	1,989,572
912810-RQ-3	US TREASURY NB BONDS 2.500% 02/15/46		09/27/2016	Barclays Capital Inc	12/13/2016	Barclays Capital Inc	191,700,000	200,206,688	167,273,227	200,164,767		(41,920)		(41,920)			(32,891,541)	(32,891,541)	1,588,818	573,016
912810-RT-7	US TREASURY NB 2.250% 08/15/46		11/09/2016	Goldman Sachs Co	11/29/2016	Various	6,000,000	5,276,953	5,148,598	5,277,460		507		507			(128,862)	(128,862)	38,024	33,750
912828-L4-0	US TREASURY NOTES 1.000% 09/15/18		08/30/2016	Various	11/18/2016	Various	469,000,000	470,407,383	469,069,141	470,255,518		(151,865)		(151,865)			(1,186,378)	(1,186,378)	2,944,880	1,345,435
912828-M5-6	US TREASURY NOTES 2.250% 11/15/25		02/04/2016	Deutsche Bank Capital	03/15/2016	Wells Fargo Securities, Llc	28,300,000	29,113,316	29,173,688	29,105,343		(7,973)		(7,973)			68,344	68,344	205,071	138,437
912828-N5-5	US TREASURY NOTES 1.000% 12/31/17		02/10/2016	Various	11/08/2016	Various	458,000,000	460,546,727	459,844,453	459,784,456		(762,271)		(762,271)			59,997	59,997	3,146,848	504,352
912828-P4-6	US TREASURY NOTES 1.625% 02/15/26		04/13/2016	Wells Fargo Securities, Llc	08/29/2016	Various	84,800,000	82,935,172	84,951,031	82,995,292		60,120		60,120			1,955,739	1,955,739	582,326	132,866
912828-PT-1	US TREASURY NOTES 2.625% 01/31/18		03/23/2016	Various	05/31/2016	JP Morgan Inc	251,700,000	259,673,856	258,965,871	258,854,376		(819,480)		(819,480)			111,495	111,495	2,214,476	962,026
912828-Q3-7	US TREASURY 1.250% 03/31/21		04/29/2016	Various	10/27/2016	Various	33,000,000	32,970,352	33,085,566	32,971,904		1,552		1,552			113,663	113,663	175,701	29,679
912828-R3-6	US TREASURY NOTES 1.625% 05/15/26		11/09/2016	Various	12/21/2016	Various	139,070,000	140,974,216	137,852,979	140,950,266		(23,951)		(23,951)			(3,097,287)	(3,097,287)	743,377	445,956
912828-RE-2	US TREASURY NOTES 1.500% 08/31/18		03/23/2016	Various	08/08/2016	Jefferies & Co	100,000,000	101,254,000	101,507,813	101,058,945		(195,055)		(195,055)			448,867	448,867	668,478	97,826
912828-S2-7	US TREASURY NOTES 1.125% 06/30/21		08/30/2016	Various	12/13/2016	Barclays Capital Inc	383,000,000	382,617,539	370,427,578	382,636,753		19,214		19,214			(12,209,175)	(12,209,175)	1,967,038	555,102
912828-SM-3	US TREASURY NOTE 1.000% 03/31/17		06/10/2016	Various	07/08/2016	Various	198,950,000	199,560,777	199,655,211	199,540,094		(20,683)		(20,683)			115,117	115,117	440,380	391,377
912828-XH-8	US TREASURY NOTES 1.625% 06/30/20		03/23/2016	Various	06/17/2016	Various	99,375,000	100,470,111	101,770,113	100,409,689		(60,423)		(60,423)			1,360,428	1,360,428	763,058	372,657
0599999. Subtotal - Bonds - U.S. Governments							3,401,756,027	3,658,932,336	3,554,847,535	3,655,381,151		(3,551,186)		(3,551,186)			(100,533,615)	(100,533,615)	35,124,567	16,887,579
040114-GR-5	REPUBLIC OF ARGENTINA SR UNSECURED 144A 6.875% 04/22/21	D	04/19/2016	Deutsche Bank Sec. Inc. Intl.	04/29/2016	Tax Free Exchange	2,160,000	2,160,000	2,160,000	2,160,000									2,888	
91086Q-BF-4	UNITED MEXICAN STATES SR UNSECURED 4.600% 01/23/46	D	03/15/2016	HSBC Securities Inc	04/12/2016	HSBC Securities Inc	10,000,000	9,460,000	9,887,500	9,460,748		748		748			426,752	426,752	104,778	70,278
91086Q-BG-2	UNITED MEXICAN STATES SR UNSECURED 4.125% 01/21/26	D	03/21/2016	Various	08/01/2016	Various	20,785,000	21,757,457	22,499,113	21,727,849		(29,607)		(29,607)			771,263	771,263	442,291	144,375
91087B-AA-8	UNITED MEXICAN STATES SR UNSECURED 3.600% 01/30/25	D	11/14/2016	HSBC Securities Inc	12/06/2016	HSBC Securities Inc	22,500,000	21,543,750	21,684,375	21,549,966		6,215		6,215			134,410	134,410	290,250	240,750
91087B-AB-6	UNITED MEXICAN STATES SR UNSECURED 4.350% 01/15/47	D	08/08/2016	Bank of America Securities	08/11/2016	Barclays Capital Inc	480,000	478,728	492,600	478,728							13,872	13,872	290	
1099999. Subtotal - Bonds - All Other Governments							55,925,000	55,399,935	56,723,588	55,377,291		(22,644)		(22,644)			1,346,297	1,346,297	840,497	455,403
3128M9-YG-1	FHLMC PN=G07611 4.000% 01/01/44		08/01/2016	Nomura	12/01/2016	Paydown	313,968	336,339	313,968	313,968		(22,370)		(22,370)					2,505	349
3128MD-FB-4	FHLMC PN=G14462 3.000% 05/01/22		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	897,472	939,261	940,978	939,261							1,718	1,718	1,271	1,271
3128ME-X5-5	FHLMC PN=G15900 2.500% 08/01/31		11/15/2016	Credit Suisse First Boston	12/01/2016	Paydown	145,430	147,521	145,430	145,430		(2,091)		(2,091)					303	162
3128ME-XW-6	FHLMC PN=G15893 3.000% 10/01/30		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	4,000,001	4,186,251	4,193,907	4,186,251							7,656	7,656	5,667	5,667
3128MJ-UN-8	FHLMC PN=G08588 4.000% 05/01/44		06/20/2016	Morgan Stanley & Co	06/20/2016	Amherst Pierpont	2,607,157	2,785,177	2,785,177	2,785,177									3,766	3,766
3128MJ-UW-8	FHLMC PN=G08596 4.500% 07/01/44		10/31/2016	Citibank	12/01/2016	Paydown	375,824	410,823	375,824	375,824		(34,999)		(34,999)					1,409	611
3128MJ-W4-8	FHLMC PN=G08666 3.000% 09/01/45		04/08/2016	Morgan Stanley & Co	06/28/2016	Various	20,509,596	20,874,870	21,072,999	20,873,222		(1,648)		(1,648)			199,777	199,777	125,658	17,925
3128MJ-W4-8	FHLMC PN=G08666 3.000% 09/01/45		01/27/2016	Morgan Stanley & Co	07/01/2016	Paydown	489,411	495,089	489,411	489,411		(5,678)		(5,678)					30,144	408
3128MJ-W5-5	FHLMC PN=G08667 3.500% 09/01/45		01/04/2016	Various	04/08/2016	Citibank	8,944,699		144,631	144,631		(12,836)		(12,836)			157,468	157,468	77,366	10,436
3128MJ-W7-1	FHLMC PN=G08669 4.000% 09/01/45		05/17/2016	Various	05/17/2016	Various	31,946,688	34,138,727	34,850,984	34,111,049		(27,678)		(27,678)			739,935	739,935	780,792	108,740
3128MJ-W7-1	FHLMC PN=G08669 4.000% 09/01/45		02/09/2016	Various	04/01/2016	Paydown	4,532,393	4,795,684	4,532,393	4,532,393		(263,291)		(263,291)					32,163	5,789
3128MJ-W8-9	FHLMC PN=G08670 3.000% 10/01/45		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	6,999,303	7,169,638	7,132,727	7,169,638							(36,910)	(36,910)	6,416	6,416

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MJ-WM-8	FHLMC PN=G08651 4.000% 06/01/45		05/10/2016	Citibank	12/01/2016	Paydown	823,240	879,259	823,240	823,240		(56,019)		(56,019)					11,224	1,006
3128MJ-WP-1	FHLMC PN=G08653 3.000% 07/01/45		04/08/2016	Various	04/25/2016	FannieMae	26,999,386	27,505,270	27,643,437	27,505,270							138,167	138,167	26,249	26,249
3128MJ-WV-8	FHLMC PN=G08659 3.500% 08/01/45		01/27/2016	Citibank	02/03/2016	Various	39,810,000	41,375,180	41,625,887	41,375,180							250,707	250,707	38,704	38,704
3128MJ-WW-6	FHLMC PN=G08660 4.000% 08/01/45		02/09/2016	JP Morgan Inc	03/10/2016	Bank of America Securities	16,000,000	17,065,625	17,015,000	17,065,625							(50,625)	(50,625)	23,111	23,111
3128MJ-X3-9	FHLMC PN=G08697 3.000% 03/01/46		02/19/2016	Barclays Capital Inc	03/08/2016	PNC Capital Markets LLC	8,085,000	8,265,333	8,259,333	8,265,333							(6,001)	(6,001)	8,759	8,759
3128MJ-X4-7	FHLMC PN=G08698 3.500% 03/01/46		08/02/2016	Various	12/01/2016	Paydown	17,775,705	18,585,896	17,775,705	17,775,705		(810,190)		(810,190)					273,132	21,064
3128MJ-X5-4	FHLMC PN=G08699 4.000% 03/01/46		09/16/2016	Various	12/01/2016	Paydown	11,846,135	12,658,770	11,846,135	11,846,135		(812,635)		(812,635)					147,843	15,795
3128MJ-X7-0	FHLMC PN=G08701 3.000% 04/01/46		03/04/2016	Nomura	04/08/2016	FannieMae	4,000,000	4,063,750	4,105,000	4,063,750							41,250	41,250	4,000	4,000
3128MJ-X8-8	FHLMC PN=G08702 3.500% 04/01/46		08/03/2016	Nomura	12/05/2016	Amherst Pierpont	50,000,000	52,679,688	51,203,125	52,666,055		(13,632)		(13,632)			(1,462,930)	(1,462,930)	641,667	48,611
3128MJ-X8-8	FHLMC PN=G08702 3.500% 04/01/46		08/03/2016	Various	12/01/2016	Paydown	9,872,419	10,386,368	9,872,419	9,872,419		(513,949)		(513,949)					113,370	10,153
3128MJ-X9-6	FHLMC PN=G08703 4.000% 04/01/46		10/06/2016	Nomura	12/01/2016	Paydown	5,397,368	5,786,990	5,397,368	5,397,368		(389,622)		(389,622)					27,164	7,197
3128MJ-XA-3	FHLMC PN=G08672 4.000% 10/01/45		01/04/2016	Citibank	04/08/2016	Nomura			220,069	220,069		(49,956)		(49,956)			270,025	270,025	198,456	26,808
3128MJ-XD-7	FHLMC PN=G08675 3.000% 11/01/45		10/07/2016	Various	10/07/2016	Various	6,817,720	6,945,914	7,073,461	6,945,067		(847)		(847)			128,395	128,395	64,762	6,035
3128MJ-XD-7	FHLMC PN=G08675 3.000% 11/01/45		01/27/2016	Morgan Stanley & Co	08/01/2016	Paydown	301,840	305,342	301,840	301,840		(3,502)		(3,502)					14,701	252
3128MJ-XF-2	FHLMC PN=G08677 4.000% 11/01/45		06/20/2016	Various	06/20/2016	Various	17,634,750	18,817,545	18,821,373	18,817,545							3,828	3,828	23,917	23,917
3128MJ-XF-2	FHLMC PN=G08677 4.000% 11/01/45		03/10/2016	Various	12/01/2016	Paydown	10,734,839	11,400,858	10,734,839	10,734,839		(666,019)		(666,019)					225,654	14,814
3128MJ-XJ-4	FHLMC PN=G08680 3.000% 12/01/45		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	3,999,600	4,096,934	4,075,842	4,096,934							(21,092)	(21,092)	3,666	3,666
3128MJ-XK-1	FHLMC PN=G08681 3.500% 12/01/45		04/07/2016	Various	12/01/2016	Paydown	18,416,096	19,116,901	18,416,096	18,416,096		(700,805)		(700,805)					369,681	21,485
3128MJ-XL-9	FHLMC PN=G08682 4.000% 12/01/45		04/08/2016	Various	12/01/2016	Paydown	31,386,711	33,470,100	31,386,711	31,386,711		(2,083,389)		(2,083,389)					561,417	41,849
3128MJ-XQ-8	FHLMC PN=G08686 3.000% 01/01/46		02/18/2016	Citibank	07/29/2016	Various	297,328,166	303,896,098	306,290,474	303,840,056		(56,043)		(56,043)			2,450,418	2,450,418	2,708,142	322,106
3128MJ-XQ-8	FHLMC PN=G08686 3.000% 01/01/46		02/18/2016	Citibank	08/01/2016	Paydown	6,713,315	6,861,611	6,713,315	6,713,315		(148,296)		(148,296)					236,812	7,273
3128MJ-XR-6	FHLMC PN=G08687 3.500% 01/01/46		04/07/2016	Various	12/01/2016	Paydown	21,889,188	22,872,231	21,889,188	21,889,188		(983,043)		(983,043)					395,425	25,094
3128MJ-XS-4	FHLMC PN=G08688 4.000% 01/01/46		05/05/2016	Various	12/01/2016	Paydown	21,147,185	22,562,239	21,147,185	21,147,185		(1,415,054)		(1,415,054)					374,885	29,015
3128MJ-XX-3	FHLMC PN=G08693 3.500% 03/01/46		10/05/2016	Various	10/05/2016	Various	120,202,063	126,022,163	126,252,108	126,001,897		(20,266)		(20,266)			250,211	250,211	578,507	143,219
3128MJ-XX-3	FHLMC PN=G08693 3.500% 03/01/46		08/02/2016	Various	12/01/2016	Paydown	15,634,783	16,292,624	15,634,783	15,634,783		(657,842)		(657,842)					307,853	18,957
3128MJ-XY-1	FHLMC PN=G08694 4.000% 02/01/46		03/23/2016	Various	12/01/2016	Paydown	23,619,178	25,175,659	23,619,178	23,619,178		(1,556,481)		(1,556,481)					454,636	33,262
3128MJ-Y6-1	FHLMC PN=G08732 3.000% 10/01/46		10/07/2016	Citibank	10/07/2016	Amherst Pierpont	49,075,797	50,781,948	50,781,948	50,781,948									49,076	49,076
3128MJ-YB-0	FHLMC PN=G08705 3.000% 05/01/46		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	25,000	25,608	25,477	25,608							(132)	(132)	23	23
3128MJ-YC-8	FHLMC PN=G08706 3.500% 05/01/46		11/08/2016	Various	12/01/2016	Paydown	3,688,726	3,881,285	3,688,726	3,688,726		(192,559)		(192,559)					19,242	4,147
3128MJ-YD-6	FHLMC PN=G08707 4.000% 05/01/46		10/06/2016	Citibank	12/01/2016	Paydown	525,050	562,788	525,050	525,050		(37,738)		(37,738)					2,701	700
3128MJ-YG-9	FHLMC PN=G08710 3.000% 06/01/46		10/07/2016	Citibank	10/07/2016	Amherst Pierpont	940,427	973,122	973,122	973,122									940	940
3128MJ-YH-7	FHLMC PN=G08711 3.500% 06/01/46		09/16/2016	Amherst Pierpont	12/01/2016	Paydown	1,299,280	1,368,609	1,299,280	1,299,280		(69,329)		(69,329)					5,947	1,516
3128MJ-YJ-3	FHLMC PN=G08712 4.000% 06/01/46		10/06/2016	Various	12/01/2016	Paydown	3,258,787	3,497,098	3,258,787	3,258,787		(238,310)		(238,310)					16,393	4,345
3128MJ-YM-6	FHLMC PN=G08715 3.000% 08/01/46		07/18/2016	RBC Dominion	12/01/2016	Paydown	1,369,545	1,417,051	1,369,545	1,369,545		(47,506)		(47,506)					8,907	1,141
3128MM-TJ-2	FHLMC PN=G18552 3.000% 05/01/30		10/12/2016	First Tennessee	10/12/2016	First Tennessee	28,171,019	29,482,733	29,487,134	29,482,733							4,402	4,402	39,909	39,909
3128MM-TP-8	FHLMC PN=G18557 3.000% 06/01/30		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	1,754,848	1,836,558	1,839,917	1,836,558							3,359	3,359	2,486	2,486
3128MM-UF-8	FHLMC PN=G18581 2.500% 01/01/31		02/09/2016	Nomura	05/12/2016	Morgan Stanley & Co	4,908,567	5,040,868	5,055,824	5,038,644		(2,225)		(2,225)			17,181	17,181	36,473	5,454
3128MM-UF-8	FHLMC PN=G18581 2.500% 01/01/31		02/09/2016	Nomura	05/01/2016	Paydown	121,478	124,752	121,478	121,478		(3,274)		(3,274)					529	135
3128MM-UM-3	FHLMC PN=G18587 3.000% 02/01/31		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	1,794,117	1,877,656	1,881,090	1,877,656							3,434	3,434	2,542	2,542
3128MM-VM-2	FHLMC PN=G18619 2.500% 11/01/31		11/15/2016	Credit Suisse First Boston	12/01/2016	Paydown	314,293	318,810	314,293	314,293		(4,517)		(4,517)					655	349
3128MM-VU-4	FHLMC PN=G18626 2.500% 12/01/31		12/12/2016	Wells Fargo Securities, Llc	12/14/2016	Daiwa Securities America, Inc	16,350,000	16,352,555	16,390,875	16,352,555							38,320	38,320	20,438	20,438
3128PX-5L-6	FHLMC PN=J18051 3.000% 02/01/27		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	164,603	172,268	172,583	172,268							315	315	233	233
3128PX-A5-5	FHLMC PN=J17228 3.000% 11/01/21		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	974,338	1,019,705	1,021,570	1,019,705							1,865	1,865	1,380	1,380
31292M-FD-0	FHLMC PN=C04664 3.000% 03/01/43		02/19/2016	JP Morgan Inc	12/01/2016	Paydown	497,277	511,107	497,277	497,277		(13,831)		(13,831)					6,059	539
31306Y-NH-0	FHLMC PN=J21292 3.000% 12/01/22		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	464,814	486,457	487,347	486,457							890	890	658	658
31307M-3M-6	FHLMC PN=J31704 2.500% 05/01/30		02/09/2016	Nomura	12/01/2016	Paydown	120,811	124,067	120,811	120,811		(3,256)		(3,256)					1,564	134
31307M-WM-4	FHLMC PN=J31552 2.500% 05/01/30		02/09/2016	Nomura	07/14/2016	Credit Suisse First Boston	755,410	775,770	783,413	775,168		(602)		(602)			8,245	8,245	8,813	839
31307M-WM-4	FHLMC PN=J31552 2.500% 05/01/30		02/09/2016	Nomura	07/01/2016	Paydown	39,456	40,519	39,456	39,456		(1,063)		(1,063)					252	44
31307N-P4-0	FHLMC PN=J32243 3.000% 07/01/30		10/12/2016	First Tennessee	10/12/2016	Credit Suisse First Boston	370,582	387,838	388,547	387,838							709	709	525	525

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31307P-2H-1	FHLMC PN=J33476 2.500% 01/01/31		02/09/2016	Nomura	07/14/2016	Various	4,833,593	4,963,874	5,001,311	4,960,701		(3,173)		(3,173)			40,610	40,610	49,523	5,371
31307P-2H-1	FHLMC PN=J33476 2.500% 01/01/31		02/09/2016	Nomura	07/01/2016	Paydown	144,188	148,074	144,188	144,188		(3,886)		(3,886)					880	160
31307P-2J-7	FHLMC PN=J33477 2.500% 01/01/31		02/09/2016	Nomura	12/01/2016	Paydown	141,917	145,743	141,917	141,917		(3,825)		(3,825)					1,667	158
31307P-VF-3	FHLMC PN=J33314 2.500% 12/01/30		02/09/2016	Nomura	05/12/2016	Morgan Stanley & Co	1,885,499	1,936,320	1,942,064	1,935,460		(860)		(860)			6,605	6,605	14,010	2,095
31307P-VF-3	FHLMC PN=J33314 2.500% 12/01/30		02/09/2016	Nomura	05/01/2016	Paydown	27,686	28,432	27,686	27,686		(746)		(746)					115	31
31307Q-3Y-1	FHLMC PN=J34415 2.500% 05/01/31		05/12/2016	Cantor, Fitzgerald & Co.	12/01/2016	Paydown	716,090	737,685	716,090	716,090		(21,595)		(21,595)					5,166	845
31307Q-BM-8	FHLMC PN=J33644 2.500% 02/01/31		02/09/2016	Bank of America Securities	05/12/2016	Morgan Stanley & Co	11,450,325	11,762,526	11,793,835	11,757,308		(5,218)		(5,218)			36,527	36,527	85,082	12,723
31307Q-BM-8	FHLMC PN=J33644 2.500% 02/01/31		02/09/2016	Bank of America Securities	05/01/2016	Paydown	165,672	170,190	165,672	165,672		(4,517)		(4,517)					707	184
31307Q-RR-0	FHLMC PN=J34096 2.500% 04/01/31		04/07/2016	PNC Capital Markets LLC	07/14/2016	Credit Suisse First Boston	10,105,251	10,391,830	10,479,856	10,387,041		(4,788)		(4,788)			92,815	92,815	75,789	11,930
31307Q-RR-0	FHLMC PN=J34096 2.500% 04/01/31		04/07/2016	PNC Capital Markets LLC	07/01/2016	Paydown	144,088	148,174	144,088	144,088		(4,086)		(4,086)					607	170
31307Q-XC-6	FHLMC PN=J34275 2.500% 04/01/31		05/12/2016	Cantor, Fitzgerald & Co.	12/01/2016	Paydown	683,621	704,236	683,621	683,621		(20,615)		(20,615)					5,967	807
31307R-QU-2	FHLMC PN=J34967 2.500% 08/01/31		11/14/2016	Credit Suisse First Boston	12/01/2016	Paydown	57,000	57,783	57,000	57,000		(784)		(784)					119	63
3132J6-B8-6	FHLMC PN=Q15062 3.000% 02/01/43		02/19/2016	JP Morgan Inc	12/01/2016	Paydown	121,648	125,031	121,648	121,648		(3,383)		(3,383)					1,540	132
3132KF-L3-4	FHLMC PN=V61246 2.500% 07/01/31		11/14/2016	Credit Suisse First Boston	12/01/2016	Paydown	697,303	706,891	697,303	697,303		(9,588)		(9,588)					1,453	775
3132L5-MB-6	FHLMC PN=V80354 3.000% 08/01/43		02/19/2016	Nomura	12/01/2016	Paydown	273,346	280,778	273,346	273,346		(7,432)		(7,432)					3,637	296
3132L7-E8-8	FHLMC PN=V81959 4.000% 09/01/40		08/03/2016	Nomura	12/01/2016	Paydown	495,166	529,750	495,166	495,166		(34,584)		(34,584)					1,700	550
3132M7-X3-7	FHLMC PN=Q27298 4.000% 07/01/44		05/17/2016	Barclays Capital Inc	05/17/2016	Cantor, Fitzgerald & Co.	8,000,000	8,534,062	8,536,250	8,534,062							2,188	2,188	10,667	10,667
3132M7-X3-7	FHLMC PN=Q27298 4.000% 07/01/44		08/01/2016	Nomura	12/01/2016	Paydown	246,401	263,880	246,401	246,401		(17,479)		(17,479)					2,024	274
3132QL-6E-8	FHLMC PN=Q30868 3.500% 01/01/45		02/03/2016	Cantor, Fitzgerald & Co.	12/01/2016	Paydown	188,498	197,047	188,498	188,498		(8,549)		(8,549)					3,433	183
3132QR-VT-4	FHLMC PN=Q35125 4.000% 08/01/45		06/20/2016	Morgan Stanley & Co	06/20/2016	Amherst Pierpont	3,421,988	3,655,646	3,655,646	3,655,646									4,943	4,943
3132QS-ET-1	FHLMC PN=Q35545 4.000% 08/01/45		08/03/2016	Nomura	12/01/2016	Paydown	102,540	109,702	102,540	102,540		(7,162)		(7,162)					1,318	114
3132QS-LE-6	FHLMC PN=Q35724 4.000% 09/01/45		02/09/2016	JP Morgan Inc	03/10/2016	Bank of America Securities	4,000,000	4,266,406	4,253,750	4,266,406							(12,656)	(12,656)	5,778	5,778
3132QS-NA-2	FHLMC PN=Q35784 4.000% 09/01/45		08/01/2016	Nomura	12/01/2016	Paydown	507,023	542,989	507,023	507,023		(35,967)		(35,967)					3,277	563
3132QS-NK-0	FHLMC PN=Q35793 4.000% 09/01/45		08/03/2016	Nomura	12/01/2016	Paydown	332,272	355,479	332,272	332,272		(23,207)		(23,207)					3,091	369
3132QS-VX-3	FHLMC PN=Q36029 4.000% 09/01/45		06/20/2016	Morgan Stanley & Co	06/20/2016	Amherst Pierpont	3,651,105	3,900,407	3,900,407	3,900,407									5,274	5,274
3132QS-WK-0	FHLMC PN=Q36049 3.500% 09/01/45		05/03/2016	Bank of New York	12/01/2016	Paydown	969,773	1,016,671	969,773	969,773		(46,898)		(46,898)					12,110	1,037
3132QT-6J-0	FHLMC PN=Q37172 4.000% 11/01/45		08/03/2016	Nomura	12/01/2016	Paydown	125,955	134,752	125,955	125,955		(8,797)		(8,797)					1,180	140
3132QT-W8-5	FHLMC PN=Q36970 4.000% 10/01/45		02/02/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	3,943,497	4,209,992	3,943,497	3,943,497		(266,494)		(266,494)					80,098	4,382
3132QU-2M-4	FHLMC PN=Q37979 3.500% 12/01/45		01/04/2016	RBC Dominion	12/01/2016	Paydown	4,954,174	5,087,704	4,954,174	4,954,174		(133,530)		(133,530)					98,109	5,780
3132QU-5P-4	FHLMC PN=Q38053 4.000% 01/01/46		03/23/2016	Nomura	12/01/2016	Paydown	4,540,157	4,832,784	4,540,157	4,540,157		(292,627)		(292,627)					73,943	6,054
3132QU-6M-0	FHLMC PN=Q38075 3.500% 01/01/46		02/08/2016	Wells Fargo Securities, Llc	11/08/2016	Various	12,033,819	12,612,947	12,623,523	12,600,269		(12,678)		(12,678)			23,254	23,254	331,097	11,700
3132QU-6M-0	FHLMC PN=Q38075 3.500% 01/01/46		02/08/2016	Wells Fargo Securities, Llc	11/01/2016	Paydown	1,821,563	1,909,226	1,821,563	1,821,563		(87,663)		(87,663)					38,614	1,771
3132QU-EP-4	FHLMC PN=Q37341 4.000% 11/01/45		08/05/2016	Nomura	12/01/2016	Paydown	604,729	647,249	604,729	604,729		(42,520)		(42,520)					3,171	672
3132QU-FY-4	FHLMC PN=Q37382 3.500% 11/01/45		02/04/2016	Societe General	12/01/2016	Paydown	798,098	835,728	798,098	798,098		(37,629)		(37,629)					18,952	621
3132QU-K7-7	FHLMC PN=Q37517 4.000% 11/01/45		03/23/2016	Nomura	12/01/2016	Paydown	260,601	277,397	260,601	260,601		(16,797)		(16,797)					3,867	347
3132QU-N2-5	FHLMC PN=Q37608 4.000% 12/01/45		02/08/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	5,714,234	6,107,980	5,714,234	5,714,234		(393,746)		(393,746)					87,843	6,349
3132QU-NZ-2	FHLMC PN=Q37607 3.500% 12/01/45		01/07/2016	Amherst Pierpont	12/01/2016	Paydown	2,539,206	2,625,103	2,539,206	2,539,206		(85,897)		(85,897)					62,219	2,962
3132QU-QL-0	FHLMC PN=Q37658 4.000% 12/01/45		03/23/2016	Nomura	12/01/2016	Paydown	1,937,769	2,062,664	1,937,769	1,937,769		(124,895)		(124,895)					29,231	2,584
3132QU-RT-2	FHLMC PN=Q37697 4.000% 12/01/45		03/23/2016	Nomura	12/01/2016	Paydown	1,378,415	1,467,258	1,378,415	1,378,415		(88,843)		(88,843)					17,463	1,838
3132QU-U2-7	FHLMC PN=Q37800 3.500% 12/01/45		03/29/2016	Various	12/01/2016	Paydown	1,176,574	1,227,652	1,176,574	1,176,574		(51,078)		(51,078)					17,233	1,373
3132QV-2P-5	FHLMC PN=Q38881 3.500% 02/01/46		05/10/2016	Nomura	11/08/2016	Goldman Sachs Co	12,536,185	13,162,994	13,141,448	13,153,792		(9,202)		(9,202)			(12,345)	(12,345)	235,228	13,407
3132QV-2P-5	FHLMC PN=Q38881 3.500% 02/01/46		05/10/2016	Nomura	11/01/2016	Paydown	2,751,090	2,888,645	2,751,090	2,751,090		(137,555)		(137,555)					27,984	2,942
3132QV-2U-4	FHLMC PN=Q38886 3.500% 02/01/46		04/26/2016	Morgan Stanley & Co	12/01/2016	Paydown	11,176,898	11,660,648	11,176,898	11,176,898		(483,750)		(483,750)					146,452	11,953
3132QV-3B-5	FHLMC PN=Q38893 4.000% 02/01/46		04/13/2016	Nomura	12/01/2016	Paydown	9,859,897	10,526,981	9,859,897	9,859,897		(667,084)		(667,084)					138,800	12,051
3132QV-5M-9	FHLMC PN=Q38951 4.000% 02/01/46		08/03/2016	Bank of America Securities	12/01/2016	Paydown	892,005	954,167	892,005	892,005		(62,162)		(62,162)					10,324	991
3132QV-6W-6	FHLMC PN=Q38984 3.500% 02/01/46		03/29/2016	FannieMae	12/01/2016	Paydown	557,363	582,706	557,363	557,363		(25,343)		(25,343)					8,480	650
3132QV-BS-9	FHLMC PN=Q38148 3.500% 01/01/46		02/02/2016	FannieMae	12/01/2016	Paydown	2,150,214	2,248,402	2,150,214	2,150,214		(98,188)		(98,188)					43,319	2,090
3132QV-BT-7	FHLMC PN=Q38149 4.000% 01/01/46		02/08/2016	FannieMae	12/01/2016	Paydown	2,235,375	2,389,930	2,235,375	2,235,375		(154,555)		(154,555)					47,373	2,484
3132QV-C9-0	FHLMC PN=Q38195 3.000% 01/01/46		01/27/2016	Morgan Stanley & Co	12/01/2016	Paydown	629,298	636,599	629,298	629,298		(7,301)		(7,301)					8,386	524
3132QV-CR-0	FHLMC PN=Q38179 3.500% 01/01/46		02/02/2016	FannieMae	12/15/2016	Citibank	15,531,838	16,241,084	15,716,278	16,230,259		(10,826)		(10,826)			(513,980)	(513,980)	478,683	15,100
3132QV-CR-0	FHLMC PN=Q38179 3.500% 01/01/46		02/02/2016	FannieMae	12/01/2016	Paydown	4,012,157	4,195,369	4,012,157	4,012,157		(183,211)		(183,211)					77,178	3,901
3132QV-CW-9	FHLMC PN=Q38184 3.500% 01/01/46		02/04/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	707,429	740,038	707,429	707,429		(32,608)		(32,608)					13,131	688
3132QV-EA-5	FHLMC PN=Q38228 4.000% 01/01/46		08/03/2016	Bank of America Securities	12/01/2016	Paydown	359,888	384,968	359,888	359,888		(25,080)		(25,080)					4,733	400
3132QV-G2-1	FHLMC PN=Q38316 3.500% 01/01/46		02/03/2016	Nomura	12/01/2016	Paydown	92,333	96,520	92,333	92,333		(4,187)		(4,187)					1,497	90
3132QV-HE-4	FHLMC PN=Q38328 3.500% 01/01/46		01/08/2016	Huntington Investment Co	12/01/2016	Paydown	174,511	181,601	174,511	174,511		(7,090)		(7,090)					2,653	204

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132QV-HF-1	FHLMC PN=Q38329 3.500% 01/01/46		01/08/2016	Huntington Investment Co	12/01/2016	Paydown	32,795	34,128	32,795	32,795		(1,332)		(1,332)					594	38
3132QV-LC-3	FHLMC PN=Q38422 4.000% 01/01/46		08/03/2016	Bank of America Securities	12/01/2016	Paydown	694,395	742,786	694,395	694,395		(48,391)		(48,391)					5,552	772
3132QV-MX-6	FHLMC PN=Q38473 4.000% 01/01/46		07/07/2016	Nomura	12/01/2016	Paydown	9,067,920	9,698,702	9,067,920	9,067,920		(630,781)		(630,781)					115,101	11,441
3132QV-PY-1	FHLMC PN=Q38538 3.000% 01/01/46		03/08/2016	Citibank	09/09/2016	Citibank	30,816,341	31,468,781	31,892,506	31,459,018		(9,763)		(9,763)			433,488	433,488	495,629	33,384
3132QV-PY-1	FHLMC PN=Q38538 3.000% 01/01/46		03/08/2016	Citibank	09/01/2016	Paydown	1,832,044	1,870,832	1,832,044	1,832,044		(38,788)		(38,788)					20,673	1,985
3132QV-Q8-7	FHLMC PN=Q38578 3.500% 02/01/46		03/29/2016	Citibank	12/01/2016	Paydown	1,786,653	1,862,864	1,786,653	1,786,653		(76,212)		(76,212)					32,208	2,084
3132QV-TN-1	FHLMC PN=Q38656 3.500% 02/01/46		05/10/2016	Nomura	11/08/2016	Goldman Sachs Co	29,254,962	30,717,710	30,671,720	30,696,236		(21,474)		(21,474)			(24,516)	(24,516)	548,937	31,287
3132QV-TN-1	FHLMC PN=Q38656 3.500% 02/01/46		05/10/2016	Nomura	11/01/2016	Paydown	4,547,635	4,775,017	4,547,635	4,547,635		(227,382)		(227,382)					56,918	4,863
3132QV-U8-2	FHLMC PN=Q38706 3.500% 02/01/46		02/05/2016	PNC Capital Markets LLC	12/01/2016	Paydown	861,625	900,802	861,625	861,625		(39,177)		(39,177)					14,756	838
3132QV-Y5-4	FHLMC PN=Q38831 3.500% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	20,036	21,029	20,036	20,036		(992)		(992)					331	19
3132QV-Y6-2	FHLMC PN=Q38832 3.500% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	18,823	19,755	18,823	18,823		(932)		(932)					305	18
3132QV-Y9-6	FHLMC PN=Q38835 3.500% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	151,223	158,713	151,223	151,223		(7,490)		(7,490)					1,123	147
3132QV-ZM-6	FHLMC PN=Q38847 3.500% 02/01/46		05/03/2016	Citibank	12/01/2016	Paydown	317,314	332,635	317,314	317,314		(15,320)		(15,320)					5,497	339
3132QV-ZP-9	FHLMC PN=Q38849 3.000% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	200,378	205,231	200,378	200,378		(4,853)		(4,853)					3,384	167
3132QV-ZR-5	FHLMC PN=Q38851 3.000% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	48,200	49,367	48,200	48,200		(1,167)		(1,167)					626	40
3132QV-ZS-3	FHLMC PN=Q38852 3.000% 02/01/46		02/05/2016	Huntington Investment Co	12/01/2016	Paydown	218,906	224,207	218,906	218,906		(5,302)		(5,302)					2,729	182
3132QW-AP-4	FHLMC PN=Q39013 4.000% 02/01/46		04/25/2016	Citibank	12/01/2016	Paydown	647,566	690,366	647,566	647,566		(42,800)		(42,800)					10,253	791
3132QW-CF-4	FHLMC PN=Q39069 3.500% 03/01/46		03/29/2016	FannieMae	12/01/2016	Paydown	1,209,074	1,264,191	1,209,074	1,209,074		(55,117)		(55,117)					21,393	1,411
3132QW-DK-2	FHLMC PN=Q39105 3.500% 03/01/46		03/29/2016	FannieMae	12/01/2016	Paydown	1,072,431	1,121,318	1,072,431	1,072,431		(48,888)		(48,888)					11,980	1,251
3132QW-EV-7	FHLMC PN=Q39147 4.000% 03/01/46		08/05/2016	Bank of America Securities	12/01/2016	Paydown	17,828	19,087	17,828	17,828		(1,259)		(1,259)					140	20
3132QW-GM-5	FHLMC PN=Q39203 3.000% 03/01/46		03/08/2016	PNC Capital Markets LLC	12/01/2016	Paydown	116,872	119,401	116,872	116,872		(2,529)		(2,529)					1,490	127
3132QW-PD-5	FHLMC PN=Q39419 3.000% 03/01/46		03/08/2016	Citibank	09/09/2016	Citibank	35,199,584	35,933,826	36,428,820	35,922,906		(10,919)		(10,919)			505,913	505,913	566,127	38,133
3132QW-PD-5	FHLMC PN=Q39419 3.000% 03/01/46		03/08/2016	Citibank	09/01/2016	Paydown	3,138,388	3,203,853	3,138,388	3,138,388		(65,465)		(65,465)					38,732	3,400
3132QW-PU-7	FHLMC PN=Q39434 3.500% 03/01/46		03/31/2016	Banque Nationale de Paris	12/01/2016	Paydown	9,816,476	10,279,691	9,816,476	9,816,476		(463,215)		(463,215)					160,856	11,453
3132QW-TG-4	FHLMC PN=Q39550 3.000% 03/01/46		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	3,969,605	4,066,209	4,045,276	4,066,209							(20,933)	(20,933)	3,639	3,639
3132QW-UW-7	FHLMC PN=Q39596 3.000% 04/01/46		04/08/2016	FannieMae	09/09/2016	Citibank	8,984,075	9,220,609	9,297,816	9,217,665		(2,944)		(2,944)			80,150	80,150	122,034	8,984
3132QW-UW-7	FHLMC PN=Q39596 3.000% 04/01/46		04/08/2016	FannieMae	12/01/2016	Paydown	1,493,354	1,532,671	1,493,354	1,493,354		(39,317)		(39,317)					18,209	1,493
3132QW-V8-9	FHLMC PN=Q39638 3.500% 03/01/46		09/16/2016	Nomura	12/01/2016	Paydown	219,624	231,291	219,624	219,624		(11,668)		(11,668)					828	256
3132QW-VF-3	FHLMC PN=Q39613 3.000% 04/01/46		04/08/2016	Daiwa Securities America, Inc	12/01/2016	Paydown	757,153	777,442	757,153	757,153		(20,289)		(20,289)					8,150	757
3132QW-VG-1	FHLMC PN=Q39614 3.500% 04/01/46		07/18/2016	Nomura	12/15/2016	Citibank	7,454,248	7,849,090	7,542,767	7,845,710		(3,380)		(3,380)			(302,943)	(302,943)	99,286	7,247
3132QW-VG-1	FHLMC PN=Q39614 3.500% 04/01/46		07/18/2016	Nomura	12/01/2016	Paydown	555,896	585,341	555,896	555,896		(29,445)		(29,445)					4,839	540
3132QW-VM-8	FHLMC PN=Q39619 4.000% 04/01/46		06/20/2016	Amherst Pierpont	12/01/2016	Paydown	811,458	867,753	811,458	811,458		(56,295)		(56,295)					10,221	1,172
3132QW-WE-5	FHLMC PN=Q39644 3.500% 03/01/46		03/29/2016	JP Morgan Inc	12/15/2016	Citibank	87,593,490	91,631,002	88,633,663	91,588,604		(42,399)		(42,399)			(2,954,941)	(2,954,941)	2,188,621	102,192
3132QW-WE-5	FHLMC PN=Q39644 3.500% 03/01/46		03/29/2016	JP Morgan Inc	12/01/2016	Paydown	12,080,894	12,637,748	12,080,894	12,080,894		(556,854)		(556,854)					180,310	14,094
3132QW-WG-0	FHLMC PN=Q39646 3.500% 04/01/46		08/04/2016	JP Morgan Inc	11/03/2016	Citibank	65,153,438	68,777,598	68,400,929	68,749,915		(27,683)		(27,683)			(348,986)	(348,986)	652,439	63,344
3132QW-WG-0	FHLMC PN=Q39646 3.500% 04/01/46		08/04/2016	JP Morgan Inc	11/01/2016	Paydown	10,878,758	11,483,889	10,878,758	10,878,758		(605,131)		(605,131)					64,682	10,577
3132QW-ZY-8	FHLMC PN=Q39758 3.000% 04/01/46		03/04/2016	Nomura	04/08/2016	FannieMae	3,790,000	3,850,403	3,889,488	3,850,403							39,084	39,084	3,790	3,790
3132QX-AG-2	FHLMC PN=Q39906 3.000% 04/01/46		04/08/2016	RBC Dominion	12/01/2016	Paydown	1,196,376	1,228,435	1,196,376	1,196,376		(32,059)		(32,059)					16,925	1,196
3132WD-4N-1	FHLMC PN=Q40828 3.000% 06/01/46		05/17/2016	FannieMae	12/01/2016	Paydown	2,790,393	2,860,370	2,790,393	2,790,393		(69,978)		(69,978)					31,035	2,790
3132WD-4S-0	FHLMC PN=Q40832 3.000% 06/01/46		07/12/2016	Banque Nationale de Paris	12/01/2016	Paydown	199,569	207,216	199,569	199,569		(7,648)		(7,648)					1,962	216
3132WD-7L-2	FHLMC PN=Q40898 3.000% 06/01/46		05/20/2016	FannieMae	12/01/2016	Paydown	2,334,511	2,385,032	2,334,511	2,334,511		(50,520)		(50,520)					27,021	2,335
3132WD-7M-0	FHLMC PN=Q40899 3.500% 06/01/46		08/12/2016	FannieMae	12/01/2016	Paydown	1,169,823	1,233,797	1,169,823	1,169,823		(63,975)		(63,975)					5,092	1,479
3132WD-B3-7	FHLMC PN=Q40057 3.000% 04/01/46		04/08/2016	Huntington Investment Co	12/01/2016	Paydown	164,644	169,738	164,644	164,644		(5,094)		(5,094)					2,769	165
3132WD-B4-5	FHLMC PN=Q40058 3.000% 04/01/46		04/08/2016	Huntington Investment Co	12/01/2016	Paydown	129,371	133,373	129,371	129,371		(4,002)		(4,002)					1,029	129
3132WD-HU-1	FHLMC PN=Q40242 3.500% 04/01/46		05/10/2016	Nomura	12/01/2016	Paydown	2,899,390	3,044,360	2,899,390	2,899,390		(144,970)		(144,970)					26,434	3,101
3132WD-JH-8	FHLMC PN=Q40263 3.000% 05/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	1,743,771	1,777,148	1,743,771	1,743,771		(33,377)		(33,377)					17,570	1,598
3132WD-M4-3	FHLMC PN=Q40378 3.000% 05/01/46		06/28/2016	Citibank	12/01/2016	Paydown	927,302	960,246	927,302	927,302		(32,945)		(32,945)					8,226	1,005
3132WD-NG-5	FHLMC PN=Q40390 3.000% 05/01/46		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	7,999,200	8,193,868	8,151,685	8,193,868							(42,183)	(42,183)	7,333	7,333
3132WD-SM-7	FHLMC PN=Q40523 3.000% 05/01/46		04/08/2016	Morgan Stanley & Co	04/25/2016	FannieMae	1,978,899	2,027,057	2,016,622	2,027,057							(10,436)	(10,436)	1,814	1,814
3132WD-ST-2	FHLMC PN=Q40529 3.000% 05/01/46		06/28/2016	Citibank	12/01/2016	Paydown	217,594	225,325	217,594	217,594		(7,731)		(7,731)					1,815	236
3132WD-WW-0	FHLMC PN=Q40660 3.000% 05/01/46		05/09/2016	Huntington Investment Co	12/01/2016	Paydown	45,939	47,432	45,939	45,939		(1,493)		(1,493)					398	42
3132WD-WX-8	FHLMC PN=Q40661 3.000% 05/01/46		05/09/2016	Huntington Investment Co	12/01/2016	Paydown	185,057	191,072	185,057	185,057		(6,014)		(6,014)					1,462	170
3132WD-WY-6	FHLMC PN=Q40662 3.000% 05/01/46		05/09/2016	Huntington Investment Co	12/01/2016	Paydown	63,380	65,440	63,380	63,380		(2,060)		(2,060)					381	58
3132WD-XD-1	FHLMC PN=Q40675 3.500% 04/01/46		05/09/2016	Huntington Investment Co	12/01/2016	Paydown	33,715	35,538	33,715	33,715		(1,823)		(1,823)					371	36
3132WD-XN-9	FHLMC PN=Q40684 3.500% 05/01/46		07/27/2016	FannieMae	11/08/2016	Goldman Sachs Co	20,677,964	21,759,518	21,676,322	21,751,293		(8,225)		(8,225)			(74,971)	(74,971)	207,067	20,104
3132WD-XN-9	FHLMC PN=Q40684 3.500% 05/01/46		07/27/2016	FannieMae	11/01/2016	Paydown	2,116,242	2,226,931	2,116,242	2,116,242		(110,689)		(110,689)					13,269	2,057
3132WE-A8-5	FHLMC PN=Q40930 3.000% 06/01/46		06/28/2016	Citibank	12/01/2016	Paydown	2,864,507	2,966,275	2,864,507	2,864,507		(101,768)		(101,768)					19,435	3,103
3132WE-H2-1	FHLMC PN=Q41148 3.000% 06/01/46		06/09/2016	Huntington Investment Co	12/01/2016	Paydown	9,497	9,817	9,497	9,497		(321)		(321)					83	10

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132WE-H4-7	FHLMC PN=Q41150 3.000% 06/01/46		06/09/2016	Huntington Investment Co	12/01/2016	Paydown	17,980	18,587	17,980	17,980		(607)		(607)					158	18
3132WE-HD-7	FHLMC PN=Q41127 3.000% 06/01/46		06/09/2016	Huntington Investment Co	12/01/2016	Paydown	15,740	16,271	15,740	15,740		(531)		(531)					139	16
3132WE-HE-5	FHLMC PN=Q41128 3.000% 06/01/46		06/09/2016	Huntington Investment Co	12/01/2016	Paydown	12,845	13,279	12,845	12,845		(434)		(434)					119	13
3132WE-WJ-7	FHLMC PN=Q41548 3.000% 07/01/46		07/08/2016	FannieMae	12/01/2016	Paydown	572,221	594,752	572,221	572,221		(22,531)		(22,531)					5,182	620
3132WE-YZ-9	FHLMC PN=Q41627 3.000% 07/01/46		07/08/2016	PNC Capital Markets LLC	12/01/2016	Paydown	1,111,216	1,155,187	1,111,216	1,111,216		(43,971)		(43,971)					8,425	1,204
3132WF-4Q-9	FHLMC PN=Q42630 3.000% 08/01/46		08/05/2016	Bank of America Securities	12/01/2016	Paydown	1,426,966	1,480,031	1,426,966	1,426,966		(53,065)		(53,065)					11,800	1,189
3132WF-4W-6	FHLMC PN=Q42636 3.000% 08/01/46		08/05/2016	Bank of America Securities	12/01/2016	Paydown	193,078	200,274	193,078	193,078		(7,195)		(7,195)					1,210	161
3132WF-B3-2	FHLMC PN=Q41857 3.000% 07/01/46		07/12/2016	RBC Dominion	12/01/2016	Paydown	359,211	372,920	359,211	359,211		(13,709)		(13,709)					2,713	389
3132WF-BE-8	FHLMC PN=Q41836 3.500% 07/01/46		07/11/2016	Huntington Investment Co	12/01/2016	Paydown	12,968	13,752	12,968	12,968		(784)		(784)					117	16
3132WF-BV-0	FHLMC PN=Q41851 3.000% 07/01/46		07/11/2016	Huntington Investment Co	12/01/2016	Paydown	158,240	165,113	158,240	158,240		(6,874)		(6,874)					1,066	171
3132WF-BW-8	FHLMC PN=Q41852 3.000% 07/01/46		07/11/2016	Huntington Investment Co	12/01/2016	Paydown	18,768	19,583	18,768	18,768		(815)		(815)					144	20
3132WF-BX-6	FHLMC PN=Q41853 3.000% 07/01/46		07/11/2016	Huntington Investment Co	12/01/2016	Paydown	10,112	10,551	10,112	10,112		(439)		(439)					76	11
3132WF-KJ-7	FHLMC PN=Q42096 3.000% 08/01/46		07/19/2016	FannieMae	12/01/2016	Paydown	2,478,626	2,567,895	2,478,626	2,478,626		(89,269)		(89,269)					17,122	2,066
3132WF-MA-4	FHLMC PN=Q42152 3.000% 08/01/46		10/05/2016	Nomura	12/01/2016	Paydown	102,606	106,141	102,606	102,606		(3,535)		(3,535)					382	103
3132WF-NT-2	FHLMC PN=Q42201 3.000% 08/01/46		07/26/2016	FannieMae	12/01/2016	Paydown	1,538,214	1,589,858	1,538,214	1,538,214		(51,644)		(51,644)					9,671	1,282
3132WF-RY-7	FHLMC PN=Q42302 3.000% 08/01/46		07/29/2016	PNC Capital Markets LLC	12/01/2016	Paydown	2,430,773	2,525,915	2,430,773	2,430,773		(95,142)		(95,142)					16,297	2,026
3132WF-UV-9	FHLMC PN=Q42395 3.000% 08/01/46		08/05/2016	Bank of America Securities	12/01/2016	Paydown	795,784	825,439	795,784	795,784		(29,655)		(29,655)					6,191	663
3132WF-XZ-7	FHLMC PN=Q42495 3.000% 08/01/46		08/05/2016	Huntington Investment Co	12/01/2016	Paydown	2,488,846	2,583,733	2,488,846	2,488,846		(94,887)		(94,887)					15,144	2,074
3132WG-2X-4	FNMA PN=Q43489 3.000% 10/01/46		10/05/2016	FannieMae	12/01/2016	Paydown	198,983	205,846	198,983	198,983		(6,863)		(6,863)					737	199
3132WG-4V-6	FNMA PN=Q43535 3.000% 10/01/46		10/05/2016	FannieMae	12/01/2016	Paydown	37,508	38,802	37,508	37,508		(1,294)		(1,294)					143	38
3132WG-A6-4	FNMA PN=Q42728 3.000% 09/01/46		08/22/2016	FannieMae	12/01/2016	Paydown	1,132,229	1,173,803	1,132,229	1,132,229		(41,574)		(41,574)					6,680	1,227
3132WG-Q2-6	FNMA PN=Q43172 3.000% 09/01/46		10/07/2016	Various	12/01/2016	Paydown	449,782	465,384	449,782	449,782		(15,602)		(15,602)					1,629	450
3132WG-UB-1	FNMA PN=Q43277 3.000% 09/01/46		10/07/2016	Citibank	10/07/2016	Amherst Pierpont	748,843	774,877	774,877	774,877									749	749
3132WG-YX-9	FNMA PN=Q43425 3.000% 10/01/46		10/05/2016	RBC Dominion	12/01/2016	Paydown	453,514	469,281	453,514	453,514		(15,767)		(15,767)					2,100	454
3132WH-4W-2	FHLMC PN=Q44436 3.000% 11/01/46		11/08/2016	Huntington Investment Co	12/01/2016	Paydown	3,208	3,315	3,208	3,208		(106)		(106)					8	3
3132WH-EG-6	FHLMC PN=Q43734 3.000% 10/01/46		10/05/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	298,946	309,433	298,946	298,946		(10,486)		(10,486)					1,183	299
3132WH-F9-1	FHLMC PN=Q43791 3.000% 10/01/46		10/07/2016	Citibank	10/07/2016	Amherst Pierpont	1,280,373	1,324,886	1,324,886	1,324,886									1,280	1,280
3132WH-GE-9	FHLMC PN=Q43796 3.000% 10/01/46		10/06/2016	Huntington Investment Co	12/01/2016	Paydown	7,621	7,917	7,621	7,621		(297)		(297)					31	8
3132WH-Q3-2	FHLMC PN=Q44073 3.000% 09/01/46		10/26/2016	RBC Dominion	12/01/2016	Paydown	228,436	235,779	228,436	228,436		(7,344)		(7,344)					571	247
3132WH-UR-4	FHLMC PN=Q44191 3.000% 11/01/46		11/07/2016	Bank of America Securities	12/01/2016	Paydown	45,857	47,215	45,857	45,857		(1,358)		(1,358)					115	50
3132WH-ZF-5	FHLMC PN=Q44341 3.000% 11/01/46		11/07/2016	Bank of America Securities	12/01/2016	Paydown	62,004	63,816	62,004	62,004		(1,812)		(1,812)					155	67
3132WH-ZQ-1	FHLMC PN=Q44350 3.000% 11/01/46		11/07/2016	Bank of America Securities	12/01/2016	Paydown	452,968	466,486	452,968	452,968		(13,518)		(13,518)					1,132	491
31335A-JC-3	FHLMC PN=G60259 4.500% 07/01/40		02/24/2016	Citibank	12/01/2016	Paydown	5,570,672	6,079,866	5,570,672	5,570,672		(509,194)		(509,194)					100,144	9,052
31335A-N2-0	FHLMC PN=G60409 4.500% 07/01/42		02/24/2016	Citibank	12/01/2016	Paydown	3,259,024	3,566,085	3,259,024	3,259,024		(307,061)		(307,061)					63,669	5,296
31335A-N9-5	FHLMC PN=G60416 3.000% 04/01/45		02/19/2016	Citibank	12/01/2016	Paydown	2,392,965	2,458,398	2,392,965	2,392,965		(65,433)		(65,433)					32,622	2,592
31335A-NM-6	FHLMC PN=G60396 4.000% 01/01/46		03/31/2016	Goldman Sachs Co	12/01/2016	Paydown	8,669,036	9,263,677	8,669,036	8,669,036		(594,642)		(594,642)					152,859	11,559
31335A-Q5-0	FHLMC PN=G60476 4.500% 05/01/42		02/24/2016	Citibank	12/01/2016	Paydown	4,382,688	4,768,228	4,382,688	4,382,688		(385,540)		(385,540)					85,601	7,122
31335A-QR-2	FHLMC PN=G60464 4.500% 05/01/42		02/24/2016	Credit Suisse First Boston	12/01/2016	Paydown	10,995,204	11,977,900	10,995,204	10,995,204		(982,696)		(982,696)					218,011	17,867
31335A-TM-0	FHLMC PN=G60556 4.500% 10/01/41		07/07/2016	JP Morgan Inc	12/01/2016	Paydown	3,324,647	3,640,486	3,324,647	3,324,647		(315,839)		(315,839)					33,503	5,403
31335A-UM-8	FHLMC PN=G60588 4.500% 08/01/45		07/07/2016	Citibank	12/01/2016	Paydown	4,170,762	4,573,501	4,170,762	4,170,762		(402,739)		(402,739)					44,687	6,777
31335A-WP-9	FHLMC PN=G60654 3.500% 04/01/46		10/05/2016	Citibank	12/15/2016	Citibank	47,970,751	50,496,710	48,540,403	50,483,371		(13,339)		(13,339)			(1,942,968)	(1,942,968)	359,114	55,966
31335A-WP-9	FHLMC PN=G60654 3.500% 04/01/46		10/05/2016	Citibank	12/01/2016	Paydown	1,660,973	1,748,434	1,660,973	1,660,973		(87,461)		(87,461)					6,718	1,938
3136AR-5M-6	FNMA FNR 2016-26 CG 3.000% 04/01/32		04/21/2016	Credit Suisse First Boston	12/01/2016	Paydown	8,236,936	8,524,585	8,236,936	8,236,936		(287,649)		(287,649)					94,959	19,220
3136AR-6Z-6	FNMA FNR 2016-33 NE 2.500% 07/25/34		04/28/2016	FannieMae	12/01/2016	Paydown	7,322,960	7,463,413	7,322,960	7,322,960		(140,452)		(140,452)					61,139	15,256
3136AR-7A-0	FNMA FNR 2016-33 NG 3.000% 07/25/34		04/28/2016	FannieMae	12/01/2016	Paydown	4,881,974	5,061,996	4,881,974	4,881,974		(180,023)		(180,023)					48,911	12,205
3136AR-7E-2	FNMA FNR 2016-33 LE 2.500% 11/25/33		05/12/2016	FannieMae	12/01/2016	Paydown	11,907,937	12,183,308	11,907,937	11,907,937		(275,371)		(275,371)					95,477	24,808
3136AS-BN-5	FNMA FNR 2016-27 KD 2.500% 01/25/40		04/15/2016	Nomura	12/01/2016	Paydown	9,479,444	9,693,472	9,479,444	9,479,444		(214,028)		(214,028)					92,003	18,432
3136AS-C9-5	FNMA FNR 2016-41 CL 2.500% 07/25/46		06/30/2016	FannieMae	12/01/2016	Paydown	5,187,600	5,348,497	5,187,600	5,187,600		(160,897)		(160,897)					32,508	1,801
3136AS-CF-1	FNMA FNR 2016-27 EH 3.000% 05/25/35		04/18/2016	Nomura	12/01/2016	Paydown	15,722,875	16,346,876	15,722,875	15,722,875		(624,002)		(624,002)					170,334	36,687
3136AS-TC-0	FNMA FNR 2016-34 CG 2.500% 06/25/46		06/15/2016	FannieMae	12/01/2016	Paydown	5,651,931	5,801,398	5,651,931	5,651,931		(149,467)		(149,467)					42,187	7,457
3136AS-ZT-6	FNMA FNR 2016-45 CL 2.500% 10/25/33		07/13/2016	FannieMae	12/01/2016	Paydown	4,670,851	4,809,882	4,670,851	4,670,851		(139,031)		(139,031)					29,468	5,514
31371L-A3-3	FNMA PN=254826 4.500% 06/01/23		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	180,701	196,286	196,371	196,286							85	85	294	294
31371L-CR-8	FNMA PN=254880 4.500% 08/01/23		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	234,552	254,782	254,892	254,782							110	110	381	381
31371L-E3-9	FNMA PN=254954 4.500% 10/01/23		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	780,435	847,747	848,113	847,747							366	366	1,268	1,268
3137BL-D4-7	FHLMC FHR 4508 CA 3.000% 09/15/45		11/28/2016	Credit Suisse First Boston	12/01/2016	Paydown	1,174,178	1,203,716	1,174,178	1,174,178		(29,538)		(29,538)					2,935	2,838
3137BQ-ZM-2	FHLMC MULTIFAMILY STRUCTURED P FHMS X2FX A1 2.185% 11/25/22		08/12/2016	Bank of America Securities	12/01/2016	Paydown	143,703	146,576	143,703	143,703		(2,874)		(2,874)					660	209
3137BR-Z6-5	FHLMC FHR 4615 MG 3.000% 09/15/46		10/07/2016	Credit Suisse First Boston	12/01/2016	Paydown	3,530,982	3,665,325	3,530,982	3,530,982		(134,343)		(134,343)					15,322	3,531

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137BS-AK-9	FHLMC FHR 4620 LA 3.000% 10/15/46		10/14/2016	Citibank	12/01/2016	Paydown	2,125,929	2,213,458	2,125,929	2,125,929		(87,528)		(87,528)					7,989	5,315
3137BS-AN-3	FHLMC FHR 4620 LD 2.500% 10/15/46		10/14/2016	Citibank	12/01/2016	Paydown	1,008,566	1,032,205	1,008,566	1,008,566		(23,638)		(23,638)					3,158	2,101
3138EE-NK-1	FNMA PN=AK9393 3.500% 04/01/42		01/04/2016	Bank of America Securities	12/01/2016	Paydown	3,402,376	3,507,637	3,402,376	3,402,376		(105,261)		(105,261)					66,445	3,969
3138EK-GF-6	FNMA PN=AL2897 3.500% 01/01/43		01/04/2016	Nomura	12/01/2016	Paydown	3,624,497	3,736,630	3,624,497	3,624,497		(112,133)		(112,133)					72,528	4,229
3138EL-UQ-4	FNMA PN=AL4190 3.500% 04/01/26		01/04/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	6,179,131	6,487,123	6,179,131	6,179,131		(307,991)		(307,991)					109,280	10,813
3138EM-WY-3	FNMA PN=AL5162 3.000% 09/01/43		02/18/2016	Barclays Capital Inc	12/01/2016	Paydown	173,941	178,752	173,941	173,941		(4,811)		(4,811)					2,199	188
3138EN-5U-9	FNMA PN=AL6258 2.500% 11/01/24		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	7,000,000	7,216,562	7,213,281	7,216,562							(3,281)	(3,281)	7,778	7,778
3138EN-BT-5	FNMA PN=AL5449 4.500% 06/01/44		02/23/2016	Amherst Pierpont	03/01/2016	Citibank	36,999	40,190	40,207	40,190							17	17	60	60
3138EN-U6-4	FNMA PN=AL6004 4.500% 12/01/43		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	20,282	22,032	22,041	22,032							10	10	33	33
3138EP-AG-9	FNMA PN=AL6306 4.500% 01/01/45		03/01/2016	Amherst Pierpont	12/01/2016	Paydown	217,172	235,903	217,172	217,172		(18,731)		(18,731)					3,911	353
3138EP-BH-6	FNMA PN=AL6339 2.500% 11/01/24		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	3,000,000	3,092,812	3,091,406	3,092,812							(1,406)	(1,406)	3,333	3,333
3138EP-N9-1	FNMA PN=AL6715 4.000% 02/01/45		02/08/2016	Credit Suisse First Boston	02/08/2016	FannieMae	16,865,000	18,024,469	18,019,199	18,024,469							(5,270)	(5,270)	18,739	18,739
3138EQ-KS-0	FNMA PN=AL7504 3.500% 11/01/30		06/13/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	6,607,753	7,022,802	6,607,753	6,607,753		(415,049)		(415,049)					73,223	9,636
3138ER-CM-0	FNMA PN=AL9075 3.500% 06/01/46		09/09/2016	FannieMae	12/01/2016	Paydown	3,980,341	4,189,620	3,980,341	3,980,341		(209,279)		(209,279)					21,604	5,031
3138ER-EB-2	FNMA PN=AL9129 4.000% 07/01/46		09/22/2016	FannieMae	12/01/2016	Paydown	2,728,098	2,933,984	2,728,098	2,728,098		(205,886)		(205,886)					14,558	3,637
3138ER-EC-0	FNMA PN=AL9130 4.000% 04/01/46		09/22/2016	Nomura	12/01/2016	Paydown	3,089,323	3,320,540	3,089,323	3,089,323		(231,217)		(231,217)					15,104	4,119
3138ER-LD-0	FNMA PN=AL9323 2.500% 10/01/31		10/25/2016	FannieMae	12/01/2016	Paydown	280,553	289,145	280,553	280,553		(8,592)		(8,592)					584	312
3138ER-MH-0	FNMA PN=AL9359 3.500% 07/01/46		10/26/2016	FannieMae	12/01/2016	Paydown	425,909	447,804	425,909	425,909		(21,894)		(21,894)					1,242	538
3138ET-3Z-7	FNMA PN=AL8915 3.500% 05/01/46		07/27/2016	FannieMae	12/01/2016	Paydown	1,520,887	1,602,515	1,520,887	1,520,887		(81,629)		(81,629)					13,261	1,479
3138ET-AU-0	FNMA PN=AL8118 3.000% 03/01/45		02/18/2016	Credit Suisse First Boston	12/01/2016	Paydown	4,733,381	4,865,028	4,733,381	4,733,381		(131,647)		(131,647)					59,274	5,128
3138ET-DC-7	FNMA PN=AL8198 4.000% 02/01/46		03/01/2016	FannieMae	12/02/2016	Various	133,603,938	142,653,517	142,989,182	142,521,172		(132,345)		(132,345)			468,010	468,010	3,211,409	192,983
3138ET-DC-7	FNMA PN=AL8198 4.000% 02/01/46		03/01/2016	FannieMae	12/01/2016	Paydown	32,924,192	35,154,292	32,924,192	32,924,192		(2,230,100)		(2,230,100)					743,873	47,557
3138ET-DN-3	FNMA PN=AL8208 4.500% 03/01/46		07/06/2016	Citibank	12/01/2016	Paydown	4,459,226	4,884,246	4,459,226	4,459,226		(425,020)		(425,020)					50,220	7,246
3138ET-ED-4	FNMA PN=AL8231 2.500% 04/01/31		09/15/2016	Credit Suisse First Boston	10/13/2016	FannieMae	6,000,000	6,195,469	6,197,813	6,195,469							2,344	2,344	7,083	7,083
3138ET-R3-2	FNMA PN=AL8605 3.500% 10/01/30		05/24/2016	Credit Suisse First Boston	12/01/2016	Paydown	7,046,231	7,454,692	7,046,231	7,046,231		(408,461)		(408,461)					73,095	10,276
3138ET-ZG-4	FNMA PN=AL8842 3.500% 05/01/46		07/18/2016	FannieMae	12/01/2016	Paydown	3,665,276	3,863,430	3,665,276	3,665,276		(198,154)		(198,154)					27,210	3,563
3138LU-2T-1	FNMA PN=AO4385 3.500% 06/01/42		01/04/2016	Nomura	12/01/2016	Paydown	3,130,643	3,227,497	3,130,643	3,130,643		(96,854)		(96,854)					61,748	3,652
3138M5-LN-7	FNMA PN=AP2132 3.500% 08/01/42		01/04/2016	Nomura	12/01/2016	Paydown	3,667,933	3,781,410	3,667,933	3,667,933		(113,477)		(113,477)					69,493	4,279
3138M5-LP-2	FNMA PN=AP2133 3.500% 08/01/42		02/05/2016	Goldman Sachs Co	12/01/2016	Paydown	1,629,244	1,708,669	1,629,244	1,629,244		(79,426)		(79,426)					29,727	1,584
3138WA-T8-0	FNMA PN=AS1474 4.500% 01/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,317,072	1,430,670	1,431,287	1,430,670							617	617	2,140	2,140
3138WB-BP-9	FNMA PN=AS1845 4.500% 02/01/44		06/21/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	601,731	656,169	601,731	601,731		(54,438)		(54,438)					7,561	978
3138WB-Q8-1	FNMA PN=AS2278 4.500% 04/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	120,445	130,833	130,890	130,833							56	56	196	196
3138WC-BV-4	FNMA PN=AS2751 4.500% 06/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	779,138	846,338	846,704	846,338							365	365	1,266	1,266
3138WC-UT-8	FNMA PN=AS3293 4.000% 09/01/44		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	326,832	348,587	326,832	326,832		(21,755)		(21,755)					5,784	472
3138WC-X8-1	FNMA PN=AS3402 4.000% 09/01/44		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	788,731	841,231	788,731	788,731		(52,500)		(52,500)					13,732	1,139
3138WD-B2-6	FNMA PN=AS3656 4.500% 10/01/44		02/23/2016	Amherst Pierpont	11/08/2016	Citibank	7,988,471	8,677,477	8,728,965	8,664,073		(13,403)		(13,403)			64,892	64,892	252,635	12,981
3138WD-B2-6	FNMA PN=AS3656 4.500% 10/01/44		02/23/2016	Amherst Pierpont	11/01/2016	Paydown	2,326,533	2,527,196	2,326,533	2,326,533		(200,663)		(200,663)					43,317	3,781
3138WD-BZ-3	FNMA PN=AS3655 4.500% 10/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	681,470	740,247	740,566	740,247							319	319	1,107	1,107
3138WD-J2-8	FNMA PN=AS3880 4.500% 11/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	768,654	834,950	835,310	834,950							360	360	1,249	1,249
3138WD-J4-4	FNMA PN=AS3882 4.500% 11/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	25,308	27,491	27,503	27,491							12	12	41	41
3138WD-KR-1	FNMA PN=AS3903 4.000% 11/01/44		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	3,700,939	3,947,283	3,700,939	3,700,939		(246,344)		(246,344)					62,270	5,346
3138WD-R8-6	FNMA PN=AS4110 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	484,413	526,194	526,421	526,194							227	227	787	787
3138WD-UB-5	FNMA PN=AS4177 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	17,714,918	19,242,830	19,251,133	19,242,830							8,304	8,304	28,787	28,787
3138WE-ZY-8	FNMA PN=AS5258 4.000% 01/01/45		03/10/2016	Nomura	12/01/2016	Paydown	491,162	523,356	491,162	491,162		(32,194)		(32,194)					7,497	709
3138WF-3H-7	FNMA PN=AS6199 3.500% 11/01/45		03/09/2016	Nomura	12/01/2016	Paydown	659,393	688,293	659,393	659,393		(28,900)		(28,900)					11,460	833
3138WF-5Y-8	FNMA PN=AS6262 3.500% 11/01/45		03/10/2016	Citibank	12/01/2016	Paydown	215,415	224,570	215,415	215,415		(9,155)		(9,155)					3,352	272
3138WF-GK-6	FNMA PN=AS5601 4.500% 08/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	483,833	525,563	525,790	525,563							227	227	786	786
3138WF-HX-7	FNMA PN=AS5645 3.500% 08/01/45		03/09/2016	JP Morgan Inc	12/01/2016	Paydown	9,897,476	10,333,584	9,897,476	9,897,476		(436,108)		(436,108)					169,759	12,509
3138WF-NP-7	FNMA PN=AS5797 3.000% 09/01/30		07/14/2016	JP Morgan Inc	11/14/2016	Nomura	11,411,136	11,970,103	11,839,053	11,957,494		(12,609)		(12,609)			(118,440)	(118,440)	129,326	17,117
3138WF-NP-7	FNMA PN=AS5797 3.000% 09/01/30		07/14/2016	JP Morgan Inc	11/01/2016	Paydown	1,365,215	1,432,089	1,365,215	1,365,215		(66,874)		(66,874)					8,328	2,048
3138WF-QB-5	FNMA PN=AS5849 4.500% 09/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	2,614,780	2,840,304	2,841,530	2,840,304							1,226	1,226	4,249	4,249
3138WF-RG-3	FNMA PN=AS5886 3.500% 09/01/45		05/06/2016	Goldman Sachs Co	05/06/2016	FannieMae	56,335,000	59,138,547	58,870,075	59,138,547							(268,471)	(268,471)	60,247	60,247
3138WF-RZ-1	FNMA PN=AS5903 3.000% 10/01/30		02/05/2016	Wells Fargo Securities, Llc	05/12/2016	Bank of America Securities	35,480,541	37,032,815	37,135,376	37,006,166		(26,649)		(26,649)			129,210	129,210	316,368	47,307
3138WF-RZ-1	FNMA PN=AS5903 3.000% 10/01/30		02/05/2016	Wells Fargo Securities, Llc	05/01/2016	Paydown	1,727,754	1,803,343	1,727,754	1,727,754		(75,589)		(75,589)					8,510	2,304
3138WF-S4-9	FNMA PN=AS5938 3.500% 10/01/45		03/10/2016	Citibank	12/15/2016	Citibank	257,852	268,810	261,160	268,717		(94)		(94)			(7,556)	(7,556)	7,195	326
3138WF-S4-9	FNMA PN=AS5938 3.500% 10/01/45		03/10/2016	Citibank	12/01/2016	Paydown	57,929	60,390	57,929	57,929		(2,462)		(2,462)					949	73
3138WF-W8-5	FNMA PN=AS6070 4.000% 10/01/45		05/03/2016	Goldman Sachs Co	05/03/2016	FannieMae	36,485,000	39,000,470	38,893,615	39,000,470							(106,855)	(106,855)	44,593	44,593

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WF-YH-3	FNMA PN=AS6111 4.000% 11/01/45		03/31/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	6,011,705	6,431,585	6,011,705	6,011,705		(419,880)		(419,880)					90,966	8,016
3138WF-YT-7	FNMA PN=AS6121 4.000% 11/01/45		03/31/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	6,535,347	6,991,800	6,535,347	6,535,347		(456,453)		(456,453)					111,856	8,714
3138WG-3Q-5	FNMA PN=AS7106 3.500% 05/01/46		09/09/2016	JP Morgan Inc	12/15/2016	Citibank	113,727,379	119,706,952	115,186,733	119,671,087		(35,865)		(35,865)			(4,484,354)	(4,484,354)	1,183,081	143,739
3138WG-3Q-5	FNMA PN=AS7106 3.500% 05/01/46		09/09/2016	JP Morgan Inc	12/01/2016	Paydown	6,272,621	6,602,423	6,272,621	6,272,621		(329,803)		(329,803)					38,495	7,928
3138WG-4R-2	FNMA PN=AS7131 3.000% 05/01/46		05/02/2016	FannieMae	12/01/2016	Paydown	54,372	55,884	54,372	54,372		(1,512)		(1,512)					545	50
3138WG-A6-1	FNMA PN=AS6328 3.500% 12/01/45		06/21/2016	RBC Dominion	12/01/2016	Paydown	4,273,502	4,481,501	4,273,502	4,273,502		(207,999)		(207,999)					37,044	5,401
3138WG-C8-5	FNMA PN=AS6394 3.500% 12/01/45		05/06/2016	Bank of America Securities	12/15/2016	Citibank	33,198,384	34,853,116	33,624,387	34,838,143		(14,972)		(14,972)			(1,213,757)	(1,213,757)	732,670	35,504
3138WG-C8-5	FNMA PN=AS6394 3.500% 12/01/45		05/06/2016	Bank of America Securities	12/01/2016	Paydown	4,554,585	4,781,603	4,554,585	4,554,585		(227,018)		(227,018)					55,478	4,871
3138WG-C9-3	FNMA PN=AS6395 3.500% 12/01/45		06/17/2016	Bank of America Securities	12/15/2016	Citibank	23,742,903	24,954,162	24,047,573	24,946,157		(8,005)		(8,005)			(898,584)	(898,584)	385,492	30,008
3138WG-C9-3	FNMA PN=AS6395 3.500% 12/01/45		06/17/2016	Bank of America Securities	12/01/2016	Paydown	2,364,771	2,485,411	2,364,771	2,364,771		(120,640)		(120,640)					21,680	2,989
3138WG-DN-1	FNMA PN=AS6408 3.500% 01/01/46		03/10/2016	Citibank	12/01/2016	Paydown	220,960	230,350	220,960	220,960		(9,391)		(9,391)					3,563	279
3138WG-G6-5	FNMA PN=AS6520 3.500% 01/01/46		05/16/2016	Various	12/01/2016	Paydown	12,693,395	13,307,182	12,693,395	12,693,395		(613,787)		(613,787)					150,601	13,810
3138WG-HW-7	FNMA PN=AS6544 2.500% 01/01/31		01/11/2016	FannieMae	12/01/2016	Paydown	2,409,403	2,443,850	2,409,403	2,409,403		(34,447)		(34,447)					32,604	3,012
3138WG-KP-8	FNMA PN=AS6601 3.500% 02/01/46		02/03/2016	FannieMae	12/01/2016	Paydown	82,757	86,985	82,757	82,757		(4,228)		(4,228)					1,358	80
3138WG-PL-2	FNMA PN=AS6726 3.000% 02/01/31		07/14/2016	Wells Fargo Securities, Llc	11/14/2016	Nomura	10,927,221	11,466,752	11,336,991	11,454,955		(11,797)		(11,797)			(117,963)	(117,963)	123,842	16,391
3138WG-PL-2	FNMA PN=AS6726 3.000% 02/01/31		07/14/2016	Wells Fargo Securities, Llc	11/01/2016	Paydown	1,297,779	1,361,857	1,297,779	1,297,779		(64,078)		(64,078)					8,057	1,947
3138WG-PM-0	FNMA PN=AS6727 3.500% 02/01/46		11/17/2016	Various	12/15/2016	Citibank	24,932,145	26,033,950	25,252,075	26,025,219		(8,730)		(8,730)			(773,144)	(773,144)	326,118	29,087
3138WG-PM-0	FNMA PN=AS6727 3.500% 02/01/46		06/03/2016	Goldman Sachs Co	12/01/2016	Paydown	2,066,209	2,169,842	2,066,209	2,066,209		(103,633)		(103,633)					22,232	2,411
3138WG-Q7-2	FNMA PN=AS6777 3.500% 03/01/46		03/01/2016	FannieMae	12/01/2016	Paydown	39,736	41,704	39,736	39,736		(1,968)		(1,968)					588	50
3138WG-WP-5	FNMA PN=AS6953 3.500% 04/01/46		04/06/2016	FannieMae	12/01/2016	Paydown	80,962	85,225	80,962	80,962		(4,263)		(4,263)					972	94
3138WH-5G-3	FNMA PN=AS8046 2.500% 10/01/31		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	14,000,000	14,433,125	14,426,563	14,433,125							(6,563)	(6,563)	15,556	15,556
3138WH-5K-4	FNMA PN=AS8049 3.000% 09/01/46		09/23/2016	FannieMae	12/01/2016	Paydown	15,896	16,564	15,896	15,896		(668)		(668)					59	16
3138WH-BN-1	FNMA PN=AS7244 3.500% 05/01/46		11/02/2016	Various	12/01/2016	Paydown	109,307	114,866	109,307	109,307		(5,559)		(5,559)					319	138
3138WH-EB-4	FNMA PN=AS7329 3.000% 06/01/46		06/03/2016	FannieMae	12/01/2016	Paydown	446,372	460,879	446,372	446,372		(14,507)		(14,507)					2,411	446
3138WH-K3-5	FNMA PN=AS7513 3.000% 07/01/46		06/29/2016	FannieMae	12/01/2016	Paydown	42,796	44,494	42,796	42,796		(1,698)		(1,698)					322	46
3138WH-QM-7	FNMA PN=AS7659 3.000% 08/01/46		07/19/2016	FannieMae	12/01/2016	Paydown	952,957	988,247	952,957	952,957		(35,289)		(35,289)					5,746	794
3138WH-QY-1	FNMA PN=AS7670 3.000% 08/01/46		08/08/2016	FannieMae	12/01/2016	Paydown	32,455	33,763	32,455	32,455		(1,308)		(1,308)					203	27
3138WH-XJ-6	FNMA PN=AS7880 3.000% 09/01/46		09/08/2016	FannieMae	12/01/2016	Paydown	28,057	29,232	28,057	28,057		(1,175)		(1,175)					138	30
3138WH-YM-8	FNMA PN=AS7915 3.000% 09/01/46		08/25/2016	FannieMae	12/01/2016	Paydown	1,702,093	1,765,788	1,702,093	1,702,093		(63,696)		(63,696)					9,147	1,844
3138WJ-D8-8	FNMA PN=AS8226 2.500% 10/01/31		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	9,000,006	9,278,444	9,274,225	9,278,444							(4,219)	(4,219)	10,000	10,000
3138WJ-F2-9	FNMA PN=AS8284 3.000% 11/01/46		11/03/2016	FannieMae	12/01/2016	Paydown	8,114	8,389	8,114	8,114		(275)		(275)					20	9
3138X0-Y3-6	FNMA PN=AU1629 3.000% 07/01/43		02/17/2016	Nomura	12/01/2016	Paydown	11,972,443	12,250,709	11,972,443	11,972,443		(278,266)		(278,266)					159,093	12,970
3138X0-ZA-9	FNMA PN=AU1636 3.500% 07/01/43		01/08/2016	Nomura	12/01/2016	Paydown	12,943,691	13,439,191	12,943,691	12,943,691		(495,501)		(495,501)					251,202	15,101
3138X7-M6-7	FNMA PN=AU7580 4.500% 10/01/43		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,279,376	1,389,722	1,390,322	1,389,722							600	600	2,079	2,079
3138X9-TJ-8	FNMA PN=AU9552 3.500% 10/01/43		03/10/2016	Citibank	12/01/2016	Paydown	2,081,002	2,169,445	2,081,002	2,081,002		(88,443)		(88,443)					37,019	2,630
3138XB-WZ-3	FNMA PN=AV0663 4.500% 12/01/43		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	45,241	49,143	49,164	49,143							21	21	74	74
3138XH-GX-3	FNMA PN=AV5613 4.500% 12/01/43		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	19,868	21,581	21,590	21,581							9	9	32	32
3138XJ-BE-6	FNMA PN=AV6336 4.500% 01/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,747,601	1,898,331	1,899,151	1,898,331							819	819	2,840	2,840
3138XJ-CC-9	FNMA PN=AV6366 4.500% 01/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	683,077	741,993	742,313	741,993							320	320	1,110	1,110
3138XL-XB-3	FNMA PN=AV8773 4.500% 03/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	15,980	17,359	17,366	17,359							7	7	26	26
3138XP-PG-2	FNMA PN=AW0422 4.500% 03/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	36,830	40,006	40,024	40,006							17	17	60	60
3138XT-BT-1	FNMA PN=AW3649 4.500% 04/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,000,000	1,086,250	1,086,719	1,086,250							469	469	1,625	1,625
3138XT-EF-8	FNMA PN=AW3733 4.500% 05/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	175,993	191,172	191,255	191,172							83	83	286	286
3138XU-3T-7	FNMA PN=AW5309 4.500% 05/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	776,547	843,524	843,888	843,524							364	364	1,262	1,262
3138XU-VC-3	FNMA PN=AW5110 4.500% 08/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,237,505	1,344,239	1,344,819	1,344,239							580	580	2,011	2,011
3138XY-BA-1	FNMA PN=AW8132 4.500% 02/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	251,951	273,682	273,800	273,682							118	118	409	409
3138XY-CD-4	FNMA PN=AW8167 3.500% 02/01/42		01/04/2016	Nomura	12/01/2016	Paydown	7,432,896	7,662,851	7,432,896	7,432,896		(229,955)		(229,955)					155,274	8,672
3138XY-HF-4	FNMA PN=AW8329 4.500% 09/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	793,102	861,507	861,879	861,507							372	372	1,289	1,289
3138Y2-AC-7	FNMA PN=AX0902 4.000% 10/01/44		03/10/2016	Nomura	12/01/2016	Paydown	180,735	192,582	180,735	180,735		(11,847)		(11,847)					3,479	261
3138Y3-LT-6	FNMA PN=AX2137 4.500% 10/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	665,596	723,004	723,316	723,004							312	312	1,082	1,082
3138Y4-KW-8	FNMA PN=AX3008 4.000% 10/01/44		09/19/2016	Banque Nationale de Paris	12/01/2016	Paydown	715,279	767,136	715,279	715,279		(51,858)		(51,858)					3,453	954
3138Y6-MU-5	FNMA PN=AX4870 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	961,065	1,043,957	1,044,407	1,043,957							451	451	1,562	1,562
3138Y6-Z2-3	FNMA PN=AX5260 4.500% 11/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	3,952,134	4,293,005	4,294,858	4,293,005							1,853	1,853	6,422	6,422
3138Y8-5C-0	FNMA PN=AX7142 4.500% 11/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,815,059	1,971,608	1,972,459	1,971,608							851	851	2,949	2,949
3138Y9-CD-8	FNMA PN=AX7267 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	156,691	170,206	170,279	170,206							73	73	255	255
3138Y9-DP-0	FNMA PN=AX7309 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	3,024,648	3,285,524	3,286,942	3,285,524							1,418	1,418	4,915	4,915
3138YA-EP-6	FNMA PN=AX8241 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	38,214	41,510	41,528	41,510							18	18	62	62
3138YC-AW-1	FNMA PN=AX9920 4.500% 01/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	4,000,002	4,345,002	4,346,877	4,345,002							1,875	1,875	6,500	6,500

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138YD-AP-4	FNMA PN=AY0013 4.500% 01/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	1,015,700	1,103,304	1,103,780	1,103,304							476	476	1,651	1,651
3138YD-LZ-0	FNMA PN=AY0343 4.500% 12/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	70,967	77,088	77,121	77,088							33	33	115	115
3138YD-TL-3	FNMA PN=AY0554 3.500% 04/01/22		05/13/2016	Amherst Pierpont	05/13/2016	JP Morgan Inc	435,000	461,304	459,690	461,304							(1,614)	(1,614)	719	719
3138YE-DC-8	FNMA PN=AY0998 2.500% 06/01/30		02/09/2016	Citibank	12/01/2016	Paydown	1,162,967	1,194,676	1,162,967	1,162,967		(31,709)		(31,709)					12,602	1,292
3138YG-XE-7	FNMA PN=AY3376 3.500% 04/01/45		02/10/2016	Goldman Sachs Co	03/10/2016	Citibank	11,530,000	12,073,171	12,020,025	12,073,171							(53,146)	(53,146)	14,573	14,573
3138YK-HF-3	FNMA PN=AY5629 3.000% 06/01/45		01/26/2016	Wells Fargo Securities, Llc	04/08/2016	JP Morgan Inc	4,928,839	4,997,766	5,069,388	4,997,366		(400)		(400)			72,022	72,022	29,573	4,107
3138YK-HF-3	FNMA PN=AY5629 3.000% 06/01/45		01/26/2016	Wells Fargo Securities, Llc	04/01/2016	Paydown	71,160	72,156	71,160	71,160		(995)		(995)					310	59
3138YM-5Y-1	FNMA PN=AY8062 4.000% 11/01/45		03/09/2016	Amherst Pierpont	12/01/2016	Paydown	1,636,831	1,745,143	1,636,831	1,636,831		(108,312)		(108,312)					25,906	2,364
3138YN-HT-7	FNMA PN=AY8341 4.500% 05/01/45		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	137,252	149,090	149,154	149,090							64	64	223	223
3138YR-5G-9	FNMA PN=AZ0846 4.000% 07/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	7,376,346	7,867,334	7,376,346	7,376,346		(490,988)		(490,988)					127,527	10,655
3138YV-D9-7	FNMA PN=AZ3727 3.500% 07/01/45		03/09/2016	Nomura	12/01/2016	Paydown	46,934	48,991	46,934	46,934		(2,057)		(2,057)					715	59
3138YV-FB-0	FNMA PN=AZ3761 3.000% 02/01/46		03/08/2016	Nomura	12/01/2016	Paydown	5,062,714	5,177,021	5,062,714	5,062,714		(114,307)		(114,307)					71,274	5,485
3138YV-FH-7	FNMA PN=AZ3767 3.500% 02/01/46		02/05/2016	Banque Nationale de Paris	12/01/2016	Paydown	454,031	475,526	454,031	454,031		(21,496)		(21,496)					5,849	441
3138YX-Q6-5	FNMA PN=AZ5876 4.000% 09/01/45		05/03/2016	Nomura	12/01/2016	Paydown	866,563	927,357	866,563	866,563		(60,795)		(60,795)					16,355	1,059
3138YX-RY-3	FNMA PN=AZ5902 4.000% 09/01/45		01/08/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	3,901,420	4,148,307	3,901,420	3,901,420		(246,887)		(246,887)					86,011	5,202
3138YX-TA-3	FNMA PN=AZ5944 4.000% 10/01/45		01/08/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	7,591,604	8,073,196	7,591,604	7,591,604		(481,592)		(481,592)					152,826	10,122
3140E0-HH-1	FNMA PN=AZ7431 4.000% 08/01/45		03/10/2016	Nomura	12/01/2016	Paydown	654,275	697,518	654,275	654,275		(43,243)		(43,243)					5,105	945
3140E1-Q7-1	FNMA PN=AZ8577 4.000% 10/01/45		02/02/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	5,428,066	5,799,550	5,428,066	5,428,066		(371,483)		(371,483)					109,468	6,031
3140E1-UW-1	FNMA PN=AZ8696 3.000% 02/01/46		01/27/2016	Credit Suisse First Boston	03/08/2016	Credit Suisse First Boston	24,956,895	25,282,504	25,496,003	25,281,467		(1,037)		(1,037)			214,535	214,535	89,429	20,797
3140E1-UW-1	FNMA PN=AZ8696 3.000% 02/01/46		01/27/2016	Credit Suisse First Boston	03/01/2016	Paydown	43,105	43,667	43,105	43,105		(562)		(562)					108	36
3140E2-4T-5	FNMA PN=AZ9833 4.000% 09/01/45		05/03/2016	Nomura	12/01/2016	Paydown	423,451	453,159	423,451	423,451		(29,708)		(29,708)					5,636	518
3140E2-BH-3	FNMA PN=AZ9039 4.000% 09/01/45		05/03/2016	Nomura	12/01/2016	Paydown	20,991	22,464	20,991	20,991		(1,473)		(1,473)					283	26
3140E2-UA-7	FNMA PN=AZ9576 3.500% 12/01/45		08/04/2016	Bank of America Securities	12/01/2016	Paydown	2,638,754	2,786,565	2,638,754	2,638,754		(147,811)		(147,811)					21,442	2,565
3140E3-BQ-1	FNMA PN=AZ9946 4.000% 09/01/45		05/03/2016	Nomura	12/01/2016	Paydown	338,373	362,112	338,373	338,373		(23,739)		(23,739)					2,501	414
3140E4-5A-1	FNMA PN=BA0840 4.000% 01/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	395,668	422,190	395,668	395,668		(26,522)		(26,522)					8,902	484
3140E4-5C-7	FNMA PN=BA0842 4.000% 02/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	1,042,700	1,112,756	1,042,700	1,042,700		(70,056)		(70,056)					12,470	1,274
3140E4-5E-3	FNMA PN=BA0844 4.000% 02/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	347,992	371,373	347,992	347,992		(23,381)		(23,381)					4,458	425
3140E4-6L-6	FNMA PN=BA0874 4.000% 11/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	418,785	446,660	418,785	418,785		(27,875)		(27,875)					3,102	605
3140E4-7G-6	FNMA PN=BA0894 4.000% 01/01/46		05/03/2016	Nomura	12/01/2016	Paydown	196,848	210,658	196,848	196,848		(13,810)		(13,810)					1,433	241
3140E4-E8-6	FNMA PN=BA0158 4.000% 11/01/45		02/08/2016	FannieMae	12/01/2016	Paydown	3,012,017	3,219,564	3,012,017	3,012,017		(207,547)		(207,547)					73,897	3,347
3140E4-EW-3	FNMA PN=BA0148 3.500% 10/01/45		04/18/2016	Nomura	12/01/2016	Paydown	4,180,140	4,383,269	4,180,140	4,180,140		(203,129)		(203,129)					52,168	4,470
3140E4-KT-3	FNMA PN=BA0305 4.000% 11/01/45		03/09/2016	Amherst Pierpont	12/01/2016	Paydown	478,268	509,916	478,268	478,268		(31,648)		(31,648)					7,577	691
3140E4-NV-5	FNMA PN=BA0403 4.000% 11/01/45		05/03/2016	Nomura	12/01/2016	Paydown	20,675	22,125	20,675	20,675		(1,450)		(1,450)					277	25
3140E4-WW-3	FNMA PN=BA0660 3.500% 10/01/45		05/10/2016	Citibank	12/01/2016	Paydown	456,874	479,611	456,874	456,874		(22,737)		(22,737)					7,393	489
3140E4-XJ-1	FNMA PN=BA0680 3.500% 11/01/45		05/10/2016	Citibank	12/01/2016	Paydown	2,758,956	2,896,258	2,758,956	2,758,956		(137,301)		(137,301)					36,655	2,951
3140E4-XK-8	FNMA PN=BA0681 4.000% 11/01/45		03/10/2016	Amherst Pierpont	12/01/2016	Paydown	3,941,622	4,202,754	3,941,622	3,941,622		(261,132)		(261,132)					74,081	5,693
3140E5-2P-8	FNMA PN=BA1681 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	163,869	171,390	163,869	163,869		(7,521)		(7,521)					1,844	232
3140E5-S9-6	FNMA PN=BA1443 4.000% 12/01/45		05/03/2016	Nomura	12/01/2016	Paydown	400,597	428,701	400,597	400,597		(28,104)		(28,104)					8,748	490
3140E5-XV-1	FNMA PN=BA1591 4.000% 10/01/45		03/09/2016	Amherst Pierpont	12/01/2016	Paydown	236,558	252,211	236,558	236,558		(15,653)		(15,653)					4,653	342
3140E6-KQ-4	FNMA PN=BA2102 3.000% 08/01/45		01/26/2016	Wells Fargo Securities, Llc	03/08/2016	Credit Suisse First Boston	8,966,672	9,092,066	9,160,366	9,091,662		(404)		(404)			68,705	68,705	32,131	7,472
3140E6-KQ-4	FNMA PN=BA2102 3.000% 08/01/45		01/26/2016	Wells Fargo Securities, Llc	03/01/2016	Paydown	33,327	33,793	33,327	33,327		(466)		(466)					83	28
3140E6-YQ-9	FNMA PN=BA2518 4.000% 10/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	54,049	57,646	54,049	54,049		(3,598)		(3,598)					991	78
3140E7-LM-0	FNMA PN=BA3031 3.500% 12/01/45		05/18/2016	Goldman Sachs Co	05/18/2016	Amherst Pierpont	25,572,539	26,747,278	26,811,209	26,747,278							63,931	63,931	29,835	29,835
3140E7-NH-9	FNMA PN=BA3091 3.500% 01/01/46		08/04/2016	Nomura	12/01/2016	Paydown	656,442	693,161	656,442	656,442		(36,720)		(36,720)					6,672	638
3140E7-P4-6	FNMA PN=BA3142 3.500% 04/01/46		09/09/2016	Citibank	12/01/2016	Paydown	703,766	740,549	703,766	703,766		(36,783)		(36,783)					4,412	889
3140E7-P5-3	FNMA PN=BA3143 3.500% 04/01/46		09/09/2016	Citibank	12/01/2016	Paydown	1,192,967	1,255,318	1,192,967	1,192,967		(62,351)		(62,351)					8,757	1,508
3140E8-2T-4	FNMA PN=BA4385 4.000% 11/01/45		05/03/2016	Nomura	12/01/2016	Paydown	17,789	19,037	17,789	17,789		(1,248)		(1,248)					238	22
3140E8-3L-0	FNMA PN=BA4402 3.500% 01/01/46		04/18/2016	Nomura	12/01/2016	Paydown	1,598,701	1,676,388	1,598,701	1,598,701		(77,687)		(77,687)					20,946	1,710
3140E8-3U-0	FNMA PN=BA4410 4.000% 02/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	32,448	34,628	32,448	32,448		(2,180)		(2,180)					434	40
3140E8-J5-8	FNMA PN=BA3883 4.000% 11/01/45		03/09/2016	Amherst Pierpont	12/01/2016	Paydown	1,575,217	1,679,452	1,575,217	1,575,217		(104,235)		(104,235)					22,384	2,275
3140E8-J8-2	FNMA PN=BA3886 4.000% 11/01/45		03/09/2016	Amherst Pierpont	12/01/2016	Paydown	769,131	820,025	769,131	769,131		(50,895)		(50,895)					17,219	1,111
3140E8-YS-1	FNMA PN=BA4320 3.500% 11/01/45		05/10/2016	Citibank	12/01/2016	Paydown	347,001	364,270	347,001	347,001		(17,269)		(17,269)					3,574	371
3140E9-6F-8	FNMA PN=BA5369 3.500% 01/01/46		04/18/2016	Nomura	12/01/2016	Paydown	1,320,824	1,385,007	1,320,824	1,320,824		(64,184)		(64,184)					18,233	1,413
3140E9-AM-8	FNMA PN=BA4511 3.500% 12/01/45		06/17/2016	Bank of America Securities	06/20/2016	Bank of America Securities	4,736,454	4,978,087	4,978,087	4,978,087									5,986	5,986
3140E9-AM-8	FNMA PN=BA4511 3.500% 12/01/45		06/17/2016	Bank of America Securities	12/01/2016	Paydown	4,263,969	4,481,498	4,263,969	4,263,969		(217,529)		(217,529)					38,477	5,389

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140E9-CN-4	FNMA PN-BA4576 4.000% 09/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	267,062	284,838	267,062	267,062		(17,776)		(17,776)					1,348	386
3140E9-CT-1	FNMA PN-BA4581 4.000% 09/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	2,092,851	2,232,157	2,092,851	2,092,851		(139,305)		(139,305)					35,627	3,023
3140E9-CU-8	FNMA PN-BA4582 3.500% 12/01/45		05/04/2016	Nomura	12/01/2016	Paydown	6,262,716	6,568,023	6,262,716	6,262,716		(305,307)		(305,307)					69,272	6,698
3140E9-N4-4	FNMA PN-BA4910 4.000% 11/01/45		05/03/2016	Nomura	12/01/2016	Paydown	43,235	46,268	43,235	43,235		(3,033)		(3,033)					577	53
3140EA-5S-8	FNMA PN-BA6256 4.000% 11/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	213,368	227,570	213,368	213,368		(14,202)		(14,202)					1,587	308
3140EA-E9-0	FNMA PN-BA5559 3.500% 01/01/46		04/22/2016	FannieMae	12/01/2016	Paydown	1,800,747	1,882,203	1,800,747	1,800,747		(81,456)		(81,456)					20,500	1,926
3140EA-FF-5	FNMA PN-BA5565 3.500% 01/01/46		04/22/2016	FannieMae	12/01/2016	Paydown	1,051,377	1,098,935	1,051,377	1,051,377		(47,558)		(47,558)					12,245	1,124
3140EB-CN-9	FNMA PN-BA6376 4.000% 12/01/45		03/09/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	49,820	53,136	49,820	49,820		(3,316)		(3,316)					840	72
3140EB-J9-3	FNMA PN-BA6587 3.500% 01/01/46		06/23/2016	RBC Dominion	12/01/2016	Paydown	7,566,803	7,932,909	7,566,803	7,566,803		(366,105)		(366,105)					84,772	9,068
3140EB-KC-4	FNMA PN-BA6590 3.500% 01/01/46		05/06/2016	RBC Dominion	09/09/2016	JP Morgan Inc	85,797,838	90,107,839	90,262,007	90,064,405		(43,434)		(43,434)			197,602	197,602	1,109,414	91,756
3140EB-KC-4	FNMA PN-BA6590 3.500% 01/01/46		05/06/2016	RBC Dominion	09/01/2016	Paydown	8,344,571	8,763,755	8,344,571	8,344,571		(419,184)		(419,184)					76,568	8,924
3140EB-KF-7	FNMA PN-BA6593 3.500% 12/01/45		03/03/2016	Citibank	12/01/2016	Paydown	910,951	953,225	910,951	910,951		(42,274)		(42,274)					16,586	1,151
3140EB-KR-1	FNMA PN-BA6603 3.500% 12/01/45		02/05/2016	JP Morgan Inc	12/01/2016	Paydown	6,984,228	7,317,616	6,984,228	6,984,228		(333,388)		(333,388)					139,258	6,790
3140EB-NY-3	FNMA PN-BA6706 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	66,179	69,217	66,179	66,179		(3,038)		(3,038)					750	94
3140EB-UG-4	FNMA PN-BA6882 4.000% 01/01/46		05/03/2016	Nomura	09/22/2016	FannieMae	16,861,427	18,039,092	18,094,419	18,024,941		(14,151)		(14,151)			69,477	69,477	247,301	20,608
3140EB-UG-4	FNMA PN-BA6882 4.000% 01/01/46		05/03/2016	Nomura	10/01/2016	Paydown	4,579,734	4,899,600	4,579,734	4,579,734		(319,866)		(319,866)					108,605	5,597
3140EB-VG-3	FNMA PN-BA6914 4.000% 02/01/46		06/14/2016	Wells Fargo Securities, Llc	09/22/2016	FannieMae	32,041,921	34,334,921	34,384,987	34,318,830		(16,091)		(16,091)			66,157	66,157	256,335	46,283
3140EB-VG-3	FNMA PN-BA6914 4.000% 02/01/46		06/14/2016	Wells Fargo Securities, Llc	10/01/2016	Paydown	4,303,936	4,611,937	4,303,936	4,303,936		(308,000)		(308,000)					135,944	6,217
3140EB-XS-5	FNMA PN-BA6988 3.500% 01/01/46		05/18/2016	Goldman Sachs Co	05/18/2016	Amherst Pierpont	24,427,461	25,549,597	25,610,666	25,549,597							61,069	61,069	28,499	28,499
3140EC-H3-6	FNMA PN-BA7449 3.500% 01/01/46		04/22/2016	FannieMae	12/01/2016	Paydown	653,349	682,903	653,349	653,349		(29,554)		(29,554)					11,976	699
3140EU-LG-2	FNMA PN-BC0326 3.500% 12/01/45		05/09/2016	Various	12/01/2016	Paydown	3,170,606	3,316,672	3,170,606	3,170,606		(146,066)		(146,066)					39,037	3,391
3140EU-MQ-9	FNMA PN-BC0366 4.000% 12/01/45		05/03/2016	Nomura	12/01/2016	Paydown	5,149,245	5,512,910	5,149,245	5,149,245		(363,665)		(363,665)					63,929	6,294
3140EU-QE-2	FNMA PN-BC0452 3.000% 12/01/30		02/05/2016	JP Morgan Inc	12/01/2016	Paydown	1,345,893	1,404,776	1,345,893	1,345,893		(58,883)		(58,883)					19,238	1,795
3140EU-XE-4	FNMA PN-BC0676 3.500% 12/01/45		08/04/2016	Bank of America Securities	12/01/2016	Paydown	6,631,663	7,003,139	6,631,663	6,631,663		(371,477)		(371,477)					46,544	6,447
3140EU-YU-7	FNMA PN-BC0722 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	365,162	381,922	365,162	365,162		(16,760)		(16,760)					4,298	517
3140EU-YZ-6	FNMA PN-BC0727 3.500% 02/01/46		04/26/2016	Nomura	12/01/2016	Paydown	1,587,189	1,653,404	1,587,189	1,587,189		(66,216)		(66,216)					17,139	1,852
3140EV-CJ-4	FNMA PN-BC0972 3.000% 12/01/45		01/08/2016	KGS-Alpha Capital Markets	12/01/2016	Paydown	26,299	26,615	26,299	26,299		(316)		(316)					396	26
3140EV-CL-9	FNMA PN-BC0974 3.500% 01/01/46		01/08/2016	KGS-Alpha Capital Markets	12/01/2016	Paydown	223,888	233,334	223,888	223,888		(9,445)		(9,445)					6,319	261
3140EV-D4-6	FNMA PN-BC1022 3.500% 03/01/46		03/01/2016	KGS-Alpha Capital Markets	12/01/2016	Paydown	22,224	23,328	22,224	22,224		(1,104)		(1,104)					346	28
3140EV-FP-7	FNMA PN-BC1073 3.500% 12/01/45		04/22/2016	RBC Dominion	12/01/2016	Paydown	8,894,910	9,292,401	8,894,910	8,894,910		(397,491)		(397,491)					105,522	9,513
3140EV-GE-1	FNMA PN-BC1096 2.500% 01/01/31		02/09/2016	Citibank	08/12/2016	Citibank	12,903,824	13,255,655	13,383,685	13,243,938		(11,717)		(11,717)			139,747	139,747	174,739	14,338
3140EV-GE-1	FNMA PN-BC1096 2.500% 01/01/31		02/09/2016	Citibank	08/01/2016	Paydown	433,829	445,658	433,829	433,829		(11,829)		(11,829)					3,164	482
3140EV-GP-6	FNMA PN-BC1105 3.500% 02/01/46		05/12/2016	Amherst Pierpont	12/01/2016	Paydown	4,604,536	4,829,726	4,604,536	4,604,536		(225,191)		(225,191)					51,374	5,372
3140EV-JC-2	FNMA PN-BC1158 3.500% 02/01/46		05/09/2016	Credit Suisse First Boston	12/01/2016	Paydown	8,176,854	8,590,807	8,176,854	8,176,854		(413,953)		(413,953)					106,361	8,745
3140EV-ZH-3	FNMA PN-BC1643 4.000% 01/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	9,730	10,382	9,730	9,730		(652)		(652)					130	12
3140EW-5N-1	FNMA PN-BC2652 4.000% 02/01/46		04/25/2016	FannieMae	09/22/2016	FannieMae	9,250,484	9,873,447	9,926,926	9,865,992		(7,454)		(7,454)			60,934	60,934	135,674	11,306
3140EW-5N-1	FNMA PN-BC2652 4.000% 02/01/46		04/25/2016	FannieMae	10/01/2016	Paydown	3,016,934	3,220,106	3,016,934	3,016,934		(203,172)		(203,172)					60,578	3,687
3140EW-5P-6	FNMA PN-BC2653 3.500% 02/01/46		04/22/2016	FannieMae	12/01/2016	Paydown	3,737,416	3,906,475	3,737,416	3,737,416		(169,060)		(169,060)					48,813	3,997
3140EW-5U-5	FNMA PN-BC2658 4.000% 02/01/46		04/25/2016	FannieMae	09/22/2016	FannieMae	3,927,229	4,191,703	4,214,407	4,188,538		(3,165)		(3,165)			25,869	25,869	57,599	4,800
3140EW-5U-5	FNMA PN-BC2658 4.000% 02/01/46		04/25/2016	FannieMae	10/01/2016	Paydown	1,498,610	1,599,532	1,498,610	1,498,610		(100,922)		(100,922)					24,974	1,832
3140EW-6F-7	FNMA PN-BC2669 3.500% 02/01/46		11/09/2016	Citibank	12/01/2016	Paydown	772,961	810,816	772,961	772,961		(37,855)		(37,855)					2,254	977
3140EW-6N-0	FNMA PN-BC2676 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	1,596,668	1,669,952	1,596,668	1,596,668		(73,285)		(73,285)					20,027	2,262
3140EW-6U-4	FNMA PN-BC2682 3.500% 03/01/46		06/01/2016	FannieMae	12/01/2016	Paydown	5,358,959	5,609,322	5,358,959	5,358,959		(250,364)		(250,364)					60,525	6,252
3140EW-6Y-6	FNMA PN-BC2686 3.500% 03/01/46		06/01/2016	FannieMae	12/01/2016	Paydown	5,254,276	5,499,749	5,254,276	5,254,276		(245,473)		(245,473)					56,832	6,130
3140EW-CR-4	FNMA PN-BC1879 3.500% 01/01/46		02/05/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	5,628,206	5,895,546	5,628,206	5,628,206		(267,340)		(267,340)					94,246	5,472
3140EW-GF-6	FNMA PN-BC1997 2.500% 01/01/31		04/07/2016	PNC Capital Markets LLC	08/12/2016	Citibank	1,912,910	1,966,561	1,984,046	1,965,383		(1,179)		(1,179)			18,664	18,664	17,934	2,258
3140EW-GF-6	FNMA PN-BC1997 2.500% 01/01/31		04/07/2016	PNC Capital Markets LLC	08/01/2016	Paydown	131,289	134,971	131,289	131,289		(3,682)		(3,682)					462	155
3140EW-P8-2	FNMA PN-BC2246 3.000% 06/01/46		05/20/2016	KGS-Alpha Capital Markets	12/01/2016	Paydown	73,630	75,615	73,630	73,630		(1,985)		(1,985)					719	
3140EX-A3-7	FNMA PN-BC2725 3.000% 04/01/46		05/03/2016	FannieMae	08/09/2016	RBC Dominion	31,375,903	32,197,070	32,579,464	32,190,947		(6,123)		(6,123)			388,516	388,516	261,466	28,761
3140EX-A3-7	FNMA PN-BC2725 3.000% 04/01/46		05/03/2016	FannieMae	08/01/2016	Paydown	458,677	470,681	458,677	458,677		(12,004)		(12,004)					2,937	420
3140EX-AC-7	FNMA PN-BC2702 3.500% 04/01/46		06/17/2016	FannieMae	12/01/2016	Paydown	3,565,265	3,748,403	3,565,265	3,565,265		(183,138)		(183,138)					38,780	4,506
3140EX-BG-7	FNMA PN-BC2738 3.000% 05/01/46		05/03/2016	FannieMae	12/01/2016	Paydown	2,698,461	2,769,084	2,698,461	2,698,461		(70,624)		(70,624)					31,970	2,474
3140EX-LD-3	FNMA PN-BC3023 3.500% 02/01/46		02/03/2016	PNC Capital Markets LLC	12/01/2016	Paydown	257,526	270,684	257,526	257,526		(13,158)		(13,158)					4,410	250
3140EX-LE-1	FNMA PN-BC3024 3.500% 01/01/46		02/03/2016	PNC Capital Markets LLC	12/01/2016	Paydown	83,065	87,309	83,065	83,065		(4,244)		(4,244)					715	81
3140EY-JV-4	FNMA PN-BC3875 4.000% 02/01/46		04/25/2016	FannieMae	12/01/2016	Paydown	499,679	533,251	499,679	499,679		(33,572)		(33,572)					5,177	611
3140EY-JX-0	FNMA PN-BC3877 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	448,503	469,089	448,503	448,503		(20,586)		(20,586)					5,281	635
3140EY-SC-6	FNMA PN-BC4114 3.500% 02/01/46		08/04/2016	Nomura	12/01/2016	Paydown	2,479,642	2,618,346	2,479,642	2,479,642		(138,705)		(138,705)					21,239	2,411
3140EY-TE-1	FNMA PN-BC4148 3.000% 02/01/31		04/07/2016	FannieMae	12/01/2016	Paydown	356,849	373,228	356,849	356,849		(16,379)		(16,379)					5,440	506

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140F0-LW-2	FNMA PN-BC4840 3.000% 01/01/46		03/09/2016	JP Morgan Inc	12/01/2016	Paydown	1,961,743	1,998,143	1,961,743	1,961,743		(36,400)		(36,400)					27,415	2,125
3140F0-ZR-8	FNMA PN-BC5251 3.500% 03/01/46		10/26/2016	RBC Dominion	12/01/2016	Paydown	18,001	18,923	18,001	18,001		(923)		(923)					53	23
3140F1-4H-2	FNMA PN-BC6223 3.000% 04/01/31		08/11/2016	Banque Nationale de Paris	11/14/2016	Nomura	12,721,214	13,358,268	13,198,259	13,347,351		(10,917)		(10,917)			(149,092)	(149,092)	112,371	15,902
3140F1-4H-2	FNMA PN-BC6223 3.000% 04/01/31		08/11/2016	Banque Nationale de Paris	11/01/2016	Paydown	952,309	999,998	952,309	952,309		(47,690)		(47,690)					4,748	1,190
3140F1-AT-9	FNMA PN-BC5417 3.500% 04/01/46		11/17/2016	Morgan Stanley & Co	12/07/2016	FannieMae	8,573,708	8,856,373	8,817,523	8,856,373							(38,850)	(38,850)	10,003	10,003
3140F1-BE-1	FNMA PN-BC5436 3.500% 04/01/46		11/17/2016	Morgan Stanley & Co	12/07/2016	FannieMae	8,608,720	8,892,539	8,853,530	8,892,539							(39,008)	(39,008)	10,044	10,044
3140F1-GD-8	FNMA PN-BC5595 3.000% 03/01/46		03/29/2016	Nomura	12/01/2016	Paydown	364,122	371,660	364,122	364,122		(7,538)		(7,538)					4,222	364
3140F1-VG-4	FNMA PN-BC6014 3.500% 05/01/46		07/27/2016	Citibank	12/07/2016	FannieMae	45,795,197	48,213,756	46,919,045	48,199,910		(13,845)		(13,845)			(1,280,866)	(1,280,866)	587,705	44,523
3140F1-VG-4	FNMA PN-BC6014 3.500% 05/01/46		07/27/2016	Citibank	12/01/2016	Paydown	4,704,803	4,953,275	4,704,803	4,704,803		(248,472)		(248,472)					38,998	4,574
3140F2-3K-4	FNMA PN-BC7101 3.000% 05/01/46		05/03/2016	Morgan Stanley & Co	12/01/2016	Paydown	1,811,442	1,859,346	1,811,442	1,811,442		(47,904)		(47,904)					28,094	1,660
3140F2-3M-0	FNMA PN-BC7103 3.000% 05/01/46		05/03/2016	FannieMae	12/01/2016	Paydown	1,695,555	1,739,930	1,695,555	1,695,555		(44,376)		(44,376)					22,189	1,554
3140F3-U9-7	FNMA PN-BC7807 3.000% 04/01/46		05/03/2016	FannieMae	08/09/2016	RBC Dominion	6,250,599	6,414,189	6,490,368	6,412,970		(1,220)		(1,220)			77,399	77,399	52,088	5,730
3140F3-U9-7	FNMA PN-BC7807 3.000% 04/01/46		05/03/2016	FannieMae	08/01/2016	Paydown	29,613	30,388	29,613	29,613		(775)		(775)					145	27
3140F4-7K-6	FNMA PN-BC8997 3.500% 05/01/46		04/29/2016	PNC Capital Markets LLC	12/01/2016	Paydown	13,685	14,393	13,685	13,685		(708)		(708)					155	15
3140F4-HM-1	FNMA PN-BC8335 3.000% 05/01/46		06/23/2016	Nomura	12/01/2016	Paydown	2,373,498	2,435,987	2,373,498	2,373,498		(62,490)		(62,490)					17,507	2,571
3140F4-KX-3	FNMA PN-BC8409 2.500% 06/01/31		07/14/2016	JP Morgan Inc	08/12/2016	Citibank	12,359,531	12,807,564	12,819,151	12,805,540		(2,024)		(2,024)			13,611	13,611	38,624	15,449
3140F4-KX-3	FNMA PN-BC8409 2.500% 06/01/31		07/14/2016	JP Morgan Inc	08/01/2016	Paydown	65,468	67,842	65,468	65,468		(2,373)		(2,373)					136	82
3140F5-ME-0	FNMA PN-BC9356 3.000% 05/01/46		05/03/2016	FannieMae	12/01/2016	Paydown	469,554	481,843	469,554	469,554		(12,289)		(12,289)					4,626	430
3140F5-MJ-9	FNMA PN-BC9360 3.000% 05/01/46		05/17/2016	FannieMae	08/09/2016	RBC Dominion	59,252,477	60,793,968	61,525,365	60,786,620		(7,348)		(7,348)			738,746	738,746	345,639	59,252
3140F5-MJ-9	FNMA PN-BC9360 3.000% 05/01/46		05/17/2016	FannieMae	08/01/2016	Paydown	652,813	669,796	652,813	652,813		(16,983)		(16,983)					2,650	653
3140F5-NQ-2	FNMA PN-BC9398 2.500% 07/01/31		07/14/2016	Nomura	08/12/2016	Citibank	12,509,411	12,957,013	12,974,605	12,955,003		(2,011)		(2,011)			19,602	19,602	39,092	15,637
3140F5-NQ-2	FNMA PN-BC9398 2.500% 07/01/31		07/14/2016	Nomura	08/01/2016	Paydown	70,123	72,632	70,123	70,123		(2,509)		(2,509)					146	88
3140F5-RQ-8	FNMA PN-BC9494 3.000% 08/01/46		08/05/2016	JP Morgan Inc	12/01/2016	Paydown	1,018,755	1,057,595	1,018,755	1,018,755		(38,840)		(38,840)					5,268	849
3140F5-S8-7	FNMA PN-BC9542 3.000% 10/01/46		10/06/2016	Bank of America Securities	12/01/2016	Paydown	1,599,010	1,655,975	1,599,010	1,599,010		(56,965)		(56,965)					5,006	1,599
3140F5-S9-5	FNMA PN-BC9543 3.000% 10/01/46		10/06/2016	Bank of America Securities	12/01/2016	Paydown	820,707	849,945	820,707	820,707		(29,238)		(29,238)					3,505	821
3140F5-SA-2	FNMA PN-BC9512 3.000% 09/01/46		09/08/2016	Bank of America Securities	12/01/2016	Paydown	2,271,071	2,360,849	2,271,071	2,271,071		(89,778)		(89,778)					10,125	2,460
3140F8-DE-4	FNMA PN-BD1000 3.000% 06/01/46		07/18/2016	Nomura	12/01/2016	Paydown	81,829	84,712	81,829	81,829		(2,883)		(2,883)					512	68
3140F8-VQ-7	FNMA PN-BD1522 3.000% 06/01/46		06/07/2016	Bank of America Securities	12/01/2016	Paydown	2,239,362	2,304,006	2,239,362	2,239,362		(64,644)		(64,644)					23,138	2,239
3140F9-EW-1	FNMA PN-BD1948 3.000% 06/01/46		07/18/2016	Nomura	12/01/2016	Paydown	142,210	147,221	142,210	142,210		(5,011)		(5,011)					843	119
3140F9-JT-3	FNMA PN-BD2073 3.000% 07/01/46		07/18/2016	Nomura	12/01/2016	Paydown	467,208	483,670	467,208	467,208		(16,462)		(16,462)					3,420	389
3140FA-FK-3	FNMA PN-BD2869 3.000% 07/01/46		07/07/2016	PNC Capital Markets LLC	12/01/2016	Paydown	18,349	19,161	18,349	18,349		(811)		(811)					136	20
3140FA-FL-1	FNMA PN-BD2870 3.000% 07/01/46		07/07/2016	PNC Capital Markets LLC	12/01/2016	Paydown	8,740	9,127	8,740	8,740		(386)		(386)					65	9
3140FA-FM-9	FNMA PN-BD2871 3.000% 07/01/46		07/07/2016	PNC Capital Markets LLC	12/01/2016	Paydown	23,095	24,117	23,095	23,095		(1,021)		(1,021)					177	25
3140FA-JS-2	FNMA PN-BD2972 3.000% 07/01/46		07/08/2016	PNC Capital Markets LLC	12/01/2016	Paydown	725,843	755,813	725,843	725,843		(29,969)		(29,969)					4,619	786
3140FA-LK-6	FNMA PN-BD3029 3.000% 09/01/46		09/09/2016	Huntington Investment Co	12/01/2016	Paydown	1,212,700	1,256,281	1,212,700	1,212,700		(43,581)		(43,581)					5,352	1,314
3140FA-N5-7	FNMA PN-BD3111 3.000% 07/01/46		10/06/2016	Nomura	12/01/2016	Paydown	389,783	403,425	389,783	389,783		(13,642)		(13,642)					1,262	390
3140FA-RC-8	FNMA PN-BD3182 2.500% 11/01/31		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	1,000,000	1,030,938	1,030,469	1,030,938							(469)	(469)	1,111	1,111
3140FB-VE-7	FNMA PN-BD4212 2.500% 10/01/31		09/15/2016	Credit Suisse First Boston	10/13/2016	FannieMae	4,700,000	4,853,117	4,854,953	4,853,117							1,836	1,836	5,549	5,549
3140FC-RS-9	FNMA PN-BD4996 2.500% 10/01/31		10/13/2016	FannieMae	12/01/2016	Paydown	382,485	395,155	382,485	382,485		(12,670)		(12,670)					1,420	452
3140FD-AE-6	FNMA PN-BD5404 3.000% 09/01/46		09/12/2016	INTL FCStone	12/01/2016	Paydown	74,512	77,094	74,512	74,512		(2,582)		(2,582)					273	81
3140FD-E9-3	FNMA PN-BD5559 3.000% 11/01/46		11/04/2016	FannieMae	12/01/2016	Paydown	244,995	252,651	244,995	244,995		(7,656)		(7,656)					612	265
3140FE-NG-5	FNMA PN-BD6690 3.000% 09/01/46		08/31/2016	Citibank	09/12/2016	INTL FCStone	3,493,104	3,626,142	3,613,725	3,626,142							(12,417)	(12,417)	3,784	3,784
3140FF-EX-5	FNMA PN-BD7349 3.000% 09/01/46		08/31/2016	FannieMae	12/01/2016	Paydown	139,488	144,817	139,488	139,488		(5,329)		(5,329)					695	151
3140FH-SL-2	FNMA PN-BD9522 3.000% 10/01/46		10/26/2016	FannieMae	12/01/2016	Paydown	96,866	99,953	96,866	96,866		(3,088)		(3,088)					242	105
3140FK-R4-4	FNMA PN-BE0506 2.500% 10/01/31		10/13/2016	JP Morgan Inc	12/01/2016	Paydown	547,688	565,775	547,688	547,688		(18,087)		(18,087)					1,799	647
3140FK-SL-5	FNMA PN-BE0522 2.500% 11/01/31		10/27/2016	JP Morgan Inc	12/01/2016	Paydown	1,019,833	1,049,552	1,019,833	1,019,833		(29,719)		(29,719)					2,125	1,133
3140FM-EF-9	FNMA PN-BE1933 3.000% 11/01/46		11/04/2016	PNC Capital Markets LLC	12/01/2016	Paydown	185,206	191,051	185,206	185,206		(5,846)		(5,846)					463	201
3140FX-A2-8	FNMA PN-BF0024 5.500% 03/01/41		09/26/2016	Robinson Humphrey	12/01/2016	Paydown	1,143,684	1,294,507	1,143,684	1,143,684		(150,823)		(150,823)					8,520	2,097
3140FX-A5-1	FNMA PN-BF0027 5.500% 04/01/41		09/26/2016	Robinson Humphrey	12/01/2016	Paydown	1,771,243	1,999,290	1,771,243	1,771,243		(228,047)		(228,047)					11,516	3,247
3140FX-BJ-0	FNMA PN-BF0040 4.000% 07/01/54		11/03/2016	Robinson Humphrey	12/01/2016	Paydown	1,179,385	1,264,176	1,179,385	1,179,385		(84,791)		(84,791)					3,931	1,704
3140FX-BK-7	FNMA PN-BF0041 4.000% 07/01/54		11/03/2016	Robinson Humphrey	12/01/2016	Paydown	324,806	348,970	324,806	324,806		(24,164)		(24,164)					1,083	469
3140FX-BS-0	FNMA PN-BF0048 4.500% 08/01/39		10/18/2016	Robinson Humphrey	12/01/2016	Paydown	1,767,776	1,926,462	1,767,776	1,767,776		(158,686)		(158,686)					6,629	2,873
3140FX-BW-1	FNMA PN-BF0052 5.500% 07/01/40		10/18/2016	Robinson Humphrey	12/01/2016	Paydown	2,172,898	2,440,266	2,172,898	2,172,898		(267,368)		(267,368)					9,959	4,316
31410K-2D-5	FNMA PN-890072 4.500% 01/01/39		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	10,923	11,865	11,870	11,865							5	5	18	18
31410L-TW-2	FNMA PN-890765 3.500% 09/01/46		11/14/2016	Wells Fargo Securities, Llc	12/07/2016	FannieMae	11,897,375	12,291,475	12,235,707	12,291,475							(55,769)	(55,769)	13,880	13,880
31417F-2Q-0	FNMA PN-AB8882 3.000% 04/01/43		02/18/2016	Barclays Capital Inc	12/01/2016	Paydown	1,596,331	1,640,480	1,596,331	1,596,331		(44,149)		(44,149)					21,044	1,729
31417Y-X9-3	FNMA PN-MA0703 3.500% 04/01/21		05/13/2016	Amherst Pierpont	05/13/2016	JP Morgan Inc	17,000,000	18,027,969	17,964,883	18,027,969							(63,086)	(63,086)	28,097	28,097
31418A-6G-8	FNMA PN-MA1770 4.500% 02/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	18,891	20,521	20,530	20,521							9	9	31	31

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418B-2N-5	FNMA PN=MA2580 2.500% 04/01/31		10/05/2016	Wells Fargo Securities, Llc	10/25/2016	FannieMae	6,000,000	6,185,625	6,182,812	6,185,625							(2,813)	(2,813)	6,667	6,667
31418B-AP-1	FNMA PN=MA1813 4.500% 03/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	17,162	18,642	18,650	18,642							8	8	28	28
31418B-GP-5	FNMA PN=MA2005 4.500% 08/01/44		02/23/2016	Amherst Pierpont	02/24/2016	Citibank	20,044	21,772	21,782	21,772							9	9	33	33
31418B-XN-1	FNMA PN=MA2484 4.000% 12/01/45		04/07/2016	Nomura	12/01/2016	Paydown	6,749,122	7,226,833	6,749,122	6,749,122		(477,711)		(477,711)					116,008	8,999
31418B-XZ-4	FNMA PN=MA2495 3.500% 01/01/46		06/20/2016	Various	08/01/2016	FannieMae	75,000,001	78,783,662	78,968,594	78,766,778		(16,884)		(16,884)			201,817	201,817	496,885	87,951
31418B-XZ-4	FNMA PN=MA2495 3.500% 01/01/46		06/20/2016	Various	12/01/2016	Paydown	3,517,849	3,695,012	3,517,849	3,517,849		(177,162)		(177,162)					24,428	4,112
31418B-YJ-9	FNMA PN=MA2512 4.000% 01/01/46		05/03/2016	Nomura	12/01/2016	Paydown	7,457,026	7,985,093	7,457,026	7,457,026		(528,068)		(528,068)					113,973	9,765
31418B-YN-0	FNMA PN=MA2516 3.000% 01/01/46		01/26/2016	Wells Fargo Securities, Llc	04/08/2016	Various	10,949,070	11,102,186	11,189,754	11,101,680		(506)		(506)			88,074	88,074	40,691	9,124
31418B-YN-0	FNMA PN=MA2516 3.000% 01/01/46		01/26/2016	Wells Fargo Securities, Llc	04/01/2016	Paydown	50,939	51,652	50,939	50,939		(712)		(712)					140	42
31418C-DH-4	FNMA PN=MA2803 2.500% 11/01/31		09/15/2016	Credit Suisse First Boston	10/13/2016	FannieMae	7,000,000	7,228,047	7,230,781	7,228,047							2,734	2,734	8,264	8,264
31418C-EF-7	FNMA PN=MA2833 3.000% 12/01/46		11/04/2016	Goldman Sachs Co	11/04/2016	PNC Capital Markets LLC	56,170,000	57,912,148	57,912,148	57,912,148									60,851	60,851
31419A-GZ-4	FNMA PN=AE0215 4.000% 12/01/39		02/19/2016	Credit Suisse First Boston	12/01/2016	Paydown	33,414,684	35,736,741	33,414,684	33,414,684		(2,322,057)		(2,322,057)					582,146	48,266
31419E-S4-2	FNMA PN=AE4138 4.000% 09/01/40		02/16/2016	Nomura	12/01/2016	Paydown	2,624,406	2,806,064	2,624,406	2,624,406		(181,659)		(181,659)					53,506	3,791
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON 4.053% 07/01/26		03/18/2016	JP Morgan Inc	03/18/2016	JP Morgan Inc	3,435,000	3,435,000	3,527,917	3,435,000							92,916	92,916		
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH CMWLT 3.100% 06/25/41		05/25/2016	Bank of America Securities	12/01/2016	Paydown	1,711,202	1,711,212	1,711,200	1,711,200									14,648	1,175
3199999. Subtotal - Bonds - U.S. Special Revenues							3,467,433,562	3,618,564,171	3,557,099,607	3,565,722,778		(53,268,886)		(53,268,886)			(8,195,678)	(8,195,678)	37,568,311	4,224,851
00130H-BU-8	AES CORP VA SR UNSECURED 5.500% 03/15/24		02/11/2016	Barclays Capital Inc	04/18/2016	Citibank	1,000,000	870,000	1,008,750	872,183		2,183		2,183			136,567	136,567	33,000	23,222
00130H-BX-2	AES CORP VA SR UNSECURED 6.000% 05/15/26		05/11/2016	Morgan Stanley & Co	06/14/2016	Various	7,200,000	7,200,000	7,235,250	7,200,000							35,250	35,250	25,900	
00206R-CS-9	AT & T INC SR UNSECURED 3.600% 02/17/23		01/29/2016	Barclays Capital Inc	04/22/2016	Bank of America Securities	20,000,000	19,985,000	20,833,600	19,985,434		434		434			848,166	848,166	156,000	
00206R-CT-7	AT & T INC SR UNSECURED 4.125% 02/17/26		01/29/2016	Barclays Capital Inc	10/25/2016	Bank of America Securities	20,000,000	19,986,800	21,203,200	19,987,759		959		959			1,215,441	1,215,441	593,542	
00206R-CU-4	AT & T INC SR UNSECURED 5.650% 02/15/47		02/23/2016	Various	12/01/2016	Bank of America Securities	32,000,000	31,939,820	33,800,250	31,940,882		1,062		1,062			1,859,368	1,859,368	1,489,585	2,668
00206R-CZ-3	AT & T INC SR UNSECURED 4.600% 02/15/21		03/21/2016	Tax Free Exchange	10/25/2016	Wells Fargo Securities, Llc	10,000,000	9,945,871	10,837,200	9,951,858		5,986		5,986			885,342	885,342	323,278	46,000
00206R-DL-3	AT & T INC SR UNSECURED 144A 4.500% 03/09/48		09/07/2016	Taxable Exchange	10/25/2016	Various	3,000,000	3,067,380	2,893,998	3,067,229		(151)		(151)			(173,231)	(173,231)	19,125	
00206R-DL-3	AT & T INC SR UNSECURED 144A 4.500% 03/09/48		09/07/2016	Taxable Exchange	12/20/2016	Tax Free Exchange	8,284,000	8,470,059	8,469,233	8,469,233		(826)		(826)					106,657	
00213M-AJ-3	APX GROUP INC SR SECURED 144A 7.875% 12/01/22		06/30/2016	Various	08/09/2016	Tax Free Exchange	21,000,000	21,035,000	21,034,427	21,034,427		(573)		(573)					335,344	17,500
00404A-AL-3	ACADIA HEALTHCARE CO INC SR UNSECURED 144A 6.500% 03/01/24		04/12/2016	Various	07/01/2016	Tax Free Exchange	12,900,000	13,337,500	13,324,731	13,324,731		(12,769)		(12,769)					314,438	103,819
00507V-AE-9	ACTIVISION BLIZZARD INC SR UNSECURED 144A 6.125% 09/15/23		01/11/2016	Various	05/26/2016	Various	1,595,000	1,692,694	1,741,913	1,686,383		(6,310)		(6,310)			55,529	55,529	68,098	31,836
00769E-AV-2	ADVANTAGE SALES AND MARKETING SECOND LIEN TERM LOAN 7.500% 07/25/22		01/28/2016	Direct Placement	01/29/2016	Direct Placement													14,167	
00782L-AA-5	ADVANCEPIERRE FOOD HOLDI SENIOR UNSECURED 144A 5.500% 12/15/24		12/02/2016	Barclays Capital Inc	12/05/2016	Various	4,750,000	4,750,000	4,782,063	4,750,000							32,063	32,063	726	
007903-AX-5	ADVANCED MICRO DEVICES INC SR UNSECURED 7.500% 08/15/22		06/01/2016	Various	09/23/2016	Various	1,999,000	1,677,180	1,876,980	1,684,261		7,081		7,081			192,719	192,719	128,300	46,165
010392-FP-8	ALABAMA POWER CO SR UNSECURED 4.300% 01/02/46		01/08/2016	Barclays Capital Inc	11/10/2016	Susquehanna	10,000,000	9,933,400	10,398,500	9,934,208		808		808			464,292	464,292	361,917	
01741R-AC-6	ALLEGHENY TECHNOLOGIES INC SR UNSECURED 9.375% 06/01/19		07/29/2016	Goldman Sachs Co	10/25/2016	Goldman Sachs Co	5,500,000	5,706,250	5,912,500	5,691,440		(14,810)		(14,810)			221,060	221,060	210,547	88,802
020908-AA-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-J2 1A1 6.500% 07/25/37		12/09/2016	Various	12/09/2016	Various			5,104								5,104	5,104		
02133#-AA-0	ALTA MESA INVESTMENT HOLDINGS PROMISSORY NOTES 14.500% 03/25/19		09/30/2016	Interest Capitalization	10/14/2016	Redemption 112.6279	317,263	317,263	357,326	317,263							40,064	40,064	13,687	
021455-AB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-OC4 2A1 0.816% 05/30/36		08/07/2016	Various	08/08/2016	Various													2,089	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02343#-AC-2	AMEDA INC TERM C NOTE 10.250% 12/04/17		03/31/2016	Private Placement	04/29/2016	Redemption 100.0000	40,676	40,676	40,676	40,676										
02343#-AC-2	AMEDA INC TERM C NOTE 10.250% 12/04/17		12/30/2016	Interest Capitalization	12/30/2016	Redemption 100.0000	12,320	12,320	12,320	12,320									76	
02368*-AD-4	AMERICAN ACADEMY HOLDINGS LLC TERM LOAN 6.250% 05/17/21		05/17/2016	Private Placement	10/31/2016	Redemption 100.0000	531,336	526,023	531,336	531,336		5,313		5,313					12,545	
02406P-AL-4	AMERICAN AXLE & MFG INC SR UNSECURED 6.625% 10/15/22		04/12/2016	Various	09/08/2016	Various	7,000,000	7,300,000	7,478,750	7,275,243		(24,757)		(24,757)			203,507	203,507	352,045	158,816
030981-AH-7	AMERIGAS PART-FIN CORP SR UNSECURED 5.625% 05/20/24		06/20/2016	Bank of America Securities	08/03/2016	Various	5,000,000	5,000,000	5,176,250	5,000,000							176,250	176,250	29,688	
030981-AJ-3	AMERIGAS PART-FIN CORP SR UNSECURED 5.875% 08/20/26		06/20/2016	Bank of America Securities	06/21/2016	Various	5,000,000	5,000,000	5,006,250	5,000,000							6,250	6,250		
031162-BZ-2	AMGEN INC SR UNSECURED 4.400% 05/01/45		08/10/2016	Goldman Sachs Co	09/27/2016	Barclays Capital Inc	12,855,000	13,869,517	13,569,609	13,867,639		(1,878)		(1,878)			(298,029)	(298,029)	234,104	169,686
031162-CG-3	AMGEN INC SR UNSECURED 1.850% 08/19/21		08/10/2016	Citibank	10/20/2016	Citibank	12,000,000	11,986,920	11,907,240	11,987,377		457		457			(80,137)	(80,137)	40,700	
031162-CH-1	AMGEN INC SR UNSECURED 2.250% 08/19/23		08/10/2016	Citibank	10/21/2016	Morgan Stanley & Co	10,000,000	9,974,900	9,901,700	9,975,515		615		615			(73,815)	(73,815)	41,875	
031162-CJ-7	AMGEN INC SR UNSECURED 2.600% 08/19/26		08/10/2016	Goldman Sachs Co	09/30/2016	Bank of America Securities	15,000,000	14,990,850	14,809,750	14,990,950		100		100			(181,200)	(181,200)	48,389	
032511-BN-6	ANADARKO PETROLEUM CORP SR UNSECURED 5.550% 03/15/26		08/03/2016	Mitsubishi UFJ Sec (USA) Inc	11/07/2016	Various	10,500,000	10,946,020	11,724,860	10,936,201		(9,819)		(9,819)			788,659	788,659	271,179	109,535
032511-BP-1	ANADARKO PETROLEUM CORP SR UNSECURED 6.600% 03/15/46		10/27/2016	Various	11/07/2016	Various	27,575,000	27,720,489	33,122,646	27,720,203		(286)		(286)			5,402,443	5,402,443	816,814	18,669
032654-AP-0	ANALOG DEVICES INC SR UNSECURED 4.500% 12/05/36		11/30/2016	Credit Suisse First Boston	11/30/2016	RBC Dominion	4,100,000	4,073,268	4,108,487	4,073,268							35,219	35,219		
035242-AM-8	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 4.700% 02/01/36		02/10/2016	Citibank	06/29/2016	Jefferies & Co	1,000,000	1,039,850	1,128,870	1,039,398		(452)		(452)			89,472	89,472	20,889	2,742
035242-AP-1	ANHEUSER-BUSCH INBEV FIN SENIOR UNSECURED 3.650% 02/01/26		01/13/2016	Barclays Capital Inc	06/28/2016	Bank of America Securities	25,000,000	24,958,250	26,639,500	24,959,857		1,607		1,607			1,679,643	1,679,643	395,417	
035287-AF-8	ANIXTER INC SR UNSECURED 144A 5.500% 03/01/23		03/31/2016	Bank of America Securities	05/23/2016	Tax Free Exchange	250,000	253,750	253,695	253,695		(56)		(56)					3,132	1,299
037411-BA-2	APACHE CORP SR UNSECURED 4.750% 04/15/43		04/14/2016	JP Morgan Inc	11/04/2016	Various	3,130,000	2,927,301	3,232,930	2,929,212		1,911		1,911			303,718	303,718	81,076	1,652
037833-BX-7	APPLE INC SR UNSECURED 4.650% 02/23/46		05/20/2016	Wells Fargo Securities, Llc	06/17/2016	Wells Fargo Securities, Llc	1,000,000	1,080,620	1,119,800	1,080,530		(90)		(90)			39,270	39,270	15,371	11,883
03835Y-AB-6	APTOS INC TERM B LOAN 7.750% 09/01/22		09/22/2016	Private Placement	12/30/2016	Redemption 100.0000	75,000	73,500	75,000	75,000		1,500		1,500					1,598	
038522-AH-1	ARAMARK SERVICES INC SR UNSECURED 144A 5.125% 01/15/24		01/11/2016	Credit Suisse First Boston	04/06/2016	Tax Free Exchange	500,000	515,000	514,516	514,516		(484)		(484)					7,759	1,922
038522-AL-2	ARAMARK SERVICES INC SR UNSECURED 144A 5.125% 01/15/24		05/16/2016	Wells Fargo Securities, Llc	06/06/2016	Various	9,000,000	9,337,500	9,347,500	9,336,588		(912)		(912)			10,912	10,912	218,097	210,125
038522-AM-0	ARAMARK SERVICES INC SR UNSECURED 144A 4.750% 06/01/26		05/16/2016	Wells Fargo Securities, Llc	08/30/2016	Various	9,500,000	9,500,000	9,470,000	9,500,000							(30,000)	(30,000)	6,069	
03879Q-AD-6	VEREIT OPERATING PTNR LP SR UNSECURED 3.000% 02/06/19		02/02/2016	Various	08/31/2016	Various	16,780,000	15,966,675	16,878,625	16,110,090		143,415		143,415			768,535	768,535	531,183	249,428
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC SR SUBORDINATED 6.000% 12/15/24		04/26/2016	Tax Free Exchange	05/23/2016	Bank of America Securities	2,280,000	2,371,432	2,325,600	2,370,591		(841)		(841)			(44,991)	(44,991)	61,180	49,780
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		11/15/2016	Private Placement	11/15/2016	Redemption 100.0000	113,007	113,007	113,007	113,007										
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		11/15/2016	Private Placement	11/15/2016	Taxable Exchange	66,952	66,952	65,921	66,952							(1,031)	(1,031)		
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		04/25/2016	Taxable Exchange	11/15/2016	Redemption 100.0000	3,659,989	3,602,893	3,659,989	3,659,989		57,096		57,096					166,136	
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		04/25/2016	Taxable Exchange	11/15/2016	Taxable Exchange	2,168,390	2,134,563	2,134,993	2,134,563							430	430	98,429	
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		02/24/2016	Tax Free Exchange	11/15/2016	Redemption 100.0000	890,410	875,681	890,410	890,410		14,728		14,728					40,418	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04364#-AA-6	ASCENT RESOURCES UTICA LLC JUNIOR SECURED LOANS 15.000% 07/01/19		02/24/2016	Tax Free Exchange	11/15/2016	Taxable Exchange	527,530	518,805	519,406	518,805							601	601	23,946	
04364R-AA-0	ASCENT RESOURCES UTICA LLC CONVERTIBLE SUBORDINATED NOTES 4.500% 03/01/21		04/25/2016	Interest Capitalization	04/25/2016	Taxable Exchange	180,090	180,090	104,447	180,090							(75,643)	(75,643)		
04364R-AA-0	ASCENT RESOURCES UTICA LLC CONVERTIBLE SUBORDINATED NOTES 4.500% 03/01/21		02/24/2016	Tax Free Exchange	04/25/2016	Taxable Exchange	26,940,856	15,339,337	15,624,936	15,339,337							285,599	285,599	180,090	
053332-AT-9	AUTOZONE INC SR UNSECURED 3.125% 04/21/26		04/18/2016	Barclays Capital Inc	04/25/2016	Goldman Sachs Co	12,500,000	12,496,750	12,519,000	12,496,755		5		5			22,245	22,245	7,595	
06051G-FS-3	BANK OF AMERICA CORP SR UNSECURED 3.875% 08/01/25		04/15/2016	Bank of America Securities	07/01/2016	Bank of America Securities	1,000,000	1,038,950	1,065,230	1,038,216		(734)		(734)			27,014	27,014	16,792	8,503
06051G-FU-8	BANK OF AMERICA CORP SUBORDINATED 4.450% 03/03/26		02/29/2016	Bank of America Securities	04/13/2016	Morgan Stanley & Co	25,000,000	25,000,000	25,654,550	25,000,000							654,550	654,550	139,063	
06051G-GB-9	BANK OF AMERICA CORP SR UNSECURED 2.151% 11/09/20		11/04/2016	Bank of America Securities	11/21/2016	Bank of America Securities	17,000,000	17,000,000	16,801,610	17,000,000							(198,390)	(198,390)	14,221	
07538X-AB-9	BEAVER VISITEC INTERNATIONAL FIRST LIEN TERM LOAN 6.000% 08/19/23		09/22/2016	Private Placement	12/30/2016	Redemption 100.0000	62,500	61,875	62,500	62,500		625		625					1,031	
085790-AX-1	BERRY PLASTICS CORP SECURED 5.500% 05/15/22		01/06/2016	Morgan Stanley & Co	07/28/2016	Various	1,800,000	1,804,500	1,883,250	1,804,102		(398)		(398)			79,148	79,148	70,675	15,400
085790-AZ-6	BERRY PLASTICS CORP SECURED 144A 6.000% 10/15/22		01/20/2016	Various	06/14/2016	Tax Free Exchange	17,500,000	17,616,875	17,608,685	17,608,685		(8,190)		(8,190)					737,917	317,000
09062X-AD-5	BIOGEN INC SR UNSECURED 5.200% 09/15/45		01/27/2016	Barclays Capital Inc	10/27/2016	Credit Suisse First Boston	9,815,000	10,027,102	11,095,312	10,025,212		(1,890)		(1,890)			1,070,100	1,070,100	575,595	192,810
09628P-AA-5	BLUEPATH 2016 A TCS SERIES 2016 A TCS 0.000% 12/15/36		12/14/2016	Private Placement	12/15/2016	Redemption 100.0000	105,995	60,727	105,995	105,995		45,268		45,268						
103304-BL-4	BOYD GAMING CORP SR UNSECURED 144A 6.375% 04/01/26		03/29/2016	Various	08/31/2016	Various	9,600,000	9,613,125	10,072,000	9,612,568		(557)		(557)			459,432	459,432	157,569	266
124857-AN-3	CBS CORP SENIOR UNSECURED 4.600% 01/15/45		10/20/2016	Various	11/03/2016	Bank of America Securities	4,955,000	5,174,540	4,981,075	5,174,257		(282)		(282)			(193,183)	(193,183)	70,927	50,219
1248EP-AY-9	CCO HLDGS LLC-CAP CORP SENIOR UNSECURED 5.250% 09/30/22		01/13/2016	Bank of America Securities	12/16/2016	JP Morgan Inc	5,000,000	4,993,750	5,181,250	4,994,849		1,099		1,099			186,401	186,401	321,563	79,479
1248EP-BP-7	CCO HLDGS LLC-CAP CORP SENIOR UNSECURED 144A 5.875% 04/01/24		02/11/2016	Various	11/30/2016	Various	1,500,000	1,480,000	1,576,250	1,480,269		269		269			95,981	95,981	33,455	
1248EP-BR-3	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A 5.500% 05/01/26		04/14/2016	Bank of America Securities	09/14/2016	Various	10,250,000	10,270,250	10,521,250	10,269,469		(781)		(781)			251,781	251,781	123,903	
12513G-BA-6	CDW LLC CDW FINANCE SR UNSECURED 5.500% 12/01/24		04/05/2016	Citibank	05/24/2016	Morgan Stanley & Co	6,000,000	6,240,000	6,180,000	6,237,119		(2,881)		(2,881)			(57,119)	(57,119)	161,333	115,958
12527G-AD-5	CF INDUSTRIES INC SR UNSECURED 4.950% 06/01/43		08/29/2016	Mesirow Financial	10/18/2016	Various	750,000	699,555	635,851	699,703		148		148			(63,852)	(63,852)	14,347	9,281
12527G-AF-0	CF INDUSTRIES INC SR UNSECURED 5.150% 03/15/34		08/25/2016	Various	10/24/2016	Various	4,392,000	4,294,924	4,061,797	4,296,338		1,414		1,414			(234,541)	(234,541)	136,819	82,354
12591Q-AS-1	COMM MORTGAGE TRUST COMM 2014-UBS4 XA 1.251% 08/10/47		01/29/2016	Morgan Stanley & Co	12/01/2016	Paydown		51,742				(51,742)		(51,742)					4,716	52
12592B-AE-4	CNH INDUSTRIAL CAPITAL L SR UNSECURED 4.375% 11/06/20		02/19/2016	Barclays Capital Inc	10/25/2016	Barclays Capital Inc	4,400,000	4,103,000	4,543,000	4,141,067		38,067		38,067			401,933	401,933	188,222	57,750
12592B-AF-1	CNH INDUSTRIAL CAPITAL L SENIOR UNSECURED 4.875% 04/01/21		04/13/2016	Various	10/27/2016	Various	7,000,000	6,967,690	7,350,000	6,971,296		3,606		3,606			378,704	378,704	210,438	20,990
12623S-AF-7	COMM MORTGAGE TRUST COMM 2012-CR5 XA 1.742% 12/10/45		01/05/2016	Goldman Sachs Co	12/01/2016	Paydown		334,176				(334,176)		(334,176)					41,770	1,524
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 2.076% 10/15/45		01/04/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown		161,066				(161,066)		(161,066)					21,658	321
126408-HF-3	CSX CORP SR UNSECURED 3.800% 11/01/46		10/13/2016	Citibank	12/15/2016	Goldman Sachs Co	15,000,000	14,914,650	13,536,600	14,914,929		279		279			(1,378,329)	(1,378,329)	98,167	
126650-CT-5	CVS PASS-THROUGH TRUST SR UNSECURED 2.125% 06/01/21		05/16/2016	Barclays Capital Inc	05/16/2016	Various	18,000,000	17,949,780	17,956,030	17,949,780							6,250	6,250		
126650-CU-2	CVS PASS-THROUGH TRUST SR UNSECURED 2.875% 06/01/26		05/16/2016	Barclays Capital Inc	05/16/2016	Various	9,000,000	8,922,510	8,931,780	8,922,510							9,270	9,270		
12883#-AA-1	CALDER DEVELOPMENT ASSOCIATES INCREMENTAL TERM LOAN 6.750% 09/01/20		05/27/2016	Private Placement	07/01/2016	Redemption 100.0000	3,043,478	3,043,478	3,043,478	3,043,478									19,973	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13057Q-AG-2	CALIFORNIA RESOURCES CORP SECURED 144A 8.000% 12/15/22		05/13/2016	Various	08/10/2016	Various	2,500,000	1,553,750	1,576,250	1,573,201		19,451		19,451			3,049	3,049	129,111	82,222
131347-BY-1	CALPINE CORP SR SECURED 144A 7.875% 01/15/23		02/12/2016	Various	07/28/2016	Various	4,478,000	4,724,290	4,749,180	4,689,963		(34,327)		(34,327)			59,217	59,217	191,771	32,326
131477-AQ-4	CALUMET SPECIALTY PROD SR UNSECURED 7.750% 04/15/23		03/08/2016	Tax Free Exchange	10/05/2016	Credit Suisse First Boston	6,000,000	5,959,782	4,790,000	5,963,018		3,236		3,236			(1,173,018)	(1,173,018)	456,819	184,708
144577-AH-6	CARRIZO OIL & GAS INC SR UNSECURED 6.250% 04/15/23		03/14/2016	Robert W Baird	09/07/2016	JP Morgan Inc	500,000	428,750	492,500	432,418		3,668		3,668			60,082	60,082	28,385	13,194
15089Q-AD-6	CELANESE US HOLDINGS LLC SR UNSECURED 4.625% 11/15/22		02/05/2016	Various	08/05/2016	Various	23,062,000	22,236,793	24,421,960	22,285,932		49,139		49,139			2,136,028	2,136,028	885,964	404,338
151020-AS-3	CELGENE CORP SR UNSECURED 3.875% 08/15/25		01/21/2016	Citibank	09/28/2016	Various	17,500,000	17,540,950	18,616,700	17,538,835		(2,115)		(2,115)			1,077,865	1,077,865	757,509	308,924
151020-AU-8	CELGENE CORP SR UNSECURED 5.000% 08/15/45		03/18/2016	Various	09/29/2016	Various	38,000,000	40,547,810	42,344,995	40,527,370		(20,440)		(20,440)			1,817,625	1,817,625	1,152,708	169,306
15135B-AD-3	CENTENE CORP SR UNSECURED 4.750% 05/15/22		06/09/2016	Citibank	06/09/2016	Robinson Humphrey	1,906,000	1,939,355	1,956,033	1,939,355							16,678	16,678	7,293	7,293
15135B-AE-1	CENTENE CORP SR UNSECURED 144A 5.625% 02/15/21		01/28/2016	Wells Fargo Securities, Llc	06/09/2016	Various	8,500,000	8,500,000	8,925,625	8,500,000							425,625	425,625	136,797	
15135B-AE-1	CENTENE CORP SR UNSECURED 144A 5.625% 02/15/21		01/28/2016	Wells Fargo Securities, Llc	07/18/2016	Tax Free Exchange	15,250,000	15,250,000	15,250,000	15,250,000									374,102	
15135B-AF-8	CENTENE CORP SR UNSECURED 5.625% 02/15/21		07/18/2016	Tax Free Exchange	10/26/2016	Various	15,250,000	15,250,000	16,118,931	15,250,000							868,931	868,931	612,617	374,102
15135B-AG-6	CENTENE CORP SR UNSECURED 144A 6.125% 02/15/24		01/28/2016	Wells Fargo Securities, Llc	06/14/2016	Jefferies & Co	3,500,000	3,500,000	3,675,000	3,500,000							175,000	175,000	75,031	
15135B-AG-6	CENTENE CORP SR UNSECURED 144A 6.125% 02/15/24		01/28/2016	Wells Fargo Securities, Llc	07/18/2016	Tax Free Exchange	10,750,000	10,750,000	10,750,000	10,750,000									287,152	
15137N-AA-1	CENGAGE LEARNING INC SR UNSECURED 144A 9.500% 06/15/24		05/26/2016	Morgan Stanley & Co	06/15/2016	Morgan Stanley & Co	1,000,000	1,000,000	1,015,000	1,000,000							15,000	15,000	3,431	
15512H-AL-5	CENTRAL SECURITY GROUP INC INITIAL TERM LOAN 6.250% 10/06/20		02/10/2016	Private Placement	12/30/2016	Redemption 100.0000	75,758	73,485	75,758	75,758		2,273		2,273					2,573	
156700-BA-3	CENTURYLINK INC SR UNSECURED 7.500% 04/01/24		03/30/2016	JP Morgan Inc	10/27/2016	Barclays Capital Inc	5,000,000	5,025,000	5,500,000	5,023,557		(1,443)		(1,443)			476,443	476,443	213,542	
15672J-AA-1	CEQUEL COM ESCRW 1/CAP C SENIOR NOTES 144A 6.375% 09/15/20		01/06/2016	Goldman Sachs Co	05/27/2016	Robinson Humphrey	2,000,000	1,940,000	2,045,000	1,944,574		4,574		4,574			100,426	100,426	91,021	41,083
15960H-AC-2	OZARK HOLDINGS LLC INITIAL TERM LOAN 5.750% 07/03/23		07/15/2016	Private Placement	12/30/2016	Redemption 100.0000	55,000	54,450	55,000	55,000		550		550					1,476	
161175-AT-1	CHARTER COMM OPT LLC CAP SR SECURED 144A 4.908% 07/23/25		06/07/2016	Various	07/21/2016	Various	10,400,000	10,460,132	11,475,454	10,458,787		(1,345)		(1,345)			1,016,667	1,016,667	504,264	236,511
161175-AU-8	CHARTER COMM OPT LLC CAP SR SECURED 144A 6.384% 10/23/35		06/07/2016	Goldman Sachs Co	07/20/2016	Bank of America Securities	495,000	576,289	586,733	575,978		(311)		(311)			10,755	10,755	8,076	4,126
161175-AU-8	CHARTER COMM OPT LLC CAP SR SECURED 144A 6.384% 10/23/35		11/15/2016	Various	12/06/2016	Tax Free Exchange	1,405,000	1,624,997	1,622,519	1,622,519		(2,477)		(2,477)					39,601	9,006
161175-AV-6	CHARTER COMM OPT LLC CAP SR SECURED 144A 6.484% 10/23/45		06/07/2016	Bank of America Securities	07/11/2016	Bank of America Securities	1,400,000	1,647,520	1,760,696	1,647,203		(317)		(317)			113,493	113,493	20,425	11,851
161175-AV-6	CHARTER COMM OPT LLC CAP SR SECURED 144A 6.484% 10/23/45		02/23/2016	Jefferies & Co	12/06/2016	Tax Free Exchange	1,500,000	1,536,465	1,536,272	1,536,272		(193)		(193)					108,877	33,231
161571-GQ-1	CHASE ISSUANCE TRUST CHAIT 2014-A7 A 1.380% 11/15/19		02/16/2016	Morgan Stanley & Co	11/29/2016	Various	40,000,000	40,159,375	40,170,703	40,120,438		(38,937)		(38,937)			50,265	50,265	242,267	6,133
161571-HC-1	CHASE ISSUANCE TRUST CHAIT 2016-A2 A 1.370% 06/15/21		06/07/2016	JP Morgan Inc	09/14/2016	Citibank	20,000,000	19,999,952	20,057,031	19,999,953		1		1			57,079	57,079	47,189	
165167-CQ-8	CHESAPEAKE ENERGY CORP SECURED 144A 8.000% 12/15/22		06/14/2016	Various	07/28/2016	Barclays Capital Inc	1,000,000	714,688	865,000	719,919		5,231		5,231			145,081	145,081	39,111	24,278
165167-CT-2	CHESAPEAKE ENERGY CORP SR UNSECURED 144A 8.000% 01/15/25		12/06/2016	Deutsche Bank Capital	12/07/2016	Various	5,000,000	4,926,100	5,045,625	4,926,100							119,525	119,525		
172441-BA-4	CINEMARK USA INC SR UNSECURED 144A 4.875% 06/01/23		03/16/2016	Barclays Capital Inc	05/17/2016	Tax Free Exchange	14,250,000	14,107,500	14,110,844	14,110,844		3,344		3,344					320,328	212,266
172967-JU-6	CITIGROUP INC SR UNSECURED 4.650% 07/30/45		08/25/2016	Citibank	12/20/2016	Various	10,516,000	10,614,843	10,852,533	10,614,341		(503)		(503)			238,193	238,193	335,483	231,087

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17320D-AL-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC11 XA 1.816% 04/10/46		02/04/2016	Morgan Stanley & Co	12/01/2016	Paydown		136,771				(136,771)		(136,771)					17,697	807
17401Q-AE-1	CITIZENS BANK NA/RI SR UNSECURED 2.550% 05/13/21		05/10/2016	Morgan Stanley & Co	05/11/2016	Various	15,000,000	14,986,050	15,027,920	14,986,056		6		6			41,864	41,864	850	
184502-BL-5	IHEARTCOMMUNICATIONS INC SR SECURED 9.000% 12/15/19		05/31/2016	Credit Suisse First Boston	06/15/2016	Credit Suisse First Boston	1,000,000	788,750	760,000	790,968		2,218		2,218			(30,968)	(30,968)	46,250	42,000
20048E-AZ-4	COMM MORTGAGE TRUST COMM 2013-LC6 XA 1.683% 01/10/46		01/14/2016	Morgan Stanley & Co	12/01/2016	Paydown		170,301				(170,301)		(170,301)					26,130	2,456
20337X-AA-7	COMMSCOPE HOLDING CO INC SR UNSECURED 144A 6.625% 06/01/20		05/13/2016	Credit Suisse First Boston	06/01/2016	Call 103.3130	5,258,000	5,455,175	5,432,198	5,432,198		(22,977)		(22,977)					174,171	163,527
20337Y-AA-5	COMMSCOPE TECH FINANCE L SR SECURED 144A 6.000% 06/15/25		04/28/2016	Various	06/14/2016	Deutsche Bank Capital	12,500,000	12,840,625	12,759,375	12,837,594		(3,031)		(3,031)			(78,219)	(78,219)	362,500	286,250
20605P-AB-7	CONCHO RESOURCES INC SENIOR NOTES 7.000% 01/15/21		03/30/2016	Barclays Capital Inc	08/22/2016	Robinson Humphrey	250,000	253,125	259,688	252,746		(379)		(379)			6,942	6,942	10,694	3,840
20826F-AQ-9	CONOCOPHILLIPS COMPANY SENIOR UNSECURED 4.950% 03/15/26		04/26/2016	Various	06/29/2016	Bank of America Securities	13,700,000	14,773,321	15,508,126	14,756,263		(17,058)		(17,058)			751,863	751,863	220,399	84,521
20826F-AR-7	CONOCOPHILLIPS COMPANY SENIOR UNSECURED 5.950% 03/15/46		03/21/2016	Various	06/29/2016	Morgan Stanley & Co	20,000,000	20,962,483	25,020,200	20,959,356		(3,127)		(3,127)			4,060,844	4,060,844	386,750	50,716
20854P-AN-9	CONSOL ENERGY INC SR UNSECURED 8.000% 04/01/23		01/11/2016	Tax Free Exchange	06/15/2016	Various	14,850,000	14,650,497	10,430,250	14,655,876		5,380		5,380			(4,225,626)	(4,225,626)	532,567	330,000
212015-AD-3	CONTINENTAL RESOURCES INC COMPANY GUARNT 7.375% 10/01/20		05/12/2016	Various	10/20/2016	Citibank	3,878,000	3,921,780	3,984,645	3,914,646		(7,134)		(7,134)			69,999	69,999	158,890	34,186
212015-AF-8	CONTINENTAL RESOURCES INC SR UNSECURED 7.125% 04/01/21		05/09/2016	Citibank	10/20/2016	Citibank	1,929,000	1,929,000	2,002,881	1,929,000							73,881	73,881	76,356	15,653
224044-CG-0	COX COMMUNICATIONS INC SR UNSECURED 144A 3.350% 09/15/26		09/08/2016	Wells Fargo Securities, Llc	09/08/2016	Various	24,000,000	23,959,440	24,106,608	23,959,440							147,168	147,168		
226373-AK-4	CRESTWOOD MIDSTREAM PART SR UNSECURED 144A 6.250% 04/01/23		05/17/2016	Various	07/19/2016	Tax Free Exchange	12,289,000	11,504,410	11,520,445	11,520,445		16,035		16,035					230,419	97,327
22822V-AA-9	CROWN CASTLE INTL CORP SR UNSECURED 3.400% 02/15/21		04/26/2016	Morgan Stanley & Co	04/27/2016	Various	7,000,000	7,184,590	7,227,860	7,184,590							43,270	43,270	58,178	58,178
22822V-AC-5	CROWN CASTLE INTL CORP SR UNSECURED 3.700% 06/15/26		04/26/2016	Morgan Stanley & Co	04/27/2016	Seaport Group	14,120,000	14,076,934	14,281,815	14,076,934							204,881	204,881		
228255-AH-8	CROWN CORK & SEAL CO INC DEBENTURES 7.375% 12/15/26		02/02/2016	Morgan Stanley & Co	05/23/2016	JP Morgan Inc	9,000,000	9,652,500	9,922,500	9,652,500							270,000	270,000	296,844	92,188
23243V-AB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-OC7 CLASS-2A1 0.826% 07/25/36		08/09/2016	Various	08/10/2016	Various													4,285	
23341M-AC-5	DUNN PAPER INC TERM LOAN NOTE 5.750% 08/26/22		10/07/2016	Private Placement	12/30/2016	Redemption 100.0000	365,217	361,565	365,217	365,217		3,652		3,652					3,335	
235825-AD-8	DANA INC SR UNSECURED 6.000% 09/15/23		04/12/2016	Various	07/28/2016	Citibank	7,000,000	6,967,500	7,280,000	6,968,784		1,284		1,284			311,216	311,216	159,833	28,833
235825-AE-6	DANA INC SR UNSECURED 5.500% 12/15/24		05/17/2016	Credit Suisse First Boston	08/31/2016	Citibank	6,374,000	6,189,499	6,533,350	6,194,996		5,497		5,497			338,354	338,354	254,163	147,124
23918K-AQ-1	DAVITA INC COMPANY GUARNT 5.125% 07/15/24		01/05/2016	JP Morgan Inc	05/24/2016	Barclays Capital Inc	5,000,000	5,006,250	5,062,500	5,005,980		(270)		(270)			56,520	56,520	222,083	123,142
25179M-AV-5	DEVON ENERGY CORPORATION SR UNSECURED 5.850% 12/15/25		04/22/2016	JP Morgan Inc	11/04/2016	RBC Dominion	13,265,000	13,729,373	15,120,376	13,709,535		(19,838)		(19,838)			1,410,841	1,410,841	698,402	282,389
25272K-AA-1	DIAMOND 1 FIN DIAMOND 2 SR SECURED 144A 3.480% 06/01/19		05/17/2016	JP Morgan Inc	05/18/2016	Various	20,000,000	19,995,000	20,151,300	19,995,000							156,300	156,300		
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SR SECURED 144A 4.420% 06/15/21		05/17/2016	JP Morgan Inc	05/18/2016	Various	20,000,000	19,994,200	20,213,150	19,994,200							218,950	218,950		
25272K-AG-8	DIAMOND 1 FIN DIAMOND 2 SR SECURED 144A 5.450% 06/15/23		05/17/2016	JP Morgan Inc	05/18/2016	Various	19,090,000	19,081,791	19,315,119	19,081,791							233,328	233,328		
253651-AA-1	DIEBOLD NIXDORF INC SENIOR UNSECURED 144A 8.500% 04/15/24		04/05/2016	JP Morgan Inc	11/18/2016	Tax Free Exchange	19,000,000	19,000,000	19,000,000	19,000,000									937,597	
25470X-AX-3	DISH DBS CORP SR UNSECURED 144A 7.750% 07/01/26		06/08/2016	Deutsche Bank Capital	10/07/2016	Tax Free Exchange	23,750,000	23,750,000	23,750,000	23,750,000									582,865	
25588*-AA-5	DLHBOWLES INC SECOND AMENDMENT TERM LOAN 6.000% 06/30/20		10/11/2016	Private Placement	12/30/2016	Redemption 100.0000	75,000	75,000	75,000	75,000									1,000	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
256746-AB-4	DOLLAR TREE INC SR UNSECURED 5.750% 03/01/23		08/01/2016	Tax Free Exchange	10/20/2016	Various	8,000,000	8,280,607	8,640,000	8,268,115		(12,492)		(12,492)			371,885	371,885	299,000	191,667
256746-AD-0	DOLLAR TREE INC SR UNSECURED 5.250% 03/01/20		08/01/2016	Tax Free Exchange	11/29/2016	Bank of America Securities	250,000	250,000	258,125	250,000							8,125	8,125	9,880	5,469
257867-AZ-4	RR DONNELLEY & SONS CO SR UNSECURED 7.000% 02/15/22		05/25/2016	JP Morgan Inc	09/30/2016	Tender	19,104,000	18,678,640	20,059,200	18,703,461		24,821		24,821			1,355,739	1,355,739	1,388,820	339,310
26441C-AS-4	DUKE ENERGY CORPORATION SR UNSECURED 2.650% 09/01/26		08/09/2016	Barclays Capital Inc	08/17/2016	Various	25,000,000	24,923,000	25,004,350	24,923,053		53		53			81,297	81,297	13,544	
26441C-AT-2	DUKE ENERGY CORPORATION SR UNSECURED 3.750% 09/01/46		08/09/2016	Barclays Capital Inc	08/15/2016	Jefferies & Co	10,590,000	10,584,070	10,669,107	10,584,070							85,038	85,038	6,619	
26442T-AE-7	DUKE UNIVERSITY UNSECURED 3.299% 10/01/46		10/11/2016	JP Morgan Inc	10/12/2016	JP Morgan Inc	6,300,000	6,300,000	6,314,238	6,300,000							14,238	14,238		
26817R-AS-7	DYNEGY INC SR UNSECURED 144A 8.000% 01/15/25		10/05/2016	Morgan Stanley & Co	10/06/2016	Various	4,750,000	4,750,000	4,755,938	4,750,000							5,938	5,938	1,056	
26875P-AP-6	EOG RESOURCES INC SR UNSECURED 4.150% 01/15/26		05/02/2016	Various	07/22/2016	Various	15,250,000	16,218,055	16,632,640	16,198,436		(19,619)		(19,619)			434,204	434,204	306,149	174,006
26907Y-AA-2	ESH HOSPITALITY INC SR UNSECURED 144A 5.250% 05/01/25		03/11/2016	JP Morgan Inc	11/16/2016	Various	7,650,000	7,535,250	7,475,625	7,538,807		3,557		3,557			(63,182)	(63,182)	278,469	152,841
26969P-AA-6	EAGLE MATERIALS INC SENIOR UNSECURED 4.500% 08/01/26		07/28/2016	JP Morgan Inc	07/28/2016	JP Morgan Inc	3,600,000	3,600,000	3,658,500	3,600,000							58,500	58,500		
28137#-AA-1	EDRIVING LLC TERM LOAN 8.000% 07/25/20		03/15/2016	Private Placement	12/30/2016	Redemption 100.0000	27,553	27,553	27,553	27,553									953	
29271L-AE-4	ENDO FINANCE LLC SR UNSECURED 144A 5.375% 01/15/23		04/21/2016	Bank of America Securities	12/15/2016	Various	5,000,000	4,843,750	4,270,800	4,856,787		13,037		13,037			(585,987)	(585,987)	261,615	82,005
29273V-AF-7	ENERGY TRANSFER EQUITY LP SR SECURED 5.500% 06/01/27		03/11/2016	Deutsche Bank Capital	07/19/2016	Credit Suisse First Boston	1,500,000	1,200,000	1,500,000	1,206,026		6,026		6,026			293,974	293,974	52,938	24,063
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED 4.850% 07/15/26		07/11/2016	Bank of America Securities	07/11/2016	Various	2,000,000	1,997,180	2,009,718	1,997,180							12,538	12,538		
29364G-AJ-2	ENTERGY CORP SR UNSECURED 2.950% 09/01/26		08/16/2016	Morgan Stanley & Co	08/25/2016	Morgan Stanley & Co	15,890,000	15,854,248	16,004,767	15,854,248							150,520	150,520	9,538	
294429-AL-9	EQUIFAX INC SR UNSECURED 3.250% 06/01/26		05/05/2016	Wells Fargo Securities, Llc	05/05/2016	Various	9,750,000	9,746,490	9,796,410	9,746,490							49,920	49,920		
29717P-AQ-0	ESSEX PORTFOLIO LP SR UNSECURED 3.375% 04/15/26		04/04/2016	Wells Fargo Securities, Llc	05/04/2016	Wells Fargo Securities, Llc	19,615,000	19,494,564	19,856,461	19,495,298		734		734			361,163	361,163	51,489	
29736R-AG-5	ESTEE LAUDER COS INC SR UNSECURED 4.375% 06/15/45		05/05/2016	Bank of America Securities	05/05/2016	Seaport Group	6,860,000	7,604,104	7,624,684	7,604,104							20,580	20,580	120,884	120,884
29736R-AH-3	ESTEE LAUDER COS INC SR UNSECURED 1.700% 05/10/21		05/05/2016	JP Morgan Inc	05/05/2016	Jefferies & Co	15,000,000	14,996,400	15,017,700	14,996,400							21,300	21,300		
30161N-AM-3	EXELON CORP SR UNSECURED 144A 3.950% 06/15/25		02/03/2016	Various	05/19/2016	Tax Free Exchange	23,000,000	23,130,893	23,128,136	23,128,136		(2,757)		(2,757)					388,636	125,824
30161N-AR-2	EXELON CORP SR UNSECURED 144A 5.100% 06/15/45		02/02/2016	Goldman Sachs Co	05/19/2016	Tax Free Exchange	23,000,000	23,185,104	23,185,024	23,185,024		(80)		(80)					501,783	160,962
30161N-AU-5	EXELON CORP SR UNSECURED 3.400% 04/15/26		04/04/2016	Barclays Capital Inc	08/15/2016	Bank of America Securities	15,000,000	14,991,000	15,781,650	14,991,336		336		336			790,314	790,314	185,583	
30161N-AV-3	EXELON CORP SR UNSECURED 4.450% 04/15/46		04/04/2016	Barclays Capital Inc	04/29/2016	JP Morgan Inc	950,000	945,155	977,987	945,160		5		5			32,827	32,827	3,171	
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO SR UNSECURED 3.300% 02/25/21		02/22/2016	Credit Suisse First Boston	10/14/2016	JP Morgan Inc	10,000,000	9,979,000	10,491,800	9,981,538		2,538		2,538			510,262	510,262	214,500	
30227L-AA-5	EXTRACTION OIL & GAS HOLDI SR UNSECURED 144A 7.875% 07/15/21		07/13/2016	Barclays Capital Inc	09/27/2016	Various	3,000,000	3,000,000	3,063,750	3,000,000							63,750	63,750	18,375	
30706V-AA-3	FAMILY TREE ESCROW LLC SR UNSECURED 144A 5.750% 03/01/23		01/21/2016	Various	08/01/2016	Tax Free Exchange	28,700,000	29,607,500	29,523,062	29,523,062		(84,438)		(84,438)					1,512,729	612,678
33803#-AA-4	FISHER UNITECH ACQUISITION LLC TERM LOAN 7.250% 11/14/19		06/03/2016	Private Placement	12/30/2016	Redemption 100.0000	19,961	19,961	19,961	19,961									540	
33818X-AD-2	FITNESS INTERNATIONAL TERM LOAN B 5.500% 07/01/20		03/30/2016	Direct Placement	03/31/2016	Direct Placement													9,817	
34530N-AA-5	FORD CREDIT AUTO OWNER TRUST F FORDR 2014-2 A 2.310% 04/15/26		04/11/2016	Morgan Stanley & Co	07/21/2016	RBC Dominion	5,100,000	5,166,340	5,197,418	5,163,761		(2,578)		(2,578)			33,657	33,657	42,870	9,490

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345370-CQ-1	FORD MOTOR COMPANY SR UNSECURED 4.750% 01/15/43		10/27/2016	Various	11/09/2016	Various	10,625,000	9,883,144	10,370,334	9,893,968		10,824		10,824			476,366	476,366	405,729	20,534
345397-XU-2	FORD MOTOR CREDIT CO SR UNSECURED 4.389% 01/08/26		01/21/2016	Goldman Sachs Co	04/25/2016	Jefferies & Co	10,000,000	10,027,000	10,688,600	10,026,556		(444)		(444)			662,044	662,044	134,108	21,945
345397-XW-8	FORD MOTOR CREDIT CO SR UNSECURED 3.336% 03/18/21		03/15/2016	HSBC Securities Inc	04/26/2016	Barclays Capital Inc	14,000,000	14,000,000	14,367,220	14,000,000							367,220	367,220	53,191	
34719#-AE-7	FORT DEARBORN COMPANY SENIOR SUBORDINATED NOTE 12.000% 10/19/19		09/30/2016	Interest Capitalization	10/19/2016	Redemption 100.0000	118,208	118,208	118,208	118,208									4,270	
35906A-AU-2	FRONTIER COMMUNICATIONS CORP SR UNSECURED 144A 10.500% 09/15/22		02/24/2016	Barclays Capital Inc	06/03/2016	Tax Free Exchange	5,000,000	4,875,000	4,879,032	4,879,032		4,032		4,032					361,667	224,583
35906A-AX-6	FRONTIER COMMUNICATIONS CORP SR UNSECURED 144A 11.000% 09/15/25		03/30/2016	Bank of America Securities	06/03/2016	Tax Free Exchange	5,000,000	5,025,000	5,024,986	5,024,986		(14)		(14)					119,167	29,028
36159R-AE-3	GEO GROUP INC SENIOR NOTES 6.625% 02/15/21		02/02/2016	Wells Fargo Securities, Llc	04/11/2016	Wells Fargo Securities, Llc	6,125,000	6,270,469	6,349,175	6,262,382		(8,086)		(8,086)			86,793	86,793	267,139	191,619
36159R-AK-9	GEO GROUP INC SENIOR UNSECURED 5.875% 01/15/22		01/27/2016	Barclays Capital Inc	08/19/2016	Various	6,000,000	5,947,500	5,645,000	5,951,915		4,415		4,415			(306,915)	(306,915)	214,274	15,667
36162J-AB-2	GEO GROUP INC SENIOR UNSECURED 6.000% 04/15/26		04/11/2016	Wells Fargo Securities, Llc	06/03/2016	Various	7,200,000	7,200,000	7,270,625	7,200,000							70,625	70,625	55,258	
361841-AG-4	GLP CAPITAL LP FIN II SENIOR UNSECURED 4.375% 04/15/21		04/11/2016	JP Morgan Inc	10/19/2016	Goldman Sachs Co	3,800,000	3,800,000	4,028,000	3,800,000							228,000	228,000	81,278	
361841-AH-2	GLP CAPITAL LP FIN II SENIOR UNSECURED 5.375% 04/15/26		04/11/2016	JP Morgan Inc	06/14/2016	Deutsche Bank Capital	5,000,000	5,000,000	5,212,500	5,000,000							212,500	212,500	36,580	
36197Q-AA-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-G1 A1 2.059% 04/10/31		11/23/2016	Goldman Sachs Co	12/01/2016	Paydown	22,111	21,545	22,111	22,111		567		567					38	35
37045V-AK-6	GENERAL MOTORS CO SR UNSECURED 6.600% 04/01/36		02/18/2016	Goldman Sachs Co	03/11/2016	Citibank	20,000,000	19,984,000	21,254,700	19,984,000							1,270,700	1,270,700	82,500	
37045V-AL-4	GENERAL MOTORS CO SR UNSECURED 6.750% 04/01/46		02/18/2016	Goldman Sachs Co	03/10/2016	Morgan Stanley & Co	15,000,000	14,986,350	16,242,150	14,986,350							1,255,800	1,255,800	61,875	
38113Y-A*-0	GOLDEN NUGGET INC DELAYED DRAW TERM LOAN 5.500% 11/21/19		11/17/2016	Various	11/18/2016	Various													8,480	
38113Y-A@-8	GOLDEN NUGGET INC TERM LOAN B 5.500% 11/21/19		10/30/2016	Private Placement	10/31/2016	Private Placement													29,846	
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSECURED 3.750% 02/25/26		02/22/2016	Goldman Sachs Co	07/01/2016	Various	34,660,000	34,579,935	35,659,442	34,581,378		1,443		1,443			1,078,064	1,078,064	283,574	
382550-BC-4	GOODYEAR TIRE & RUBBER CO SR UNSECURED 7.000% 05/15/22		01/21/2016	Morgan Stanley & Co	08/05/2016	Various	7,000,000	7,367,500	7,513,828	7,328,457		(39,043)		(39,043)			185,371	185,371	306,950	96,639
389375-AJ-5	GRAY TELEVISION INC SR UNSECURED 144A 5.875% 07/15/26		06/07/2016	Wells Fargo Securities, Llc	06/14/2016	Wells Fargo Securities, Llc	9,000,000	9,000,000	9,000,000	9,000,000									4,406	
39322@-AA-5	GREEN PLAINS II LLC TERM LOAN 8.000% 10/03/22		10/03/2016	Private Placement	12/30/2016	Redemption 100.0000	41,250	41,250	41,250	41,250									807	
39322@-AB-3	GREEN PLAINS II LLC REVOLVING LOAN 8.000% 10/03/22		10/03/2016	Private Placement	10/31/2016	Redemption 100.0000	275,000	275,000	275,000	275,000									1,711	
39678A-AA-4	GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2006-RR1 CLASS A1 5.731% 03/18/49		04/01/2016	Interest Capitalization	12/01/2016	Paydown	3,132	3,132	363	3,132							(2,769)	(2,769)	32	
398545-AA-1	GRINDING MED/MC GRINDING SR SECURED 144A 7.375% 12/15/23		12/02/2016	Morgan Stanley & Co	12/02/2016	Morgan Stanley & Co	1,500,000	1,500,000	1,526,250	1,500,000							26,250	26,250		
402635-AB-2	GULFPORT ENERGY CORP SR UNSECURED 7.750% 11/01/20		05/19/2016	Various	10/06/2016	Credit Suisse First Boston	9,000,000	9,097,500	9,378,000	9,083,412		(14,088)		(14,088)			294,588	294,588	302,250	25,403
402635-AE-6	GULFPORT ENERGY CORP SENIOR UNSECURED 6.625% 05/01/23		03/11/2016	Credit Suisse First Boston	09/06/2016	Wells Fargo Securities, Llc	1,000,000	921,250	1,030,000	925,415		4,165		4,165			104,585	104,585	56,681	24,844
404119-BT-5	HCA INC SR SECURED 5.250% 06/15/26		03/01/2016	Bank of America Securities	09/15/2016	Various	11,000,000	11,000,000	11,577,500	11,000,000							577,500	577,500	293,161	
404119-BU-2	HCA INC SR SECURED 4.500% 02/15/27		08/08/2016	JP Morgan Inc	08/10/2016	Various	14,250,000	14,250,000	14,263,125	14,250,000							13,125	13,125		
40434J-AC-4	HRG GROUP INC SR UNSECURED 7.750% 01/15/22		04/18/2016	BB&T Capital Markets	06/15/2016	Guggenheim Capital Markets	500,000	508,700	490,000	508,419		(281)		(281)			(18,419)	(18,419)	16,684	10,333
410345-AL-6	HANESBRANDS INC SR UNSECURED 144A 4.875% 05/15/26		05/03/2016	JP Morgan Inc	06/20/2016	Various	11,000,000	11,000,000	11,040,160	11,000,000							40,160	40,160	65,187	
421924-BP-5	HEALTHSOUTH CORP SR UNSECURED 144A 5.750% 11/01/24		01/06/2016	Goldman Sachs Co	03/11/2016	Tax Free Exchange	2,000,000	1,927,500	1,928,644	1,928,644		1,144		1,144					41,528	22,361

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
421924-BT-7	HEALTHSOUTH CORP SR UNSECURED 5.750% 09/15/25		03/11/2016	Tax Free Exchange	05/24/2016	Bank of America Securities	6,350,000	6,350,000	6,445,250	6,350,000							95,250	95,250	254,573	177,491
423074-AT-0	HJ HEINZ CO SR UNSECURED 144A 5.000% 07/15/35		03/23/2016	Amherst Pierpont	08/19/2016	Tax Free Exchange	2,000,000	2,202,820	2,200,146	2,200,146		(2,674)		(2,674)					59,444	20,556
423074-AV-5	HJ HEINZ CO SR UNSECURED 144A 5.200% 07/15/45		03/15/2016	Deutsche Bank Capital	08/19/2016	Tax Free Exchange	20,000,000	22,522,940	22,506,201	22,506,201		(16,739)		(16,739)					618,222	180,857
423074-BA-0	HJ HEINZ CO SENIOR UNSECURED 144A 3.500% 07/15/22		07/27/2016	Citibank	08/19/2016	Tax Free Exchange	5,000,000	5,360,550	5,357,669	5,357,669		(2,881)		(2,881)					16,528	7,778
428040-CG-2	HERTZ CORP SR UNSECURED 7.375% 01/15/21		04/19/2016	Various	07/15/2016	Cantor, Fitzgerald & Co.	5,000,000	5,160,000	5,225,000	5,145,468		(14,532)		(14,532)			79,532	79,532	189,497	97,719
428040-CJ-6	HERTZ CORP SENIOR UNSECURED 6.750% 04/15/19		04/13/2016	Various	07/21/2016	JP Morgan Inc	3,500,000	3,475,000	3,574,375	3,474,644		(356)		(356)			99,731	99,731	100,031	24,281
428040-CS-6	HERTZ CORP SR UNSECURED 144A 5.500% 10/15/24		09/08/2016	Barclays Capital Inc	12/21/2016	Wells Fargo Securities, Llc	2,700,000	2,700,000	2,352,375	2,700,000							(347,625)	(347,625)	37,125	
42806L-AA-9	HERC RENTALS INC SECURED 144A 7.500% 06/01/22		06/06/2016	Bank of America Securities	11/30/2016	Various	4,000,000	4,036,500	4,125,000	4,033,368		(3,132)		(3,132)			91,632	91,632	146,667	
42806L-AB-7	HERC RENTALS INC SECURED 144A 7.750% 06/01/24		06/08/2016	Bank of America Securities	11/30/2016	Various	3,500,000	3,520,938	3,601,125	3,519,538		(1,399)		(1,399)			81,587	81,587	132,611	2,885
42824C-AQ-2	HEWLETT PACKARD ENTERPRISE CO SR UNSECURED 144A 6.200% 10/15/35		10/27/2016	Goldman Sachs Co	12/30/2016	Tax Free Exchange	250,000	259,198	259,155	259,155		(43)		(43)					3,347	717
43134#-AC-9	HILEX POLY CO LLC SR SUBORDINATED PROMISSORY NT 13.500% 12/05/22		04/29/2016	Private Placement	12/29/2016	Call 108.5269	97,500,000	97,500,000	105,813,723	105,813,723		8,313,723		8,313,723					10,578,750	
43282*-AE-9	THE HILSINGER COMPANY DELAYED DRAW TERM LOAN 5.750% 05/23/20		08/30/2016	Private Placement	12/30/2016	Redemption 100.0000	81,202	81,202	81,202	81,202									1,161	
432833-AA-9	HILTON DOMESTIC OPERATING CO SR SECURED 144A 4.250% 09/01/24		08/08/2016	Bank of America Securities	08/31/2016	Bank of America Securities	350,000	350,000	356,125	350,000							6,125	6,125	744	
435765-AG-7	HOLLY ENERGY PARTNERS LP SR UNSECURED 144A 6.000% 08/01/24		07/13/2016	Citibank	11/15/2016	JP Morgan Inc	4,750,000	4,750,000	4,856,875	4,750,000							106,875	106,875	94,208	
436440-AH-4	HOLOGIC INC SR UNSECURED 144A 5.250% 07/15/22		01/22/2016	Barclays Capital Inc	08/30/2016	Jefferies & Co	2,000,000	2,045,000	2,127,500	2,039,507		(5,493)		(5,493)			87,993	87,993	66,208	3,500
437076-BP-6	HOME DEPOT INC SR UNSECURED 3.500% 09/15/56		09/06/2016	Bank of America Securities	09/07/2016	Jefferies & Co	1,000,000	980,970	996,360	980,970							15,390	15,390		
44332P-AC-5	HUB INTERNATIONAL LTD SECURED 144A 9.250% 02/15/21		01/27/2016	Morgan Stanley & Co	06/15/2016	Morgan Stanley & Co	500,000	500,000	525,000	500,000							25,000	25,000	17,601	
45031U-BT-7	ISTAR INC SR UNSECURED 4.875% 07/01/18		02/24/2016	Goldman Sachs Co	09/14/2016	Wells Fargo Securities, Llc	1,000,000	927,500	1,007,500	943,667		16,167		16,167			63,833	63,833	34,938	7,854
451102-BB-2	ICAHN ENTERPRISES FIN CORP SR UNSECURED 4.875% 03/15/19		02/25/2016	Various	04/20/2016	Citibank	1,500,000	1,323,750	1,466,250	1,331,099		7,349		7,349			135,151	135,151	41,505	31,823
45136@-AA-8	IDAHO PACIFIC US HOLDINGS LLC US TERM LOAN NOTE 8.000% 06/13/21		06/13/2016	Private Placement	12/30/2016	Redemption 100.0000	44,778	44,778	44,778	44,778									1,537	
45136@-AB-6	IDAHO PACIFIC US HOLDINGS LLC REVOLVING LOAN NOTE 8.000% 06/13/21		06/13/2016	Private Placement	07/29/2016	Redemption 100.0000	315,124	315,124	315,124	315,124									2,031	
45249K-AC-5	IMAGINE PRINT SOLUTIONS LLC INITIAL TERM LOAN 7.000% 03/30/22		07/22/2016	Private Placement	12/30/2016	Redemption 100.0000	152,563	150,587	152,563	152,563		1,975		1,975					4,968	
45332J-AA-0	INCEPTION MRGR/RACKSPACE SR UNSECURED 144A 8.625% 11/15/24		10/25/2016	Deutsche Bank Capital	10/25/2016	Various	2,500,000	2,500,000	2,533,125	2,500,000							33,125	33,125		
45605#-AF-7	INDUSTRIAL CONTAINER SERVICES TERM LOAN 6.970% 12/31/18		08/26/2016	Private Placement	12/30/2016	Redemption 100.0000	25,000	24,875	25,000	25,000		125		125					455	
46122E-AG-0	INVENTIV HEALTH INC SECURED 144A 10.000% 08/15/18		04/29/2016	Bank of America Securities	06/15/2016	Bank of America Securities	500,000	512,500	511,250	511,341		(1,159)		(1,159)			(91)	(91)	17,361	10,972
46122E-AG-0	INVENTIV HEALTH INC SECURED 144A 10.000% 08/15/18		05/03/2016	Various	11/09/2016	Call 102.5000	2,000,000	2,043,750	2,050,000	2,050,000		6,250		6,250					146,667	44,444
46284V-AB-7	IRON MOUNTAIN INC SR UNSECURED 144A 4.375% 06/01/21		05/24/2016	Goldman Sachs Co	07/28/2016	Bank of America Securities	2,000,000	2,000,000	2,070,000	2,000,000							70,000	70,000	15,799	
46613B-AE-7	J CREW GROUP INC INITIAL LOAN 4.000% 03/05/21		04/28/2016	Direct Placement	04/29/2016	Direct Placement													29,278	
46625H-JU-5	JPMORGAN CHASE & CO SR UNSECURED 4.850% 02/01/44		01/21/2016	JP Morgan Inc	06/17/2016	Goldman Sachs Co	400,000	425,208	465,672	425,025		(183)		(183)			40,647	40,647	17,298	9,431

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46638U-AE-6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012-C8 XA 2.005% 10/15/45		03/09/2016	Morgan Stanley & Co	12/01/2016	Paydown		207,283				(207,283)		(207,283)					30,803	1,924
47215Y-AA-5	JDA ESRW/JDA BOND FNCE SR SECURED 144A 7.375% 10/15/24		09/22/2016	Bank of America Securities	09/23/2016	Bank of America Securities	500,000	500,000	511,250	500,000							11,250	11,250		
478373-AC-7	JOHNSON CONTROLS INC SR UNSECURED 3.625% 07/02/24		04/14/2016	Citibank	12/28/2016	Tax Free Exchange	5,000,000	5,145,300	5,134,285	5,134,285		(11,015)		(11,015)					184,236	53,872
48250N-AA-3	KFC HOLDING COMPANY SENIOR UNSECURED 144A 5.000% 06/01/24		06/02/2016	Goldman Sachs Co	06/15/2016	JP Morgan Inc	7,200,000	7,200,000	7,245,000	7,200,000							45,000	45,000	4,000	
48250N-AB-1	KFC HOLDING COMPANY SENIOR UNSECURED 144A 5.250% 06/01/26		06/02/2016	Goldman Sachs Co	06/14/2016	Various	7,200,000	7,200,000	7,249,375	7,200,000							49,375	49,375	1,050	
483007-AF-7	KAISER ALUMINUM CORPORAT SR UNSECURED 144A 5.875% 05/15/24		04/28/2016	JP Morgan Inc	09/07/2016	JP Morgan Inc	5,000,000	5,000,000	5,296,250	5,000,000							296,250	296,250	95,958	
485170-AS-3	KANSAS CITY SOUTHERN SR UNSECURED 4.950% 08/15/45		07/27/2016	Tax Free Exchange	07/27/2016	Barclays Capital Inc	28,000,000	27,926,195	31,385,470	27,926,199		5		5			3,459,271	3,459,271	622,738	623,700
49380@-AA-3	KIDKRAFT INC TERM NOTE 11.000% 01/09/21		06/30/2016	Interest Capitalization	09/30/2016	Redemption 101.0000	85,360	85,360	86,213	85,360							854	854	3,556	
49446R-AQ-2	KIMCO REALTY CORP SR UNSECURED 4.125% 12/01/46		11/01/2016	Citibank	11/01/2016	Various	11,000,000	10,913,430	10,919,662	10,913,430							6,232	6,232		
49461B-AB-0	KINETICS CONCEPT KCI USA SECURED 10.500% 11/01/18		04/28/2016	Various	09/14/2016	Goldman Sachs Co	5,214,000	5,177,220	5,423,825	5,189,920		12,700		12,700			233,905	233,905	367,502	76,703
50077L-AA-4	KRAFT HEINZ FOODS CO SR UNSECURED 144A 4.375% 06/01/46		07/25/2016	Various	08/19/2016	Tax Free Exchange	35,050,000	36,064,027	36,063,229	36,063,229		(798)		(798)					362,062	87,804
50077L-AC-0	KRAFT HEINZ FOODS CO SR UNSECURED 3.000% 06/01/26		08/10/2016	Various	08/19/2016	Tax Free Exchange	34,300,000	34,417,922	34,418,994	34,418,994		1,072		1,072					242,958	62,942
501797-AL-8	L Brands Inc SR UNSECURED 6.875% 11/01/35		03/14/2016	Tax Free Exchange	09/14/2016	Goldman Sachs Co	9,000,000	9,000,000	9,655,000	9,000,000							655,000	655,000	512,760	230,313
501797-AM-6	L Brands Inc SENIOR UNSECURED 6.750% 07/01/36		06/13/2016	Bank of America Securities	06/15/2016	Bank of America Securities	9,000,000	9,000,000	9,037,500	9,000,000							37,500	37,500	5,625	
502413-BE-6	L-3 COMMUNICATIONS CORP SR UNSECURED 3.850% 12/15/26		11/29/2016	Bank of America Securities	11/30/2016	Various	9,810,000	9,759,871	9,793,891	9,759,871							34,020	34,020		
50245D-AC-5	LW BUYER LLC INITIAL TERM LOANS 5.500% 07/01/21		08/30/2016	Private Placement	12/30/2016	Redemption 100.0000	50,000	49,500	50,000	50,000		500		500					554	
512807-AP-3	LAM RESEARCH CORP SR UNSECURED 3.900% 06/15/26		05/23/2016	Goldman Sachs Co	05/25/2016	Stifel Nicolaus and Co	16,225,000	16,183,464	16,450,852	16,183,464							267,388	267,388		
512807-AQ-1	LAM RESEARCH CORP SR UNSECURED 3.450% 06/15/23		05/23/2016	Citibank	05/25/2016	Barclays Capital Inc	10,000,000	9,969,700	10,064,000	9,969,700							94,300	94,300		
512807-AR-9	LAM RESEARCH CORP SR UNSECURED 2.800% 06/15/21		05/23/2016	JP Morgan Inc	05/25/2016	Seaport Group	15,000,000	14,987,400	15,086,250	14,987,400							98,850	98,850		
513075-BJ-9	LAMAR MEDIA CORP SR UNSECURED 144A 5.750% 02/01/26		01/25/2016	JP Morgan Inc	03/21/2016	Bank of America Securities	1,800,000	1,800,000	1,905,750	1,800,000							105,750	105,750	16,100	
513075-BJ-9	LAMAR MEDIA CORP SR UNSECURED 144A 5.750% 02/01/26		01/26/2016	JP Morgan Inc	09/01/2016	Tax Free Exchange	600,000	611,250	610,578	610,578		(672)		(672)					20,413	80
514666-AJ-5	LAND OLAKES INC SR UNSECURED 144A 6.000% 11/15/22		01/25/2016	Various	12/07/2016	Various	2,700,000	2,801,250	2,861,875	2,795,826		(5,424)		(5,424)			66,049	66,049	102,692	32,850
51509B-AF-1	LANDRYS INC SR UNSECURED 144A 6.750% 10/15/24		09/20/2016	Jefferies & Co	09/27/2016	Various	8,800,000	8,800,000	8,937,883	8,800,000							137,883	137,883		
51509E-AA-6	LANDRY S HOLDINGS II INC SR UNSECURED 144A 10.250% 01/01/18		04/18/2016	Wells Fargo Securities, Llc	09/21/2016	Jefferies & Co	1,106,000	1,115,678	1,134,535	1,109,974		(5,704)		(5,704)			24,561	24,561	82,190	34,639
521865-AV-7	LEAR CORP SR UNSECURED 5.375% 03/15/24		01/20/2016	Credit Suisse First Boston	09/14/2016	Various	5,000,000	5,025,000	5,321,344	5,023,059		(1,941)		(1,941)			298,285	298,285	269,933	97,049
52517P-Q5-3	LEHMAN BROTHERS HOLDINGS INC 0.471% 12/23/08		10/06/2016	BMO Harris Bank FKA M&I	10/06/2016	BMO Harris Bank FKA M&I	5,000,002		168,466								168,466	168,466		
526057-BX-1	LENNAR CORP SR UNSECURED 4.750% 04/01/21		02/26/2016	Citibank	10/26/2016	Various	5,600,000	5,600,000	5,960,750	5,600,000							360,750	360,750	169,971	
527298-BC-6	LEVEL 3 FINANCING INC SR UNSECURED 5.625% 02/01/23		01/26/2016	Various	05/16/2016	Various	9,370,000	9,489,900	9,604,250	9,481,974		(7,926)		(7,926)			122,276	122,276	225,466	58,950
527298-BL-6	LEVEL 3 FINANCING INC SENIOR UNSECURED 144A 5.250% 03/15/26		03/08/2016	Citibank	06/01/2016	Various	13,650,000	13,650,000	13,681,625	13,650,000							31,625	31,625	134,801	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53219L-AP-4	LIFEPOINT HEALTH INC SENIOR UNSECURED 144A 5.375% 05/01/24		05/12/2016	Goldman Sachs Co	06/14/2016	Goldman Sachs Co	4,000,000	4,000,000	3,970,000	4,000,000							(30,000)	(30,000)	12,542	
546347-AJ-4	LOUISIANA-PACIFIC CORP SR UNSECURED 144A 4.875% 09/15/24		09/07/2016	Bank of America Securities	12/15/2016	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									61,615	
552462-A*-4	LYTX INC TERM LOAN NOTE 9.500% 03/15/23		08/31/2016	Private Placement	12/30/2016	Redemption 100.0000	372,779	372,779	372,779	372,779									18,904	
55303W-AA-5	MGM GROWTH-MGM FINANCE SR UNSECURED 144A 5.625% 05/01/24		04/06/2016	JP Morgan Inc	06/14/2016	Bank of America Securities	7,200,000	7,200,000	7,542,000	7,200,000							342,000	342,000	64,125	
553283-AB-8	MPH ACQUISITION HOLDINGS SR UNSECURED 144A 7.125% 06/01/24		11/15/2016	Goldman Sachs Co	11/16/2016	Goldman Sachs Co	1,500,000	1,535,000	1,556,250	1,534,964		(36)		(36)			21,286	21,286	48,688	31,865
55342U-AD-6	MPT OPER PARTNERSP FINL SR UNSECURED 6.375% 02/15/22		01/11/2016	JP Morgan Inc	08/16/2016	Various	5,400,000	5,474,250	5,676,750	5,465,515		(8,735)		(8,735)			211,235	211,235	333,023	142,481
55342U-AG-9	MPT OPER PARTNERSP FINL SR UNSECURED 5.250% 08/01/26		07/13/2016	Goldman Sachs Co	09/15/2016	Wells Fargo Securities, Llc	5,400,000	5,400,000	5,612,500	5,400,000							212,500	212,500	45,383	
554276-AS-4	MACDERMID INC TERM LOAN B5 4.500% 06/07/20		12/06/2016	Tax Free Exchange	12/30/2016	Redemption 100.0000	8,756	8,585	8,756	8,756		171		171					26	
574599-BK-1	MASCO CORP SR UNSECURED 3.500% 04/01/21		03/10/2016	RBC Dominion	05/25/2016	Citibank	250,000	249,140	255,000	249,171		31		31			5,829	5,829	1,799	
574599-BL-9	MASCO CORP SR UNSECURED 4.375% 04/01/26		03/10/2016	RBC Dominion	07/27/2016	Barclays Capital Inc	250,000	248,810	266,250	248,847		37		37			17,403	17,403	4,071	
574754-AL-1	MASHANTUCKET PEQUOT TRIBE SRO NOTES 7.350% 07/01/26		07/07/2016	Private Placement	07/07/2016	JP Morgan Inc	1,823,167		241,570								241,570	241,570		
57665R-AD-8	MATCH GROUP INC SR UNSECURED 144A 6.375% 06/01/24		05/24/2016	JP Morgan Inc	06/14/2016	Various	3,800,000	3,800,000	3,937,625	3,800,000							137,625	137,625	10,271	
58467@-AA-0	MEDICAL SOLUTIONS INT HOLDINGS TERM LOAN 0.000% 08/31/20		09/09/2016	Private Placement	12/30/2016	Redemption 100.0000	125,000	125,000	125,000	125,000									2,333	
58502B-AA-4	MEDNAX INC SR UNSECURED 144A 5.250% 12/01/23		02/11/2016	JP Morgan Inc	08/31/2016	Various	4,000,000	4,040,000	4,210,000	4,036,915		(3,085)		(3,085)			173,085	173,085	155,167	40,250
58503E-AC-3	MEDIWARE INFORMATION SYSTEMS INITIAL TERM LOAN 5.750% 09/28/23		10/07/2016	Private Placement	10/07/2016	Private Placement	6,500,000	6,435,000	6,500,000	6,435,000							65,000	65,000		
585055-BT-2	MEDTRONIC INC SR UNSECURED 4.375% 03/15/35		03/15/2016	Barclays Capital Inc	04/15/2016	Tender	2,561,000	2,773,409	2,872,085	2,772,820		(589)		(589)			99,264	99,264	9,337	934
587118-AE-0	MEN'S WAREHOUSE INC SR UNSECURED 7.000% 07/01/22		05/12/2016	Various	08/10/2016	Various	1,750,000	1,500,938	1,481,250	1,507,768		6,831		6,831			(26,518)	(26,518)	68,347	42,000
59025K-AE-2	MERRILL LYNCH MORTGAGE TRUST MLMT 2007-C1 CLASS A4 5.826% 06/12/50		07/26/2016	JP Morgan Inc	12/01/2016	Paydown	1,491,296	1,529,627	1,491,296	1,491,296		(38,331)		(38,331)					21,138	6,986
594918-BL-7	MICROSOFT CORP SR UNSECURED 4.450% 11/03/45		05/20/2016	Various	07/07/2016	Goldman Sachs Co	8,500,000	9,560,025	9,947,380	9,555,894		(4,131)		(4,131)			391,486	391,486	239,373	162,178
594918-BT-0	MICROSOFT CORP SR UNSECURED 3.700% 08/08/46		08/01/2016	Bank of America Securities	08/05/2016	Credit Suisse First Boston	10,000,000	9,951,500	10,253,000	9,951,505		5		5			301,495	301,495	2,056	
595112-BH-5	MICRON TECHNOLOGY INC SR SECURED 144A 7.500% 09/15/23		04/18/2016	Various	08/30/2016	Goldman Sachs Co	6,300,000	6,339,375	6,961,500	6,336,446		(2,929)		(2,929)			625,054	625,054	165,375	
599808-AA-0	MILL CITY MORTGAGE TRUST MCMLT 2015-2 A1 3.000% 09/25/57		10/14/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	284,280	288,011	284,280	284,280		(3,731)		(3,731)					976	426
59980T-AA-4	MILL CITY MORTGAGE TRUST MCMLT 2016-1 A 2.500% 04/25/57		08/15/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	819,638	824,715	819,638	819,638		(5,076)		(5,076)					4,339	1,025
60740F-AL-9	MOBILE MINI INC SR UNSECURED 144A 5.875% 07/01/24		05/04/2016	Deutsche Bank Capital	05/23/2016	Deutsche Bank Capital	4,500,000	4,500,000	4,601,250	4,500,000							101,250	101,250	12,484	
60740F-AL-9	MOBILE MINI INC SR UNSECURED 144A 5.875% 07/01/24		05/04/2016	Deutsche Bank Capital	08/25/2016	Tax Free Exchange	250,000	250,000	250,000	250,000									4,325	
60855R-AF-7	MOLINA HEALTHCARE INC SR UNSECURED 144A 5.375% 11/15/22		02/03/2016	Wells Fargo Securities, Llc	09/16/2016	Tax Free Exchange	3,410,000	3,405,738	3,406,376	3,406,376		638		638					155,794	44,002
60855R-AG-5	MOLINA HEALTHCARE INC SR UNSECURED 5.375% 11/15/22		09/16/2016	Tax Free Exchange	10/20/2016	Various	7,000,000	7,000,000	7,297,500	7,000,000							297,500	297,500	167,222	126,462
609207-AB-1	MONDELEZ INTERNATIONAL INC SR UNSECURED 4.000% 02/01/24		09/13/2016	Morgan Stanley & Co	11/01/2016	Tender	10,845,000	11,959,533	12,156,594	11,937,195		(22,338)		(22,338)			219,399	219,399	108,450	40,911
617446-7X-1	MORGAN STANLEY SUBORDINATED 5.000% 11/24/25		02/16/2016	Morgan Stanley & Co	04/27/2016	Morgan Stanley & Co	10,000,000	10,232,800	10,796,900	10,229,499		(3,301)		(3,301)			567,401	567,401	219,444	118,056

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61761D-AJ-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 XA 1.977% 11/15/45		03/09/2016	Morgan Stanley & Co	12/01/2016	Paydown		411,650				(411,650)		(411,650)					84,819	4,548
61761J-3R-8	MORGAN STANLEY SR UNSECURED 3.125% 07/27/26		07/20/2016	Morgan Stanley & Co	07/25/2016	Morgan Stanley & Co	1,000,000	993,200	1,003,160	993,203		3		3			9,957	9,957	260	
61764R-BG-2	MORGAN STANLEY BAML TRUST MSBAM 2015-C20 XA 1.404% 02/15/48		01/22/2016	Morgan Stanley & Co	12/01/2016	Paydown		34,678				(34,678)		(34,678)					3,010	456
61945C-AC-7	MOSAIC CO SR UNSECURED 4.250% 11/15/23		08/26/2016	Various	11/09/2016	Various	23,325,000	24,765,308	23,645,092	24,720,764		(44,544)		(44,544)			(1,075,672)	(1,075,672)	595,206	310,026
61945C-AE-3	MOSAIC CO SR UNSECURED 5.625% 11/15/43		08/25/2016	Various	11/04/2016	First Tennessee	3,055,000	3,292,066	3,019,409	3,290,976		(1,090)		(1,090)			(271,567)	(271,567)	122,152	57,940
628782-AJ-3	NBTY INC SR UNSECURED 144A 7.625% 05/15/21		04/21/2016	Barclays Capital Inc	09/28/2016	Various	8,500,000	8,500,000	8,616,875	8,500,000							116,875	116,875	252,049	
62913T-AE-2	NGL ENRGY PART LP FIN CO SR UNSECURED 5.125% 07/15/19		05/13/2016	Bank of America Securities	10/20/2016	Various	3,070,000	2,701,600	3,076,050	2,746,796		45,196		45,196			329,254	329,254	122,374	53,757
629377-BZ-4	NRG ENERGY INC SR UNSECURED 144A 7.250% 05/15/26		05/12/2016	Various	07/05/2016	Various	10,000,000	9,997,500	10,031,250	9,997,515		15		15			33,735	33,735	49,340	
629377-CB-6	NRG ENERGY INC SR UNSECURED 144A 6.625% 01/15/27		07/19/2016	Morgan Stanley & Co	07/20/2016	JP Morgan Inc	4,000,000	4,000,000	4,020,000	4,000,000							20,000	20,000		
62946A-AA-2	NP SPE II LLC SEC RAILCAR EQUIP NT 2016-1 A1 4.164% 04/20/46		04/25/2016	Credit Suisse First Boston	12/20/2016	Paydown	2,055,865	2,055,865	2,055,865	2,055,865									33,595	
629568-BC-9	NABORS INDUSTRIES LTD SR UNSECURED 144A 5.500% 01/15/23		12/02/2016	Morgan Stanley & Co	12/02/2016	Morgan Stanley & Co	4,815,000	4,815,000	4,869,169	4,815,000							54,169	54,169		
62974@-AB-6	NSM SUB HOLDINGS CORP REVOLVING NOTE 7.750% 10/03/22		10/03/2016	Private Placement	11/03/2016	Redemption 100.0000	171,292	167,866	171,292	171,292		3,426		3,426						
62974@-AB-6	NSM SUB HOLDINGS CORP REVOLVING NOTE 7.750% 10/03/22		10/14/2016	Various	11/03/2016	Redemption 100.0000	151,008	147,988	151,008	151,008		3,020		3,020						
64110L-AJ-5	NETFLIX INC SR UNSECURED 5.500% 02/15/22		01/13/2016	JP Morgan Inc	10/24/2016	Various	5,000,000	5,112,500	5,432,500	5,101,423		(11,077)		(11,077)			331,077	331,077	267,361	71,806
651229-AX-4	NEWELL BRANDS INC SR UNSECURED 5.375% 04/01/36		04/22/2016	Deutsche Bank Capital	06/29/2016	JP Morgan Inc	1,000,000	1,111,120	1,161,030	1,110,455		(665)		(665)			50,575	50,575	14,184	4,031
651229-AY-2	NEWELL BRANDS INC SR UNSECURED 5.500% 04/01/46		03/18/2016	Goldman Sachs Co	04/25/2016	Goldman Sachs Co	15,000,000	14,945,400	16,870,650	14,945,459		59		59			1,925,191	1,925,191	64,167	
651229-AZ-9	NEWELL BRANDS INC SR UNSECURED 144A 5.000% 11/15/23		04/20/2016	Tax Free Exchange	05/20/2016	Bank of America Securities	4,000,000	4,000,000	4,180,000	4,000,000							180,000	180,000	113,889	94,444
65336Y-AJ-2	NEXSTAR BROADCASTING INC SR UNSECURED 6.875% 11/15/20		02/26/2016	Citibank	08/02/2016	JP Morgan Inc	5,000,000	5,075,000	5,218,750	5,064,497		(10,503)		(10,503)			154,253	154,253	248,264	102,170
65441C-AE-3	NINE WEST HOLDINGS INC UNSECURED GUARANTEED TERM LOAN 6.250% 01/08/20		01/07/2016	Direct Placement	01/08/2016	Direct Placement													8,681	
655044-AG-0	NOBLE ENERGY INC SR UNSECURED 5.250% 11/15/43		10/20/2016	JP Morgan Inc	11/04/2016	JP Morgan Inc	8,000,000	8,313,210	8,121,920	8,313,121		(89)		(89)			(191,201)	(191,201)	203,000	177,042
670001-AC-0	NOVELIS CORP SR UNSECURED 144A 5.875% 09/30/26		09/07/2016	Morgan Stanley & Co	09/15/2016	Morgan Stanley & Co	9,000,000	9,000,000	8,983,125	9,000,000							(16,875)	(16,875)	8,078	
67103H-AE-7	OREILLY AUTOMOTIVE INC SR UNSECURED 3.550% 03/15/26		03/01/2016	US Bancorp Investments Inc	03/02/2016	Various	14,695,000	14,670,312	14,751,211	14,670,312							80,899	80,899		
674215-AC-2	OASIS PETROLEUM INC SR UNSECURED 7.250% 02/01/19		05/11/2016	Morgan Stanley & Co	09/27/2016	Various	1,000,000	922,500	998,438	930,205		7,705		7,705			68,232	68,232	42,644	21,146
674215-AG-3	OASIS PETROLEUM INC SENIOR UNSECURED 6.875% 03/15/22		04/28/2016	JP Morgan Inc	06/15/2016	Robinson Humphrey	1,000,000	912,500	890,000	914,067		1,567		1,567			(24,067)	(24,067)	18,142	9,167
68557N-AB-9	ORBITAL ATK INC SR UNSECURED 144A 5.500% 10/01/23		01/25/2016	Wells Fargo Securities, Llc	05/17/2016	Tax Free Exchange	5,000,000	5,112,500	5,107,666	5,107,666		(4,834)		(4,834)					174,167	90,903
68557N-AC-7	ORBITAL ATK INC SR UNSECURED 5.500% 10/01/23		05/17/2016	Tax Free Exchange	06/08/2016	Wells Fargo Securities, Llc	13,000,000	13,107,666	13,666,250	13,106,432		(1,234)		(1,234)			559,818	559,818	143,000	91,361
688225-AG-6	OSHKOSH CORP SR UNSECURED 5.375% 03/01/22		01/26/2016	Bank of America Securities	10/27/2016	Bank of America Securities	4,790,000	4,849,875	5,023,513	4,839,858		(10,017)		(10,017)			183,655	183,655	300,373	105,846
69073T-AR-4	OWENS-BROCKWAY SR UNSECURED 144A 5.875% 08/15/23		01/05/2016	Citibank	05/23/2016	Various	6,673,000	6,806,460	7,173,388	6,801,405		(5,055)		(5,055)			371,983	371,983	295,124	145,926

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69315J-AB-9	PAI HOLDCO INC REVOLVING COMMITMENT 7.250% 12/30/21		09/30/2016	Various	10/05/2016	Redemption 100.0000	200,000	198,000	200,000	200,000		2,000		2,000						
69315J-AC-7	PAI HOLDCO INC TERM LOAN 5.750% 12/30/22		07/01/2016	Private Placement	12/30/2016	Redemption 100.0000	100,000	99,000	100,000	100,000		1,000		1,000					2,180	
69354P-AA-9	PINNACLE ENTERTAINMENT I SR UNSECURED 144A 5.625% 05/01/24		04/12/2016	JP Morgan Inc	08/31/2016	Various	3,800,000	3,800,000	3,732,000	3,800,000							(68,000)	(68,000)	25,938	
69370C-AA-8	PTC INC SR UNSECURED 6.000% 05/15/24		05/04/2016	JP Morgan Inc	05/04/2016	JP Morgan Inc	2,850,000	2,850,000	2,892,750	2,850,000							42,750	42,750		
69811C-AC-1	BLUEPATH 2016 TCS TRUST SERIES 2016 1T TCS TRUST 0.000% 03/17/33		04/27/2016	Private Placement	12/15/2016	Redemption 100.0000	352,924	209,435	352,924	352,924		143,489		143,489						
69811C-DB-0	BLUEPATH 2016 TCS TRUST SERIES 2016 2T TCS TRUST 0.000% 04/27/33		04/27/2016	Private Placement	12/15/2016	Redemption 100.0000	569,837	335,627	569,837	569,837		234,210		234,210						
69946H-AD-6	PARFUMS DE COEUR LTD TERM LOAN 6.029% 06/29/22		04/12/2016	Private Placement	12/30/2016	Redemption 100.0000	249,013	245,278	249,013	249,013		3,735		3,735					9,800	
69980P-AC-7	PARIS PRESENTS INCORPORATED TERM LOAN NOTE 5.500% 12/31/20		11/01/2016	Direct Placement	12/30/2016	Redemption 100.0000	30,587	30,281	30,587	30,587		306		306					301	
701885-AA-3	PARSLEY ENERGY LLC FINAN SR UNSECURED 144A 7.500% 02/15/22		03/11/2016	Bank of America Securities	12/06/2016	Credit Suisse First Boston	2,000,000	2,025,000	2,133,440	2,021,038		(3,962)		(3,962)			112,402	112,402	121,250	12,917
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC SR SUBORDINATED 5.500% 05/15/26		05/11/2016	Bank of America Securities	06/15/2016	Various	18,000,000	18,000,000	17,740,000	18,000,000							(260,000)	(260,000)	41,907	
713448-DD-7	PEPSICO INC SR UNSECURED 4.450% 04/14/46		04/18/2016	Barclays Capital Inc	06/17/2016	Susquehanna	300,000	341,173	336,621	341,040		(133)		(133)			(4,419)	(4,419)	2,522	245
717081-DK-6	PFIZER INC SR UNSECURED 4.400% 05/15/44		05/31/2016	JP Morgan Inc	06/17/2016	Susquehanna	300,000	330,438	339,219	330,407		(31)		(31)			8,812	8,812	1,357	660
72347Q-AK-9	PINNACLE FOODS FINANCE LLC SR UNSECURED 144A 5.875% 01/15/24		01/12/2016	Bank of America Securities	10/12/2016	Tax Free Exchange	3,350,000	3,360,000	3,358,930	3,358,930		(1,070)		(1,070)					145,969	
726505-AL-4	FREEPORT-MCMORAN OIL & GAS COMPANY GUARNT 6.750% 02/01/22		08/02/2016	JP Morgan Inc	12/13/2016	Tax Free Exchange	3,000,000	2,925,000	2,929,032	2,929,032		4,032		4,032					89,250	2,250
726505-AN-0	FREEPORT-MCMORAN OIL & GAS SENIOR UNSECURED 6.500% 11/15/20		08/16/2016	Citibank	12/13/2016	Tax Free Exchange	500,000	508,125	507,085	507,085		(1,040)		(1,040)					20,653	8,486
740816-AM-5	PRES & FELLOWS OF HARVAR UNSECURED 3.150% 07/15/46		10/06/2016	Goldman Sachs Co	11/17/2016	Various	9,760,000	9,743,408	9,362,882	9,743,408							(380,526)	(380,526)	20,258	
740816-AN-3	PRES & FELLOWS OF HARVAR UNSECURED 3.300% 07/15/56		10/06/2016	Goldman Sachs Co	10/13/2016	Various	9,400,000	9,330,252	9,383,190	9,330,252							52,938	52,938	4,088	
74112B-AJ-4	PRESTIGE BRANDS INC SR UNSECURED 144A 5.375% 12/15/21		01/06/2016	JP Morgan Inc	04/18/2016	Citibank	1,000,000	972,500	1,022,500	973,618		1,118		1,118			48,882	48,882	18,813	3,882
74112B-AK-1	PRESTIGE BRANDS INC SR UNSECURED 144A 6.375% 03/01/24		02/16/2016	Barclays Capital Inc	05/27/2016	JP Morgan Inc	2,000,000	2,000,000	2,112,500	2,000,000							112,500	112,500	34,177	
74165T-AB-8	PRIMELINE UTILITY SERVICES LLC TERM LOAN 6.500% 11/12/22		08/16/2016	Private Placement	12/30/2016	Redemption 100.0000	40,502	40,300	40,502	40,502		203		203					662	
745867-AV-3	PULTEGROUP INC SR UNSECURED 4.250% 03/01/21		07/26/2016	Various	09/07/2016	Various	14,250,000	14,582,500	14,829,413	14,575,160		(7,340)		(7,340)			254,253	254,253	271,802	165,986
745867-AW-1	PULTEGROUP INC SR UNSECURED 5.500% 03/01/26		02/25/2016	Citibank	08/31/2016	Barclays Capital Inc	1,000,000	1,000,000	1,070,000	1,000,000							70,000	70,000	28,264	
745867-AX-9	PULTEGROUP INC SENIOR UNSECURED 5.000% 01/15/27		07/26/2016	JP Morgan Inc	08/31/2016	Barclays Capital Inc	500,000	500,000	511,250	500,000							11,250	11,250	2,569	
74736K-AA-9	QORVO INC COMPANY GUARNT 144A 6.750% 12/01/23		05/25/2016	Wells Fargo Securities, Llc	05/27/2016	Morgan Stanley & Co	345,000	351,900	353,625	351,897		(3)		(3)			1,728	1,728	12,485	12,420
75281A-AN-9	RANGE RESOURCES CORP SR SUB NOTES 5.000% 08/15/22		03/11/2016	Bank of America Securities	07/19/2016	Goldman Sachs Co	750,000	660,000	728,438	663,938		3,938		3,938			64,499	64,499	16,354	3,229
75281A-AN-9	RANGE RESOURCES CORP SR SUB NOTES 5.000% 08/15/22		03/11/2016	Bank of America Securities	09/16/2016	Tax Free Exchange	250,000	220,000	221,894	221,894		1,894		1,894					7,326	1,076
75281A-AQ-2	RANGE RESOURCES CORP SR SUBORDINATED 5.000% 03/15/23		03/11/2016	Barclays Capital Inc	07/25/2016	JP Morgan Inc	750,000	648,750	714,375	652,851		4,101		4,101			61,524	61,524	13,854	104
75281A-AQ-2	RANGE RESOURCES CORP SR SUBORDINATED 5.000% 03/15/23		04/26/2016	Various	09/16/2016	Tax Free Exchange	10,250,000	8,867,500	8,935,533	8,935,533		68,033		68,033					257,674	36,076
760759-AK-6	REPUBLIC SERVICES INC COMPANY GUARNT 6.200% 03/01/40		02/04/2016	Stifel Nicolaus and Co	07/05/2016	Tender	1,310,000	1,579,149	1,753,212	1,576,709		(2,440)		(2,440)			176,503	176,503	68,586	35,226

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
761519-BE-6	REVLON CONSUMER PRODUCTS SR UNSECURED 144A 6.250% 08/01/24		07/21/2016	Bank of America Securities	12/01/2016	Tax Free Exchange	4,750,000	4,750,000	4,750,000	4,750,000									96,484	
761735-AD-1	REYNOLDS GRP ISS REYNOLD SR SECURED 6.875% 02/15/21		01/14/2016	Various	08/30/2016	Bank of America Securities	6,000,000	6,156,250	6,225,000	6,127,249		(29,001)		(29,001)			97,751	97,751	431,979	177,604
761735-AD-1	REYNOLDS GRP ISS REYNOLD SR SECURED 6.875% 02/15/21		01/15/2016	Various	11/06/2016	Redemption 100.0000	1,759,323	1,795,389	1,759,323	1,759,323		(36,066)		(36,066)					169,451	52,346
761735-AV-1	REYNOLDS GRP ISS REYNOLD SR UNSECURED 144A 7.000% 07/15/24		06/13/2016	Credit Suisse First Boston	08/02/2016	JP Morgan Inc	4,500,000	4,500,000	4,725,000	4,500,000							225,000	225,000	33,250	
762760-AD-8	RICE ENERGY INC SENIOR UNSECURED 7.250% 05/01/23		04/13/2016	Jefferies & Co	07/28/2016	Jefferies & Co	750,000	727,500	753,750	728,245		745		745			25,505	25,505	40,932	25,224
76882A-AB-6	RIVERS PITTSBURGH LP/FIN SR SECURED 144A 6.125% 08/15/21		07/14/2016	Goldman Sachs Co	07/28/2016	Goldman Sachs Co	1,900,000	1,900,000	1,952,250	1,900,000							52,250	52,250	2,263	
776743-AC-0	ROPER TECHNOLOGIES INC SR UNSECURED 2.800% 12/15/21		12/08/2016	Bank of America Securities	12/08/2016	Seaport Group	5,000,000	4,992,150	5,007,150	4,992,150							15,000	15,000		
776743-AD-8	ROPER TECHNOLOGIES INC SR UNSECURED 3.800% 12/15/26		12/08/2016	Bank of America Securities	12/08/2016	Various	9,730,000	9,728,443	9,776,412	9,728,443							47,969	47,969		
779382-AK-6	ROWAN COMPANIES INC SR UNSECURED 7.875% 08/01/19		06/01/2016	Various	11/02/2016	Credit Suisse First Boston	3,000,000	3,002,500	3,210,000	3,002,317		(183)		(183)			207,683	207,683	181,125	80,063
78388J-AU-0	SBA COMMUNICATIONS CORP SR UNSECURED 144A 4.875% 09/01/24		08/01/2016	Deutsche Bank Capital	08/02/2016	Various	4,750,000	4,710,955	4,733,375	4,710,955							22,420	22,420		
78442F-EQ-7	NAVIENT CORP SR UNSECURED 5.500% 01/25/23		01/08/2016	Goldman Sachs Co	11/08/2016	Bank of America Securities	4,000,000	3,185,000	3,610,000	3,256,845		71,845		71,845			353,155	353,155	286,611	102,667
78442F-ET-1	NAVIENT CORP SR UNSECURED 6.125% 03/25/24		05/25/2016	Various	12/22/2016	Bank of America Securities	7,000,000	6,282,500	6,772,500	6,326,488		43,988		43,988			446,012	446,012	325,135	51,382
78454L-AF-7	SM ENERGY CO SR UNSECURED 6.500% 01/01/23		04/21/2016	Barclays Capital Inc	06/16/2016	Barclays Capital Inc	250,000	210,000	225,000	210,698		698		698			14,302	14,302	7,674	5,191
78454L-AH-3	SM ENERGY CO SR UNSECURED 5.000% 01/15/24		04/12/2016	Wells Fargo Securities, Llc	06/16/2016	Barclays Capital Inc	500,000	350,625	412,500	353,012		2,387		2,387			59,488	59,488	10,833	6,250
78469X-AD-9	SPX FLOW INC SR UNSECURED 144A 5.625% 08/15/24		08/04/2016	Bank of America Securities	08/31/2016	Bank of America Securities	4,750,000	4,750,000	4,868,750	4,750,000							118,750	118,750	19,297	
78469X-AE-7	SPX FLOW INC SR UNSECURED 144A 5.875% 08/15/26		08/04/2016	Bank of America Securities	08/31/2016	Bank of America Securities	4,750,000	4,750,000	4,904,375	4,750,000							154,375	154,375	20,155	
785592-AP-1	SABINE PASS LIQUEFACTION SR SECURED 144A 5.875% 06/30/26		06/08/2016	Credit Suisse First Boston	09/09/2016	Credit Suisse First Boston	5,000,000	5,000,000	5,387,500	5,000,000							387,500	387,500	73,438	
78572X-AE-1	SABRA HEALTH/CAPTL CORP SR UNSECURED 5.500% 02/01/21		02/26/2016	Wells Fargo Securities, Llc	10/20/2016	Wells Fargo Securities, Llc	500,000	502,500	525,000	502,144		(356)		(356)			22,856	22,856	20,167	2,368
816196-AQ-2	SELECT MEDICAL CORP SENIOR UNSECURED 6.375% 06/01/21		08/25/2016	Various	11/08/2016	Seaport Group	5,000,000	5,019,250	4,800,000	5,018,312		(938)		(938)			(218,312)	(218,312)	144,323	76,411
81746M-AA-8	SEQUOIA MORTGAGE TRUST SEMT 2015-4 A1 3.000% 11/25/30		04/13/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown	2,689,276	2,750,625	2,689,276	2,689,276		(61,349)		(61,349)					32,478	3,810
828807-CW-5	SIMON PROPERTY GROUP LP SR UNSECURED 3.300% 01/15/26		03/23/2016	Wells Fargo Securities, Llc	04/26/2016	Goldman Sachs Co	1,000,000	1,031,450	1,042,150	1,031,216		(234)		(234)			10,934	10,934	9,717	6,967
829259-AU-4	SINCLAIR TELEVISION GROU SR UNSECURED 144A 5.875% 03/15/26		03/09/2016	JP Morgan Inc	07/06/2016	Bank of America Securities	4,500,000	4,500,000	4,601,250	4,500,000							101,250	101,250	78,089	
83415Y-AC-4	SOLARAY LLC TERM LOAN 9.250% 09/09/23		10/11/2016	Private Placement	12/31/2016	Redemption 100.0000	57,692	57,692	57,692	57,692									710	
83422A-AA-1	SOLERA LLC SOLERA FINA SR UNSECURED 144A 10.500% 03/01/24		04/19/2016	Citibank	06/15/2016	Barclays Capital Inc	750,000	785,625	780,000	784,950		(675)		(675)			(4,950)	(4,950)	23,406	10,719
842587-CV-7	SOUTHERN CO SR UNSECURED 3.250% 07/01/26		05/19/2016	Citibank	11/03/2016	Bank of America Securities	14,635,000	14,582,021	14,984,337	14,584,282		2,261		2,261			400,056	400,056	216,679	
842587-CX-3	SOUTHERN CO SR UNSECURED 4.400% 07/01/46		10/27/2016	Various	11/04/2016	Various	17,950,000	17,873,766	18,831,200	17,875,129		1,362		1,362			956,072	956,072	361,636	4,797
845467-AE-9	SOUTHWESTERN ENERGY CO SENIOR NOTES 7.500% 02/01/18		06/01/2016	Various	07/08/2016	Bank of America Securities	17,058,000	16,625,225	18,149,712	16,662,527		37,302		37,302			1,487,185	1,487,185	557,939	370,095
845467-AK-5	SOUTHWESTERN ENERGY CO SR UNSECURED 5.800% 01/23/20		04/13/2016	Wells Fargo Securities, Llc	09/06/2016	RBC Dominion	1,000,000	763,750	998,750	783,608		19,858		19,858			215,142	215,142	27,661	9,563
852061-AK-6	SPRINT COMMUNICATIONS INC COMPANY GUARNT 144A 9.000% 11/15/18		04/08/2016	Various	07/27/2016	Deutsche Bank Capital	7,764,000	8,173,485	8,433,645	8,129,887		(43,598)		(43,598)			303,758	303,758	496,896	287,268

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
852061-AQ-3	SPRINT COMMUNICATIONS INC SR UNSECURED 144A 7.000% 03/01/20		04/06/2016	Credit Suisse First Boston	07/27/2016	Goldman Sachs Co	5,000,000	5,037,500	5,343,750	5,035,252		(2,248)		(2,248)			308,498	308,498	145,833	38,889
853496-AA-5	STANDARD INDUSTRIES INC SR UNSECURED 144A 5.125% 02/15/21		02/18/2016	Bank of America Securities	03/21/2016	Barclays Capital Inc	350,000	350,000	363,563	350,000							13,563	13,563	1,545	
86614R-AG-2	SUMMIT MATERIALS LLC FIN SR SECURED 6.125% 07/15/23		01/22/2016	Tax Free Exchange	06/17/2016	Various	1,355,000	1,346,833	1,337,900	1,347,159		326		326			(9,259)	(9,259)	31,005	1,614
86614R-AJ-6	SUMMIT MATERIALS LLC FIN SR UNSECURED 144A 8.500% 04/15/22		02/23/2016	Bank of America Securities	11/07/2016	Tax Free Exchange	2,500,000	2,500,000	2,500,000	2,500,000									141,076	
86765L-AA-5	SUNOCO LP FINANCE CORP SR UNSECURED 144A 6.375% 04/01/23		09/19/2016	Deutsche Bank Capital	10/03/2016	Tax Free Exchange	5,000,000	5,106,250	5,105,730	5,105,730		(520)		(520)					171,253	151,406
86765L-AD-9	SUNOCO LP FINANCE CORP SR UNSECURED 144A 6.250% 04/15/21		06/30/2016	Robinson Humphrey	10/05/2016	Tax Free Exchange	2,000,000	2,005,000	2,004,942	2,004,942		(58)		(58)					61,806	30,903
87053*-AA-1	SWEETWATER INVESTORS II LLC SENIOR SECURED NOTE 4.740% 03/01/26		02/23/2016	Private Placement	09/01/2016	Redemption 100.0000	3,193,197	3,193,197	3,193,197	3,193,197									79,042	
871829-BA-4	SYSCO CORP SENIOR UNSECURED 2.500% 07/15/21		03/22/2016	Deutsche Bank Capital	04/27/2016	Credit Suisse First Boston	10,000,000	9,994,800	10,096,200	9,994,826		26		26			101,374	101,374	21,528	
871829-BB-2	SYSCO CORP SR UNSECURED 1.900% 04/01/19		03/22/2016	Goldman Sachs Co	04/27/2016	RBC Dominion	15,000,000	14,991,750	15,081,450	14,991,977		227		227			89,473	89,473	24,542	
871829-BC-0	SYSCO CORP SR UNSECURED 3.300% 07/15/26		03/22/2016	Goldman Sachs Co	04/26/2016	Deutsche Bank Capital	20,000,000	19,924,600	20,344,800	19,924,904		304		304			419,896	419,896	51,333	
871829-BD-8	SYSCO CORP SR UNSECURED 4.500% 04/01/46		03/22/2016	Goldman Sachs Co	04/25/2016	Credit Suisse First Boston	9,495,000	9,462,432	9,848,879	9,462,471		38		38			386,408	386,408	32,046	
87342R-AC-8	TACO BELL FUNDING LLC 2016-1 SR SEC CLASS A-2-III 4.970% 05/25/46		10/04/2016	Various	11/25/2016	Paydown	109,238	112,371	109,238	109,238		(3,134)		(3,134)					2,531	759
87422V-AA-6	TALEN ENERGY SUPPLY LLC SR UNSECURED 6.500% 06/01/25		05/16/2016	Various	11/10/2016	Credit Suisse First Boston	1,085,000	963,975	884,275	968,603		4,628		4,628			(84,328)	(84,328)	67,586	32,806
87422V-AA-6	TALEN ENERGY SUPPLY LLC SR UNSECURED 6.500% 06/01/25		02/01/2016	Tax Free Exchange	02/01/2016	Credit Suisse First Boston	3,208,000	3,208,000	2,165,400	3,208,000							(1,042,600)	(1,042,600)	36,491	34,753
87470L-AA-9	TALLGRASS NRG PRTNR FIN SENIOR UNSECURED 144A 5.500% 09/15/24		08/18/2016	Barclays Capital Inc	11/03/2016	Barclays Capital Inc	6,650,000	6,650,000	6,638,125	6,650,000							(11,875)	(11,875)	66,328	
879369-AE-6	TELEFLEX INC SR UNSECURED 4.875% 06/01/26		05/11/2016	JP Morgan Inc	05/26/2016	JP Morgan Inc	5,000,000	5,000,000	5,012,500	5,000,000							12,500	12,500	10,156	
88023U-AE-1	TEMPUR SEALY INTERNATIONAL INC SR UNSECURED 144A 5.500% 06/15/26		05/19/2016	JP Morgan Inc	05/24/2016	JP Morgan Inc	9,500,000	9,500,000	9,583,125	9,500,000							83,125	83,125	4,354	
88033G-CN-8	TENET HEALTHCARE CORP SR UNSECURED 6.750% 06/15/23		07/29/2016	Goldman Sachs Co	11/15/2016	JP Morgan Inc	4,000,000	3,880,000	3,540,000	3,884,373		4,373		4,373			(344,373)	(344,373)	114,750	36,000
880349-AR-6	TENNECO AUTOMOTIVE INC SR UNSECURED 5.000% 07/15/26		06/06/2016	Bank of America Securities	08/31/2016	Bank of America Securities	9,500,000	9,500,000	9,610,625	9,500,000							110,625	110,625	12,639	
88160Q-AK-9	TESORO LOGISTICS LP CORP SR UNSECURED 5.500% 10/15/19		04/14/2016	Tax Free Exchange	11/29/2016	Various	6,750,000	6,757,744	7,005,375	6,757,443		(301)		(301)			247,932	247,932	241,924	184,594
887317-BA-2	TIME WARNER INC SENIOR UNSECURED 2.950% 07/15/26		05/05/2016	Citibank	05/06/2016	Various	19,090,000	18,842,212	18,837,811	18,842,224		12		12			(4,413)	(4,413)	391	
88732J-BD-9	TIME WARNER CABLE INC SR UNSECURED 4.500% 09/15/42		02/23/2016	Various	07/12/2016	Various	9,160,000	7,373,665	8,275,755	7,385,832		12,167		12,167			889,923	889,923	302,460	134,135
88947E-AQ-3	TOLL BROS FINANCE CORP SR UNSECURED 5.625% 01/15/24		01/22/2016	Citibank	09/07/2016	Citibank	5,000,000	5,143,750	5,375,000	5,134,280		(9,470)		(9,470)			240,720	240,720	183,281	9,375
89172E-AU-8	TOWD POINT MORTGAGE TRUST TPMT 2016-1 A1B 2.750% 02/25/55		03/18/2016	JP Morgan Inc	12/01/2016	Paydown	5,310,856	5,304,483	5,310,856	5,310,856		6,373		6,373					59,578	11,765
89172P-AA-7	TOWD POINT MORTGAGE TRUST TPMT 2016-2 A1 3.000% 08/25/55		05/20/2016	Bank of America Securities	12/01/2016	Paydown	2,824,320	2,846,432	2,824,320	2,824,320		(22,113)		(22,113)					28,378	5,884
89172U-AA-6	TOWD POINT MORTGAGE TRUST TPMT 2016-4 A1 2.250% 07/25/56		09/27/2016	JP Morgan Inc	12/01/2016	Paydown	986,402	990,576	986,402	986,402		(4,174)		(4,174)					4,240	1,788
893647-BA-4	TRANSDIGM INC SR SUBORDINATED 144A 6.375% 06/15/26		05/25/2016	Morgan Stanley & Co	07/05/2016	Various	10,000,000	10,000,000	10,057,500	10,000,000							57,500	57,500	51,354	
896047-AG-2	TRIBUNE MEDIA CO SR UNSECURED 144A 5.875% 07/15/22		03/22/2016	Various	05/04/2016	Tax Free Exchange	15,850,000	15,747,063	15,749,097	15,749,097		2,035		2,035					281,943	98,251
90131H-CC-7	21ST CENTURY FOX AMERICA SR UNSECURED 144A 4.750% 11/15/46		11/15/2016	JP Morgan Inc	11/15/2016	Various	9,000,000	8,990,010	9,060,444	8,990,010							70,434	70,434		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902494-AY-9	TYSON FOODS INC SR UNSECURED 5.150% 08/15/44		03/24/2016	Goldman Sachs Co	06/29/2016	Morgan Stanley & Co	140,000	155,509	161,988	155,434		(75)		(75)			6,554	6,554	2,804	901
90269G-AG-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 XA 2.089% 05/10/45		10/27/2016	Various	12/01/2016	Paydown		428,758				(428,758)		(428,758)					45,643	262
90270Y-AC-3	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C5 XA 1.033% 03/10/46		11/18/2016	Citibank	12/01/2016	Paydown		7,830				(7,830)		(7,830)					136	100
903293-BC-1	USG CORP SR UNSECURED 144A 5.875% 11/01/21		01/21/2016	Various	11/02/2016	Wells Fargo Securities, Llc	5,295,000	5,436,288	5,541,747	5,409,915		(26,372)		(26,372)			131,832	131,832	312,809	73,309
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2012-C3 XA 2.043% 08/10/49		01/28/2016	Morgan Stanley & Co	12/01/2016	Paydown		194,770				(194,770)		(194,770)					26,430	123
904311-AA-5	UNDER ARMOUR INC SR UNSECURED 3.250% 06/15/26		06/08/2016	JP Morgan Inc	06/08/2016	Various	10,000,000	9,957,700	9,994,860	9,957,700							37,160	37,160		
911365-AZ-7	UNITED RENTALS NA INC SR UNSECURED 7.625% 04/15/22		02/10/2016	Various	08/31/2016	Various	11,250,000	11,571,875	12,028,125	11,534,265		(37,610)		(37,610)			493,860	493,860	724,905	260,786
911365-BD-5	UNITED RENTALS NA INC SENIOR UNSECURED 5.500% 07/15/25		04/14/2016	Various	07/05/2016	Various	9,000,000	9,006,250	8,942,500	9,006,250							(63,750)	(63,750)	237,875	128,639
911365-BE-3	UNITED RENTALS NA INC SR UNSECURED 5.875% 09/15/26		04/29/2016	Bank of America Securities	06/14/2016	Various	9,000,000	9,000,000	8,992,500	9,000,000							(7,500)	(7,500)	43,410	
91159H-HM-5	US BANCORP SUBORDINATED 3.100% 04/27/26		05/12/2016	US Bancorp Investments Inc	07/19/2016	Various	11,280,000	11,390,804	11,674,529	11,389,125		(1,680)		(1,680)			285,404	285,404	81,771	18,988
913017-BT-5	UNITED TECHNOLOGIES CORP SR UNSECURED 4.500% 06/01/42		08/01/2016	Various	12/15/2016	Citibank	14,500,000	17,125,530	15,184,980	17,101,892		(23,638)		(23,638)			(1,916,912)	(1,916,912)	360,688	112,500
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSECURED 4.150% 05/15/45		07/29/2016	Various	12/15/2016	Various	15,000,000	17,027,130	15,136,400	17,013,391		(13,739)		(13,739)			(1,876,991)	(1,876,991)	347,563	133,376
914906-AP-7	UNIVISION COMMUNICATIONS SR SECURED 144A 6.750% 09/15/22		02/03/2016	Bank of America Securities	08/31/2016	JP Morgan Inc	3,000,000	3,086,250	3,206,250	3,076,875		(9,375)		(9,375)			129,375	129,375	197,438	80,438
91822#-AC-5	VCPHCS LP AMENDED AND RESTATED SR SUB NT 12.250% 06/18/20		12/18/2016	Interest Capitalization	12/20/2016	Call 100.0000	158,595	158,595	158,595	158,595									7,432	
91911K-AD-4	VALEANT PHARMACEUTICALS INTL SR UNSECURED 144A 5.625% 12/01/21		07/29/2016	Barclays Capital Inc	11/29/2016	RBC Dominion	600,000	514,500	483,750	518,793		4,293		4,293			(35,043)	(35,043)	16,969	5,813
91911X-AM-6	VALEANT PHARMACEUTICALS INTL SENIOR NOTES 144A 7.000% 10/01/20		01/27/2016	Various	11/29/2016	Various	10,272,000	10,137,690	9,135,490	10,159,713		22,023		22,023			(1,024,223)	(1,024,223)	834,072	237,736
91914J-AA-0	VALERO ENERGY PARTNERS LP SR UNSECURED 4.375% 12/15/26		12/02/2016	JP Morgan Inc	12/08/2016	Various	11,555,000	11,550,262	11,577,784	11,550,262							27,521	27,521	2,341	
920479-AA-0	VALVOLINE FINCO TWO LLC SENIOR UNSECURED144A 5.500% 07/15/24		07/13/2016	Citibank	11/01/2016	Credit Suisse First Boston	2,850,000	2,850,000	2,999,625	2,850,000							149,625	149,625	45,283	
92340L-AA-7	VEREIT OPERATING PARTNER SR UNSECURED 4.875% 06/01/26		05/18/2016	JP Morgan Inc	09/14/2016	JP Morgan Inc	3,800,000	3,800,000	4,037,500	3,800,000							237,500	237,500	55,060	
92340L-AB-5	VEREIT OPERATING PARTNER SR UNSECURED 4.125% 06/01/21		05/18/2016	JP Morgan Inc	10/20/2016	Various	4,750,000	4,750,000	4,963,125	4,750,000							213,125	213,125	75,281	
92343E-AF-9	VERISIGN INC SR UNSECURED 4.625% 05/01/23		02/12/2016	Various	12/16/2016	Barclays Capital Inc	1,891,000	1,836,509	1,914,638	1,842,125		5,617		5,617			72,512	72,512	99,606	24,480
92343V-BY-9	VERIZON COMMUNICATIONS INC SR UNSECURED 4.150% 03/15/24		04/05/2016	Wells Fargo Securities, Llc	10/28/2016	Barclays Capital Inc	5,000,000	5,486,400	5,428,600	5,453,836		(32,564)		(32,564)			(25,236)	(25,236)	130,840	13,257
92343V-CR-3	VERIZON COMMUNICATIONS INC SR UNSECURED 3.500% 11/01/24		04/05/2016	Morgan Stanley & Co	12/06/2016	RBC Dominion	10,000,000	10,593,800	10,037,400	10,550,875		(42,925)		(42,925)			(513,475)	(513,475)	386,944	152,639
92343V-CV-4	VERIZON COMMUNICATIONS INC SR UNSECURED 4.272% 01/15/36		04/05/2016	Barclays Capital Inc	12/06/2016	Jefferies & Co	10,000,000	10,188,700	9,541,600	10,185,020		(3,680)		(3,680)			(643,420)	(643,420)	384,480	98,493
92343V-CX-0	VERIZON COMMUNICATIONS INC SR UNSECURED 4.522% 09/15/48		04/07/2016	Various	12/19/2016	Various	53,500,000	55,525,883	50,620,100	55,507,669		(18,214)		(18,214)			(4,887,568)	(4,887,568)	1,788,772	166,222
92553P-AU-6	VIACOM INC SR UNSECURED 5.850% 09/01/43		09/08/2016	Goldman Sachs Co	12/19/2016	RBC Dominion	21,635,000	23,888,263	20,910,660	23,876,172		(12,091)		(12,091)			(2,965,512)	(2,965,512)	730,565	348,480
92553P-AW-2	VIACOM INC SR UNSECURED 5.250% 04/01/44		10/25/2016	Various	12/21/2016	Various	6,210,000	6,538,185	5,588,241	6,537,140		(1,045)		(1,045)			(948,898)	(948,898)	81,624	6,947
92890N-AA-7	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 2012-C10 XA 1.699% 12/15/45		06/30/2016	Various	12/01/2016	Paydown		100,265				(100,265)		(100,265)					9,547	844
92930R-AF-9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 2012-C9 XA 2.099% 11/15/45		01/19/2016	Wells Fargo Securities, Llc	12/01/2016	Paydown		80,004				(80,004)		(80,004)					10,167	1,095

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94846@-AA-7	WEDGEWOOD VILLAGE PHARMACY LLC TERM A NOTE 8.000% 06/06/21		06/06/2016	Private Placement	12/30/2016	Redemption 100.0000	157,500	157,500	157,500	157,500									4,048	
94946T-AB-2	WELLCARE HEALTH PLANS INC SR UNSECURED 5.750% 11/15/20		01/26/2016	Barclays Capital Inc	07/15/2016	Goldman Sachs Co	2,000,000	2,045,000	2,084,063	2,038,557		(6,443)		(6,443)			45,505	45,505	73,352	23,639
94973V-BB-2	ANTHEM INC SR UNSECURED 4.650% 01/15/43		08/04/2016	US Bancorp Investments Inc	12/19/2016	Jefferies & Co	3,614,000	3,993,145	3,588,521	3,990,213		(2,932)		(2,932)			(401,691)	(401,691)	73,289	11,203
94973V-BF-3	ANTHEM INC SR UNSECURED 5.100% 01/15/44		08/04/2016	Wells Fargo Securities, Llc	12/19/2016	Jefferies & Co	400,000	468,212	423,904	467,716		(496)		(496)			(43,812)	(43,812)	8,897	1,360
94973V-BK-2	ANTHEM INC SR UNSECURED 4.650% 08/15/44		08/10/2016	US Bancorp Investments Inc	12/19/2016	Jefferies & Co	1,450,000	1,619,376	1,450,580	1,618,149		(1,227)		(1,227)			(167,569)	(167,569)	34,249	10,114
949746-RW-3	WELLS FARGO & CO SR UNSECURED 3.000% 04/22/26		04/15/2016	Wells Fargo Securities, Llc	04/29/2016	Bank of New York	1,000,000	996,570	994,450	996,580		10		10			(2,130)	(2,130)	1,000	
95081Q-AL-8	WESCO DISTRIBUTION INC SR UNSECURED 144A 5.375% 06/15/24		06/02/2016	Goldman Sachs Co	09/08/2016	Various	9,000,000	9,000,000	9,112,500	9,000,000							112,500	112,500	64,325	
958102-AJ-4	WESTERN DIGITAL CORP SR SECURED 144A 7.375% 04/01/23		03/30/2016	Bank of America Securities	10/05/2016	Various	10,900,000	10,900,000	11,932,875	10,900,000							1,032,875	1,032,875	356,966	
958102-AK-1	WESTERN DIGITAL CORP SR UNSECURED 144A 10.500% 04/01/24		03/30/2016	Bank of America Securities	12/07/2016	Various	25,250,000	25,250,000	29,346,250	25,250,000							4,096,250	4,096,250	1,576,604	
95841#-AB-5	WIRB COPERNICUS GROUP INC TERM LOAN 6.000% 08/15/22		08/19/2016	Private Placement	12/30/2016	Redemption 100.0000	18,750	18,563	18,750	18,750		188		188					416	
962178-AL-3	WEYERHAEUSER REAL ESTATE SR UNSECURED 4.375% 06/15/19		02/03/2016	Various	10/27/2016	Citibank	6,000,000	5,880,000	6,173,300	5,904,936		24,936		24,936			268,364	268,364	230,417	37,552
962178-AN-9	WEYERHAEUSER REAL ESTATE SR UNSECURED 5.875% 06/15/24		02/12/2016	Wells Fargo Securities, Llc	06/17/2016	Wells Fargo Securities, Llc	500,000	478,750	505,000	479,474		724		724			25,526	25,526	15,259	5,141
966387-AG-7	WHITING PETROLEUM CORP SR UNSECURED 5.000% 03/15/19		05/19/2016	Goldman Sachs Co	06/15/2016	Goldman Sachs Co	625,000	534,375	546,875	536,446		2,071		2,071			10,429	10,429	8,247	5,990
966387-AH-5	WHITING PETROLEUM CORP SENIOR UNSECURED 5.750% 03/15/21		04/28/2016	JP Morgan Inc	06/15/2016	Goldman Sachs Co	750,000	628,125	645,000	630,753		2,628		2,628			14,247	14,247	11,380	5,750
966387-AP-7	WHITING PETROLEUM CORP SR UNSECURED 6.250% 04/01/23		03/30/2016	Credit Suisse First Boston	06/15/2016	Goldman Sachs Co	250,000	165,000	207,500	166,587		1,587		1,587			40,913	40,913	3,429	130
96926D-AB-6	WILLIAM LYON HOMES INC SR UNSECURED 8.500% 11/15/20		07/07/2016	Various	10/26/2016	Wells Fargo Securities, Llc	7,652,000	7,997,063	8,015,470	7,949,132		(47,930)		(47,930)			66,338	66,338	299,916	65,464
98161F-AD-7	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016-A A3 1.450% 08/15/19		07/12/2016	Bank of America Securities	09/15/2016	Toronto Dominion Securities	12,000,000	11,998,495	12,043,594	11,998,589		94		94			45,005	45,005	28,517	
98250#-AA-5	WRIGHTWOOD CAPITAL LLC SENIOR SECURED SUB NOTES 1.900% 04/20/20		12/12/2016	Private Placement	12/13/2016	Private Placement													1,257,529	
98419M-AJ-9	XYLEM INC NY SR UNSECURED 3.250% 11/01/26		10/03/2016	Wells Fargo Securities, Llc	10/04/2016	Citibank	9,810,000	9,789,791	9,893,091	9,789,791							103,299	103,299		
98419M-AK-6	XYLEM INC NY SR UNSECURED 4.375% 11/01/46		10/03/2016	Citibank	10/04/2016	Citibank	6,865,000	6,793,398	7,021,316	6,793,398							227,918	227,918		
989194-AN-5	ZAYO GROUP LLC ZAYO CAP SENIOR UNSECURED 144A 6.375% 05/15/25		03/31/2016	Morgan Stanley & Co	05/20/2016	Tax Free Exchange	6,650,000	6,501,040	6,502,736	6,502,736		1,696		1,696					217,857	175,463
G5952#-AA-4	MEDACQUICO LIMITED PIK CREDIT AGREEMENT 10.500% 08/17/24		08/17/2016	Private Placement	08/17/2016	Redemption 100.0000	9,208,696	9,208,696	9,208,696	9,208,696										
008911-AV-1	AIR CANADA SECURED 144A 8.750% 04/01/20	A	01/25/2016	Morgan Stanley & Co	08/31/2016	Citibank	5,000,000	5,306,250	5,375,000	5,253,066		(53,184)		(53,184)			121,934	121,934	407,118	142,188
008911-AV-1	AIR CANADA SECURED 144A 8.750% 04/01/20	A	02/26/2016	Various	10/06/2016	Call 108.0548	6,265,000	6,500,238	6,769,631	6,769,631		269,393		269,393					555,801	219,480
008911-AX-7	AIR CANADA SR SECURED 144A 6.750% 10/01/19	A	01/21/2016	Morgan Stanley & Co	06/08/2016	Morgan Stanley & Co	5,000,000	5,112,500	5,218,750	5,098,002		(14,498)		(14,498)			120,748	120,748	236,250	107,813
097751-AS-0	BOMBARDIER INC SENIOR NOTES SERIES 144A 7.500% 03/15/18	A	01/26/2016	Citibank	07/28/2016	Citibank	5,000,000	4,793,750	5,200,000	4,840,163		46,413		46,413			359,837	359,837	330,208	139,583
097751-BK-6	BOMBARDIER INC UNSECURED 144A 5.500% 09/15/18	A	01/27/2016	Various	07/28/2016	Citibank	5,000,000	4,500,000	5,037,500	4,587,171		87,171		87,171			450,329	450,329	242,153	103,889
292505-AJ-3	ENCANA CORP SR UNSECURED 3.900% 11/15/21	A	05/17/2016	JP Morgan Inc	07/21/2016	JP Morgan Inc	370,000	333,000	368,143	334,053		1,053		1,053			34,090	34,090	2,846	200
335934-AF-2	FIRST QUANTUM MINERALS LTD SR UNSECURED 144A 7.000% 02/15/21	A	08/08/2016	Barclays Capital Inc	10/21/2016	Deutsche Bank Capital	5,000,000	4,475,000	4,687,500	4,494,736		19,736		19,736			192,764	192,764	244,028	171,111

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
335934-AH-8	FIRST QUANTUM MINERALS LTD SENIOR UNSECURED 144A 7.250% 05/15/22	A	08/22/2016	Various	10/21/2016	Bank of America Securities	890,000	802,925	827,700	805,034		2,109		2,109			22,666	22,666	28,857	17,839
443628-AF-9	HUDBAY MINERALS INC SENIOR UNSECURED 144A 7.250% 01/15/23	A	12/01/2016	Barclays Capital Inc	12/02/2016	Barclays Capital Inc	250,000	250,000	256,875	250,000							6,875	6,875		
443628-AG-7	HUDBAY MINERALS INC SENIOR UNSECURED 144A 7.625% 01/15/25	A	12/01/2016	Barclays Capital Inc	12/02/2016	Barclays Capital Inc	500,000	500,000	513,750	500,000							13,750	13,750		
552704-AA-6	MEG ENERGY CORP SR UNSECURED 144A 6.500% 03/15/21	A	06/14/2016	Various	07/28/2016	Various	2,000,000	1,527,500	1,517,500	1,540,256		12,756		12,756			(22,756)	(22,756)	48,750	27,083
780082-AD-5	ROYAL BANK OF CANADA SUBORDINATED 4.650% 01/27/26	A	01/22/2016	RBC Dominion	12/08/2016	RBC Dominion	19,500,000	19,458,270	20,580,563	19,461,209		2,939		2,939			1,119,354	1,119,354	794,540	
884903-BV-6	THOMSON CORP SR UNSECURED 3.350% 05/15/26		05/02/2016	Goldman Sachs Co	05/02/2016	Various	9,545,000	9,503,957	9,533,527	9,503,957							29,571	29,571		
895945-D#-7	TRICAN WELL SERVICE LTD A&R SERIES G SR SECURED NOTE 8.900% 04/28/21	A	04/28/2016	Interest Capitalization	07/27/2016	Redemption 100.0000	31,570	31,570	31,570	31,570									575	
895945-D@-9	TRICAN WELL SERVICE LTD A&R SERIES F SR SECURED NOTE 8.290% 04/28/18	A	04/28/2016	Interest Capitalization	07/27/2016	Redemption 100.0000	19,877	19,877	19,877	19,877									337	
91831A-AC-5	VALEANT PHARMACEUTICALS INTL SR UNSECURED 144A 6.125% 04/15/25	A	08/22/2016	Goldman Sachs Co	12/01/2016	JP Morgan Inc	600,000	528,750	438,000	530,472		1,722		1,722			(92,472)	(92,472)	23,581	13,271
92912E-AC-7	VALEANT PHARMACEUTICALS INTL SR UNSECURED 144A 6.750% 08/15/18		05/25/2016	Various	09/07/2016	Various	10,000,000	9,753,125	10,068,750	9,789,613		36,488		36,488			279,137	279,137	377,063	113,438
C0094#-AA-8	9760229 CANADA INC CANADA TERM LOAN NOTE 8.000% 06/13/21	A	06/13/2016	Private Placement	12/30/2016	Redemption 100.0000	6,722	6,722	6,722	6,722									231	
C7008#-AA-8	THE ORIGINAL CAKERIE LTD NOTE 11.500% 12/01/21	A	06/30/2016	Interest Capitalization	07/20/2016	Redemption 100.0000	130,742	130,742	130,742	130,742									3,393	
000000-00-0	PETROBRAS GLOBAL FINANCE SENIOR UNSECURED 4.875% 03/07/18	B	05/19/2016	Barclays	06/06/2016	Tender	6,814,200	6,596,355	6,890,860	6,689,138		2,668		2,668		90,115	201,722	291,837	79,928	69,135
00687Y-AA-3	ADIENT GLOBAL HOLDINGS SENIOR UNSECURED 144A 4.875% 08/15/26	C	08/05/2016	Citibank	09/14/2016	Robinson Humphrey	9,500,000	9,500,000	9,476,250	9,500,000							(23,750)	(23,750)	38,594	
00913R-AC-0	AIR LIQUIDE FINANCE SENIOR UNSECURED 144A 2.250% 09/27/23	D	09/22/2016	HSBC Securities Inc	09/23/2016	Mitsubishi UFJ Sec (USA) Inc	5,000,000	4,987,450	5,021,850	4,987,455		5		5			34,395	34,395	313	
00913R-AE-6	AIR LIQUIDE FINANCE SENIOR UNSECURED 144A 3.500% 09/27/46	D	09/22/2016	HSBC Securities Inc	09/23/2016	Various	9,235,000	9,216,253	9,464,401	9,216,254		1		1			248,147	248,147	898	
03969A-AH-3	ARDAGH PKG FIN MP HD USA SR SECURED 144A 4.625% 05/15/23	C	04/29/2016	Citibank	05/24/2016	Various	9,000,000	9,000,000	8,950,000	9,000,000							(50,000)	(50,000)	12,719	
03969A-AJ-9	ARDAGH PKG FIN MP HD USA SR UNSECURED 144A 7.250% 05/15/24	C	04/29/2016	Citibank	07/27/2016	Various	9,900,000	9,900,000	10,510,125	9,900,000							610,125	610,125	149,531	
03969L-AA-4	ARDAGH FINANCE HOLDINGS SR UNSECURED 144A 8.625% 06/15/19	C	06/15/2016	Direct Placement	09/16/2016	Call 104.3130	154,294	154,294	160,949	160,949		6,655		6,655					3,364	
06738E-AN-5	BARCLAYS PLC SR UNSECURED 4.375% 01/12/26	D	01/05/2016	Barclays Capital Inc	01/13/2016	Various	14,530,000	14,459,094	14,640,672	14,459,203		110		110			181,469	181,469	12,361	
13323A-AA-8	CAMELOT FINANCE SA SR UNSECURED 144A 7.875% 10/15/24	D	09/15/2016	Bank of America Securities	09/27/2016	Bank of America Securities	3,600,000	3,600,000	3,699,000	3,600,000							99,000	99,000		
15136W-AC-8	CENT CLO LP CECLO 2013-20A A 2.362% 01/25/26	C	02/05/2016	RBC Dominion	06/07/2016	Wells Fargo Securities, Llc	15,000,000	14,820,000	14,970,000	14,826,856		6,856		6,856			143,144	143,144	120,169	13,991
21684A-AD-8	COOPERATIEVE RABOBANK UA SUBORDINATED 5.250% 08/04/45	D	03/16/2016	Wells Fargo Securities, Llc	05/24/2016	HSBC Securities Inc	6,130,000	6,637,932	6,725,223	6,636,629		(1,303)		(1,303)			88,594	88,594	101,017	42,016
225433-AL-5	CRED SUIS GP FUN LTD SR UNSECURED 144A 3.450% 04/16/21	D	04/13/2016	Credit Suisse First Boston	04/25/2016	Deutsche Bank Capital	10,000,000	9,999,600	10,028,100	9,999,602		2		2			28,498	28,498	9,583	
225433-AL-5	CRED SUIS GP FUN LTD SR UNSECURED 144A 3.450% 04/16/21	D	04/13/2016	Credit Suisse First Boston	11/18/2016	Tax Free Exchange	10,000,000	9,999,600	9,999,645	9,999,645		45		45					201,250	
225433-AQ-4	CRED SUIS GP FUN LTD SR UNSECURED 144A 4.550% 04/17/26	D	04/13/2016	Credit Suisse First Boston	10/27/2016	Credit Suisse First Boston	24,000,000	23,994,240	24,772,778	23,994,394		154		154			778,384	778,384	359,808	
225433-AQ-4	CRED SUIS GP FUN LTD SR UNSECURED 144A 4.550% 04/17/26	D	04/13/2016	Credit Suisse First Boston	11/18/2016	Tax Free Exchange	18,000,000	17,995,680	17,995,884	17,995,884		204		204					477,750	
235822-AA-1	DANA FINANCING LUX SARL SR UNSECURED 144A 6.500% 06/01/26	C	05/24/2016	Citibank	09/14/2016	Various	13,500,000	13,500,000	13,941,250	13,500,000							441,250	441,250	187,597	
25243Y-AV-1	DIAGEO CAPITAL PLC SENIOR UNSECURED 3.875% 04/29/43	D	03/03/2016	MarketAxess	06/17/2016	Jefferies & Co	400,000	390,132	416,312	390,206		74		74			26,106	26,106	10,032	5,554

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 5.250% 04/15/23	D	02/11/2016	Citibank	05/18/2016	Credit Suisse First Boston	1,000,000	890,000	1,005,000	893,267		3,267		3,267			111,733	111,733	31,792	17,792
36164N-FG-5	GE CAPITAL INTL FUNDING SENIOR UNSECURED 144A 3.373% 11/15/25	C	04/26/2016	Morgan Stanley & Co	07/08/2016	Tax Free Exchange	18,000,000	19,086,180	19,067,124	19,067,124		(19,056)		(19,056)					424,998	308,630
36164N-FH-3	GE CAPITAL INTL FUNDING SR UNSECURED 144A 4.418% 11/15/35	C	04/26/2016	Morgan Stanley & Co	07/08/2016	Tax Free Exchange	18,500,000	20,010,710	20,001,026	20,001,026		(9,684)		(9,684)					572,131	415,476
404280-AU-3	HSBC HOLDINGS PLC SUBORDINATED 4.250% 08/18/25	D	07/07/2016	HSBC Securities Inc	10/27/2016	HSBC Securities Inc	16,755,000	17,010,011	17,130,982	17,003,440		(6,571)		(6,571)			127,542	127,542	500,439	284,835
404280-AV-1	HSBC HOLDINGS PLC SR UNSECURED 3.400% 03/08/21	D	03/01/2016	HSBC Securities Inc	03/31/2016	Various	40,000,000	39,908,800	40,656,400	39,909,923		1,123		1,123			746,477	746,477	90,667	
404280-AW-9	HSBC HOLDINGS PLC SR UNSECURED 4.300% 03/08/26	D	03/01/2016	HSBC Securities Inc	03/23/2016	HSBC Securities Inc	29,420,000	29,377,341	30,144,909	29,377,538		197		197			767,371	767,371	73,795	
404280-AY-5	HSBC HOLDINGS PLC SR UNSECURED 2.950% 05/25/21	D	05/18/2016	HSBC Securities Inc	05/26/2016	Various	20,000,000	19,975,000	20,052,750	19,975,086		86		86			77,664	77,664	9,833	
404280-BA-6	HSBC HOLDINGS PLC SR UNSECURED 3.600% 05/25/23	D	05/18/2016	HSBC Securities Inc	05/25/2016	HSBC Securities Inc	20,000,000	19,992,600	20,036,600	19,992,615		15		15			43,985	43,985	12,000	
404280-BB-4	HSBC HOLDINGS PLC SR UNSECURED 3.900% 05/25/26	D	05/18/2016	HSBC Securities Inc	05/25/2016	HSBC Securities Inc	19,090,000	19,022,612	19,133,716	19,022,703		91		91			111,013	111,013	12,409	
404280-BC-2	HSBC HOLDINGS PLC JR SUBORDINATE 6.875% Perpet.	D	05/24/2016	HSBC Securities Inc	05/24/2016	Various	19,090,000	19,090,000	19,289,256	19,090,000							199,256	199,256		
404280-BH-1	HSBC HOLDINGS PLC SUBORDINATED 4.375% 11/23/26	D	11/16/2016	HSBC Securities Inc	11/22/2016	Various	19,375,000	19,373,450	19,475,098	19,373,450							101,647	101,647	2,944	
42770X-AA-5	HERO FUNDING TRUST A1 NOTES SERIES 2016-3 3.080% 09/20/42	C	10/06/2016	Morgan Stanley & Co	12/20/2016	Paydown	826,255	826,143	826,246	826,247		99		99						47
45824T-AE-5	INTELSAT JACKSON HLDG SENIOR UNSECURED 7.250% 04/01/19	D	01/28/2016	Credit Suisse First Boston	02/29/2016	Barclays Capital Inc	5,000,000	4,525,000	3,890,000	4,536,140		11,140		11,140			(646,140)	(646,140)	153,056	121,840
460599-AA-1	INTERNATIONAL GAME TECH SR SECURED 144A 5.625% 02/15/20	C	02/02/2016	Credit Suisse First Boston	05/10/2016	UBS Libra	5,000,000	4,975,000	5,250,000	4,976,609		1,609		1,609			273,391	273,391	209,375	132,813
493738-AD-0	KIA MOTORS CORPORATION SR UNSECURED 144A 3.250% 04/21/26	D	04/14/2016	HSBC Securities Inc	04/15/2016	Jefferies & Co	7,000,000	6,958,560	7,033,930	6,958,560							75,370	75,370		
50247V-AC-3	LYB INTL FINANCE BV SR UNSECURED 4.875% 03/15/44	D	04/07/2016	Various	11/08/2016	Various	25,980,000	26,325,275	27,770,039	26,324,188		(1,087)		(1,087)			1,445,851	1,445,851	403,301	80,094
539439-AK-5	LLOYDS BANKING GROUP PLC SR UNSECURED 3.100% 07/06/21	D	06/30/2016	Morgan Stanley & Co	09/29/2016	Banque Nationale de Paris	15,000,000	14,988,900	15,374,400	14,989,406		506		506			384,994	384,994	113,667	
55953H-AA-1	MAGNETITE CLO LTD MAGNE 2015-12A A 2.380% 04/15/27	C	10/11/2016	Various	11/30/2016	Call 100.0000	20,620,000	20,639,572	20,620,000	20,620,000		(19,572)		(19,572)					177,360	113,633
561233-AB-3	MALLINCKRODT FIN SB SR UNSECURED 144A 4.875% 04/15/20	C	01/22/2016	Bank of America Securities	05/17/2016	Various	5,000,000	4,687,500	4,837,500	4,708,365		20,865		20,865			129,135	129,135	145,573	69,063
561234-AD-7	MALLINCKRODT INTL FIN SENIOR UNSECURED 3.500% 04/15/18	C	02/02/2016	JP Morgan Inc	05/16/2016	Barclays Capital Inc	627,000	595,650	606,623	599,578		3,928		3,928			7,045	7,045	13,045	6,705
561234-AE-5	MALLINCKRODT INTL FIN SR UNSECURED 4.750% 04/15/23	C	03/04/2016	Various	12/14/2016	Various	13,990,000	12,423,220	12,078,100	12,561,243		138,023		138,023			(483,143)	(483,143)	770,702	258,665
606822-AA-2	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED 2.950% 03/01/21	D	02/23/2016	Morgan Stanley & Co	03/07/2016	Morgan Stanley & Co	20,000,000	19,958,400	20,094,800	19,958,590		190		190			136,210	136,210	14,750	
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED 3.850% 03/01/26	D	04/19/2016	Morgan Stanley & Co	05/04/2016	Various	32,520,000	32,993,764	33,325,668	32,992,294		(1,470)		(1,470)			333,374	333,374	93,196	69,230
60687Y-AB-5	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 2.632% 04/12/21	D	04/05/2016	Mizuho	04/15/2016	Mizuho	20,000,000	20,000,000	20,037,525	20,000,000							37,525	37,525	10,601	
60687Y-AD-1	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 3.477% 04/12/26	D	04/05/2016	Mizuho	04/06/2016	Various	19,090,000	19,090,000	19,262,192	19,090,000							172,192	172,192		
628983-AK-4	N-STAR REAL ESTATE CDO LTD NSTAR SERIES 2007-9A CLASS H 2.252% 08/07/52	D	06/07/2016	Interest Capitalization	07/07/2016	Paydown	49	49	49	49										
62947Q-AN-8	NXP BV-NXP FUNDING LLC SR UNSECURED 144A 5.750% 03/15/23	D	01/26/2016	Various	10/28/2016	Goldman Sachs Co	15,090,000	15,496,650	16,146,300	15,442,625		(54,025)		(54,025)			703,675	703,675	980,156	308,576
62947Q-AU-2	NXP BV-NXP FUNDING LLC SR UNSECURED 144A 4.125% 06/01/21	D	05/18/2016	Barclays Capital Inc	12/16/2016	Goldman Sachs Co	2,400,000	2,400,000	2,477,000	2,400,000							77,000	77,000	52,067	
62947Q-AV-0	NXP BV-NXP FUNDING LLC SR UNSECURED 144A 4.625% 06/01/23	D	05/18/2016	Barclays Capital Inc	06/14/2016	Barclays Capital Inc	5,000,000	5,000,000	5,050,000	5,000,000							50,000	50,000	15,417	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62947Q-AW-8	NXP BV-NXP FUNDING LLC SR UNSECURED 144A 3.875% 09/01/22	D	08/08/2016	Bank of America Securities	08/10/2016	Barclays Capital Inc	4,750,000	4,750,000	4,761,875	4,750,000							11,875	11,875	2,045	
67054K-AA-7	NUMERICABLE-SFR SA SR SECURED 144A 7.375% 05/01/26	D	04/06/2016	JP Morgan Inc	11/30/2016	Various	1,500,000	1,500,000	1,502,500	1,500,000							2,500	2,500	53,264	
71429M-AA-3	PERRIGO FINANCE UNLIMITED SENIOR UNSECURED 3.500% 03/15/21	D	03/07/2016	Various	10/19/2016	Barclays Capital Inc	20,000,000	20,071,100	20,725,800	20,062,825		(8,275)		(8,275)			662,975	662,975	435,556	
71429M-AB-1	PERRIGO FINANCE UNLIMITED SENIOR UNSECURED 4.375% 03/15/26	D	03/07/2016	Various	10/20/2016	Various	36,110,000	36,180,290	37,777,365	36,179,167		(1,124)		(1,124)			1,598,198	1,598,198	653,371	
71656L-BL-4	PETROLEOS MEXICANOS SENIOR UNSECURED 144A 4.625% 09/21/23	D	09/13/2016	Citibank	12/15/2016	HSBC Securities Inc	20,000,000	20,000,000	18,875,000	20,000,000							(1,125,000)	(1,125,000)	228,681	
71656L-BM-2	PETROLEOS MEXICANOS SENIOR UNSECURED 144A 6.750% 09/21/47	D	09/13/2016	Citibank	12/15/2016	Various	19,260,000	19,260,000	17,273,725	19,260,000							(1,986,275)	(1,986,275)	309,053	
767201-AL-0	RIO TINTO FIN USA PLC COMPANY GUARNT 5.200% 11/02/40	D	08/31/2016	Morgan Stanley & Co	11/30/2016	Citibank	12,000,000	14,047,680	13,489,380	14,036,402		(11,278)		(11,278)			(547,022)	(547,022)	363,133	214,933
76720A-AC-0	RIO TINTO FIN USA PLC SR UNSECURED 3.500% 03/22/22	D	08/31/2016	Barclays Capital Inc	10/12/2016	Tender	13,662,000	14,589,055	14,705,504	14,572,609		(16,446)		(16,446)			132,894	132,894	265,650	217,833
822582-BQ-4	SHELL INTERNATIONAL FIN Senior Unsecured 4.000% 05/10/46	D	05/05/2016	Barclays Capital Inc	05/05/2016	Goldman Sachs Co	1,000,000	981,980	977,930	981,980							(4,050)	(4,050)		
88167A-AE-1	TEVA PHARMACEUTICALS NE SR UNSECURED 3.150% 10/01/26	D	07/18/2016	Barclays Capital Inc	08/15/2016	Morgan Stanley & Co	1,000,000	997,340	1,013,110	997,345		5		5			15,765	15,765	2,363	
88167A-AF-8	TEVA PHARMACEUTICALS NE SR UNSECURED 4.100% 10/01/46	D	07/18/2016	Barclays Capital Inc	08/15/2016	Jefferies & Co	1,000,000	991,670	1,020,820	991,670							29,150	29,150	3,075	
89253U-AA-8	TRADE MAPS LTD MAPS1 2013-1A A 1.364% 12/10/18	D	04/21/2016	Barclays Capital Inc	12/12/2016	Call 100.0000	23,000,000	22,897,578	23,000,000	23,000,000		102,422		102,422					167,297	10,891
893830-BE-8	TRANSOCEAN INC SENIOR UNSECURED 144A 9.000% 07/15/23	C	07/07/2016	Morgan Stanley & Co	08/04/2016	Morgan Stanley & Co	1,000,000	975,000	955,000	975,131		131		131			(20,131)	(20,131)	4,500	
947075-AF-4	WEATHERFORD INTL INC COMPANY GUARNT 9.625% 03/01/19	C	05/19/2016	Various	06/10/2016	Various	15,700,000	15,387,000	17,230,750	15,394,089		7,089		7,089			1,836,661	1,836,661	428,152	312,305
947075-AJ-6	WEATHERFORD INTL INC SR UNSECURED 7.750% 06/15/21	C	06/13/2016	Various	12/16/2016	Various	9,200,000	9,196,750	9,136,500	9,197,025		275		275			(60,525)	(60,525)	345,478	
947075-AK-3	WEATHERFORD INTL INC SR UNSECURED 8.250% 06/15/23	C	06/10/2016	Deutsche Bank Capital	11/28/2016	Various	14,700,000	14,700,000	14,300,000	14,700,000							(400,000)	(400,000)	522,202	
94707V-AA-8	WEATHERFORD INTL LTD BERMUDA SENIOR UNSECURED 5.125% 09/15/20	C	05/05/2016	Various	10/27/2016	JP Morgan Inc	5,000,000	4,142,500	4,837,500	4,220,695		78,195		78,195			616,805	616,805	160,868	39,149
94707V-AC-4	WEATHERFORD INTL LTD BERMUDA SR UNSECURED 4.500% 04/15/22	C	05/09/2016	Morgan Stanley & Co	11/29/2016	Credit Suisse First Boston	500,000	360,000	422,500	369,774		9,774		9,774			52,726	52,726	14,188	1,688
961214-DF-7	WESTPAC BANKING CORP SUBORDINATED 4.322% 11/23/31	D	11/15/2016	Citibank	12/13/2016	Various	31,000,000	31,000,000	31,048,055	31,000,000							48,051	48,051	37,420	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,971,562,509	3,978,334,358	4,049,324,606	3,985,249,107		6,824,636		6,824,636		90,115	64,075,498	64,165,613	86,111,399	21,994,274
269246-BN-3	E TRADE FINANCIAL CORP JR SUBORDINATE 5.875% Perpet.		08/16/2016	Credit Suisse First Boston	11/03/2016	Morgan Stanley & Co	4,750,000	4,750,000	4,899,625	4,750,000							149,625	149,625	56,123	
05565A-CA-9	BNP PARIBAS JR SUBORDINATE 144A 6.750% Perpet.	D	12/07/2016	Banque Nationale de Paris	12/08/2016	Various	9,665,000	9,665,000	9,650,000	9,665,000							(15,000)	(15,000)		
4899999. Subtotal - Bonds - Hybrid Securities							14,415,000	14,415,000	14,549,625	14,415,000							134,625	134,625	56,123	
464288-51-3	ISHARES IBOXX H/Y CORP BOND ETF		06/30/2016	Various	11/30/2016	Various	2,192,000.000	184,847,339	189,571,565	184,847,339							4,724,226	4,724,226	2,789,329	
8199999. Subtotal - Bonds - SVO Identified Funds								184,847,339	189,571,565	184,847,339							4,724,226	4,724,226	2,789,329	
8399998. Total - Bonds							10,911,092,098	11,510,493,139	11,422,116,526	11,460,992,666		(50,018,080)		(50,018,080)		90,115	(38,448,647)	(38,358,532)	162,490,226	43,562,107
00431U-20-1	ACCELECARE HOLDINGS INC SERIES A-2 PREFERRED STOCK		03/15/2016	Private Placement	03/16/2016	Private Placement	0.000												907,055	
56523#-11-4	MAPLE HOLDINGS INC SERIES A PREFERRED STOCK		04/11/2016	Private Placement	07/01/2016	Basis Adjustment	29,981.000	(862,575)	(862,575)	(862,575)										
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								(862,575)	(862,575)	(862,575)									907,055	
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates																				
8999998. Total - Preferred Stocks								(862,575)	(862,575)	(862,575)									907,055	
00101J-10-6	ADT CORP		03/31/2016	Credit Suisse First Boston	05/02/2016	Various	7.000	289	294	289							5	5		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
001055-10-2	AFLAC INC		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Various	210.000	15,120	15,153	15,120							33	33	96	
001204-10-6	AGL RESOURCES INC		03/31/2016	Credit Suisse First Boston	07/01/2016	Various	3.000	195	198	195							3	3	2	
00130H-10-5	AES CORP VA		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	13	12	13							(1)	(1)		
00206R-10-2	AT & T INC		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	124.000	4,860	4,852	4,860							(8)	(8)	60	
002824-10-0	ABBOTT LABORATORIES		05/04/2016	Various	07/05/2016	RBC Dominion	109,780.000	4,215,031	4,321,384	4,215,031							106,353	106,353		
00724F-10-1	ADOBE SYSTEMS INC		08/01/2016	Various	09/20/2016	UBS Libra	23.000	2,241	2,314	2,241							72	72		
00773T-10-1	ADVANSIX INC		10/03/2016	Various	11/15/2016	Bank of America Securities	1.000		16								16	16		
00773T-10-1	ADVANSIX INC		10/03/2016	Spin Off	11/15/2016	Various	2,150.000	34,492	35,195	34,492							702	702		
00773T-10-1	ADVANSIX INC		10/03/2016	Spin Off	10/03/2016	Various	1.000	16	16	16							1	1		
00833#-10-9	AFFINIA GROUP HOLDINGS INC COMMON STOCK		08/08/2016	Private Placement	08/09/2016	Private Placement	0.000												1,052,115	
00846U-10-1	AGILENT TECHNOLOGIES INC		08/01/2016	Various	12/20/2016	Various	92.000	4,390	4,211	4,390							(179)	(179)	2	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		09/20/2016	Various	10/03/2016	Spin Off	0.000	149,759	149,759	149,759										
009363-10-2	AIRGAS INC		03/31/2016	Credit Suisse First Boston	05/23/2016	Various	4.000	567	572	567							5	5		
00971T-10-1	AKAMAI TECHNOLOGIES INC		12/01/2016	Various	12/20/2016	Various	91.000	5,549	5,920	5,549							371	371		
011659-10-9	ALASKA AIR GROUP INC		05/31/2016	Robert W Baird	06/30/2016	Deutsche Bank Capital	9.000	598	524	598							(73)	(73)		
013872-10-6	ALCOA CORP-W/I		11/01/2016	Spin Off	11/15/2016	Various	10,329.000	256,571	237,704	256,571							(18,867)	(18,867)		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/01/2016	Various	12/20/2016	Various	235,795.000	48,150,617	52,846,530	48,150,617							4,695,913	4,695,913		
020002-10-1	ALLSTATE CORP		12/01/2016	Various	12/20/2016	Various	272.000	18,941	19,565	18,941							624	624	34	
02079K-10-7	ALPHABET INC CLASS C		06/27/2016	Various	07/27/2016	Various	55,040.000	38,768,784	39,533,683	38,768,784							764,899	764,899		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/01/2016	Various	12/20/2016	Various	3,845.000	145,017	144,321	145,017							(696)	(696)	304	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	10.000	664	647	664							(17)	(17)	6	
025816-10-9	AMERICAN EXPRESS CO		12/01/2016	Various	12/20/2016	Various	2,196.000	144,164	144,259	144,164							95	95		
026874-78-4	AMERICAN INTERNATIONAL GRP INC		12/01/2016	Various	12/20/2016	Various	8,981.000	540,007	545,698	540,007							5,691	5,691	2,874	
03027X-10-0	AMERICAN TOWER CORP		06/24/2016	Various	08/02/2016	Various	218,540.000	22,081,762	24,843,765	22,081,762							2,762,002	2,762,002	123,476	
03073E-10-5	AMERISOURCEBERGEN CORP		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Various	977.000	87,852	78,135	87,852							(9,717)	(9,717)	332	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/01/2016	Various	12/20/2016	Various	462.000	48,408	49,116	48,408							707	707	176	
031100-10-0	AMETEK INC		12/01/2016	Various	12/20/2016	Various	40.000	1,938	1,935	1,938							(3)	(3)	4	
031162-10-0	AMGEN INC		08/02/2016	Bloomberg Trade Book	12/20/2016	Various	207.000	36,044	31,202	36,044							(4,842)	(4,842)	386	
032654-10-5	ANALOG DEVICES INC		06/27/2016	Various	10/07/2016	Various	2,305.000	123,730	146,571	123,730							22,841	22,841	2,040	
03674X-10-6	ANTERO RESOURCES CORP		05/02/2016	Private Placement	10/11/2016	Various	232,538.000	6,580,825	6,336,442	6,580,825							(244,383)	(244,383)		
037604-10-5	APOLLO EDUCATION GROUP INC		12/30/2016	Various	12/30/2016	Various	1.000		1,641								1,641	1,641		
037833-10-0	APPLE INC		12/01/2016	Various	12/20/2016	Various	7,525.000	808,433	865,207	808,433							56,774	56,774	2,474	
038222-10-5	APPLIED MATERIALS INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	290.000	7,617	8,807	7,617							1,190	1,190	29	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		12/01/2016	Various	12/20/2016	Various	607.000	26,884	27,066	26,884							182	182	72	
03965L-10-0	ARCONIC INC		09/20/2016	Various	11/01/2016	Spin Off	0.000	207,654	207,654	207,654										
03965L-10-0	ARCONIC INC		09/20/2016	UBS Libra	10/06/2016	Various	1.000	19	18	19							(1)	(1)		
03965L-10-0	ARCONIC INC		09/20/2016	Various	10/06/2016	Various	53,295.000												1,069	
04621X-10-8	ASSURANT INC		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Various	287.000	24,148	24,419	24,148							271	271	144	
052769-10-6	AUTODESK INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	1,735.000	103,517	119,313	103,517							15,797	15,797		
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/01/2016	Various	12/20/2016	Various	309.000	29,434	31,613	29,434							2,179	2,179		
05329W-10-2	AUTONATION INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	316.000	16,417	15,216	16,417							(1,201)	(1,201)		
053332-10-2	AUTOZONE INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	55.000	44,645	42,376	44,645							(2,268)	(2,268)		
053611-10-9	AVERY DENNISON CORP		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	2.000	156	155	156							(1)	(1)	1	
054937-10-7	BB & T CORP		12/01/2016	Various	12/20/2016	Various	284.000	11,041	11,315	11,041							274	274	68	
057224-10-7	BAKER HUGHES INC		12/01/2016	Various	12/20/2016	Various	826.000	44,097	45,095	44,097							998	998	89	
060505-10-4	BANK OF AMERICA CORP		12/01/2016	Various	12/20/2016	Various	7,606.000	148,653	157,717	148,653							9,064	9,064	157	
064058-10-0	BANK OF NEW YORK MELLON CORP		12/01/2016	Various	12/20/2016	Various	933.000	41,921	41,743	41,921							(178)	(178)		
07177M-10-3	BAXALTA INC		03/31/2016	Credit Suisse First Boston	06/03/2016	Various	1,393.000	22,299	25,455	22,299							3,156	3,156		
07177M-10-3	BAXALTA INC		03/31/2016	Credit Suisse First Boston	06/03/2016	Spin Off	0.000	34,006	34,006	34,006										
07177M-10-3	BAXALTA INC		05/19/2016	Taxable Exchange	05/31/2016	Robert W Baird	229.000	10,012	10,353	10,012							341	341		
07177M-10-3	BAXALTA INC		05/19/2016	Taxable Exchange	05/19/2016	Various	1.000	22	22	22										
071813-10-9	BAXTER INTERNATIONAL		08/01/2016	Various	11/15/2016	Various	3,951.000	190,512	187,153	190,512							(3,359)	(3,359)	538	
071813-10-9	BAXTER INTERNATIONAL		03/31/2016	Credit Suisse First Boston	05/19/2016	Taxable Exchange	20.000	822	1,014	822							192	192		
075896-10-0	BED BATH & BEYOND INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	145.000	6,581	6,696	6,581							115	115		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
086516-10-1	BEST BUY CO INC		12/01/2016	Various	12/20/2016	Various	477.000	18,016	19,654	18,016							1,638	1,638	134	
09062X-10-3	BIOGEN INC		08/02/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	72.000	23,791	20,561	23,791							(3,231)	(3,231)		
09247X-10-1	BLACKROCK INC		12/01/2016	Various	12/20/2016	Various	214.000	78,863	78,518	78,863							(345)	(345)	490	
093671-10-5	H&R BLOCK INC		12/20/2016	Various	12/23/2016	Various	1,210.000	29,001	27,931	29,001							(1,070)	(1,070)	266	
097023-10-5	BOEING CO		12/01/2016	Various	12/20/2016	Various	1,368.000	188,855	184,910	188,855							(3,945)	(3,945)	1,105	
099724-10-6	BORGWARNER INC		12/01/2016	Various	12/20/2016	Various	990.000	33,006	34,197	33,006							1,191	1,191	122	
101137-10-7	BOSTON SCIENTIFIC CORP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	30.000	565	681	565							116	116		
110122-10-8	BRISTOL-MYERS SQUIBB CO		08/03/2016	Various	12/21/2016	Credit Suisse First Boston	100,917.000	7,600,235	5,944,961	7,600,235							(1,655,274)	(1,655,274)	38,348	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		02/05/2016	Various	02/22/2016	Barclays	42,040.000	2,196,762	2,356,690	2,196,762							159,928	159,928		
115637-20-9	BROWN-FORMAN CORP CLASS B		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	545.000	53,266	50,727	53,266							(2,539)	(2,539)	93	
124857-20-2	CBS CORP		12/01/2016	Various	12/20/2016	Various	1,509.000	87,863	91,165	87,863							3,302	3,302	78	
12508E-10-1	CDK GLOBAL INC		02/24/2016	Bank of America Securities	05/27/2016	Various	69,500.000	2,992,253	3,733,874	2,992,253							741,621	741,621	9,383	
12541W-20-9	CH ROBINSON WORLDWIDE INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	53.000	3,965	3,949	3,965							(16)	(16)	24	
126408-10-3	CSX CORP		12/01/2016	Various	12/20/2016	Various	933.000	30,709	31,026	30,709							317	317	75	
126650-10-0	CVS PASS-THROUGH TRUST		08/03/2016	Various	09/20/2016	Various	385,231.000	36,781,837	37,094,474	36,781,837							312,636	312,636	203,129	
12686C-10-9	CABLEVISION SYSTEMS CORP CLASS A		03/31/2016	Credit Suisse First Boston	06/21/2016	Various	4.000	132	140	132							8	8		
127387-10-8	CADENCE DESIGN SYS INC		08/30/2016	Various	10/07/2016	Deutsche Bank Capital	2,030.000	50,481	51,642	50,481							1,161	1,161		
13057Q-10-7	CALIFORNIA RESOURCES CORP		02/25/2016	Spin Off	04/08/2016	Various	11,047.000	358,010	12,923	358,010							(345,087)	(345,087)		
13057Q-10-7	CALIFORNIA RESOURCES CORP		02/25/2016	Spin Off	02/25/2016	Various	1.000	34		34							(33)	(33)		
134429-10-9	CAMPBELL SOUP CO		08/01/2016	Various	12/20/2016	Various	12.000	749	728	749							(21)	(21)	5	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/01/2016	Various	12/20/2016	Various	2,019.000	169,405	177,561	169,405							8,156	8,156	107	
14149Y-10-8	CARDINAL HEALTH INC		08/02/2016	Various	09/20/2016	UBS Libra	21,006.000	1,630,341	1,643,349	1,630,341							13,008	13,008	9,261	
143130-10-2	CARMAX INC		12/01/2016	Various	12/20/2016	Various	152.000	8,888	8,951	8,888							62	62		
150185-10-6	CEDAR FAIR LP		06/27/2016	Various	07/29/2016	Various	134,952.000	7,776,027	8,009,070	7,776,027							233,043	233,043	42,463	
156700-10-6	CENTURYLINK INC		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	33,112.000	1,015,641	793,717	1,015,641							(221,924)	(221,924)	35,706	
156782-10-4	CERNER CORP		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	18,228.000	1,155,821	881,948	1,155,821							(273,873)	(273,873)		
16119P-10-8	CHARTER COMMUNICATIONS INC		05/18/2016	Spin Off	05/31/2016	Robert W Baird	1,382.000	218,333	302,541	218,333							84,207	84,207		
16119P-10-8	CHARTER COMMUNICATIONS INC		05/18/2016	Spin Off	05/18/2016	Various	1.000	99	143	99							44	44		
16126@-10-3	CHARTER NEX HOLDING COMPANY CLASS A COMMON STOCK		02/11/2016	Private Placement	02/12/2016	Private Placement	2.000												226,372	
166764-10-0	CHEVRON CORP		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Bank of America Securities	1.000	101	109	101							8	8	1	
169656-10-5	CHIPOTLE MEXICAN GRILL-CL A		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	7.000	2,905	2,726	2,905							(179)	(179)		
17243V-10-2	CINEMARK HOLDINGS INC COMMON STOCK		06/10/2016	Various	08/03/2016	Various	189,980.000	6,668,974	6,961,386	6,668,974							292,412	292,412	36,742	
172908-10-5	CINTAS CORP		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	58.000	6,224	6,603	6,224							379	379		
172967-42-4	CITIGROUP INC		12/01/2016	Various	12/20/2016	Various	93,360.000	4,491,389	4,122,500	4,491,389							(368,889)	(368,889)	19,271	
174610-10-5	CITIZENS FINANCIAL GROUP		12/01/2016	Various	12/20/2016	Various	1,103.000	30,095	33,037	30,095							2,943	2,943	38	
189054-10-9	CLOROX COMPANY		08/03/2016	Various	12/20/2016	Various	28.000	3,692	3,353	3,692							(339)	(339)	23	
19122T-10-9	COCA-COLA ENTERPRISES		03/31/2016	Credit Suisse First Boston	05/27/2016	Various	7.000	100	102	100							2	2	2	
19122T-10-9	COCA-COLA ENTERPRISES		03/31/2016	Credit Suisse First Boston	05/27/2016	Spin Off	0.000	255	255	255										
192446-10-2	COGNIZANT TECH SOLUTIONS CRP		03/31/2016	Credit Suisse First Boston	06/30/2016	Various	21.000	1,317	1,252	1,317							(65)	(65)		
194162-10-3	COLGATE-PALMOLIVE CO		08/30/2016	Various	12/20/2016	Various	1,108.000	78,108	80,682	78,108							2,574	2,574	384	
198280-10-9	COLUMBIA PIPELINE GROUP INC		06/30/2016	Various	07/01/2016	Tender	122.000	3,067	3,111	3,067							44	44	15	
20030N-10-1	COMCAST CORP CLASS A		12/01/2016	Various	12/20/2016	Various	320,362.000	18,930,073	20,786,496	18,930,073							1,856,422	1,856,422	88,477	
200340-10-7	COMERICA INC		12/01/2016	Various	12/20/2016	Various	129.000	7,582	7,959	7,582							377	377	9	
205887-10-2	CONAGRA BRANDS INC		08/03/2016	Various	09/20/2016	UBS Libra	1,157.000	54,321	49,380	54,321							(4,941)	(4,941)	18	
205887-10-2	CONAGRA BRANDS INC		08/03/2016	Various	11/10/2016	Spin Off	0.000	262,971	262,971	262,971										
219350-10-5	CORNING INC		08/01/2016	Bloomberg Trade Book	11/04/2016	Various	7,342.000	164,066	165,091	164,066							1,026	1,026	991	
222070-20-3	COTY INC-CL A		11/10/2016	Barclays	12/20/2016	Various	17.000	319	317	319							(2)	(2)	2	
22822V-10-1	CROWN CASTLE INTL CORP		08/01/2016	Various	11/15/2016	Various	64.000	6,281	5,297	6,281							(984)	(984)	57	
231021-10-6	CUMMINS INC		12/01/2016	Various	12/20/2016	Various	210.000	26,525	25,793	26,525							(732)	(732)	173	
235851-10-2	DANAHER CORP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	12.000	1,139	1,180	1,139							41	41		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
235851-10-2	DANAHER CORP		06/30/2016	Various	07/05/2016	Spin Off	0.000	1,248	1,248	1,248										
237194-10-5	DARDEN RESTAURANTS INC		12/01/2016	Various	12/20/2016	Various	220.000	16,641	16,633	16,641							(8)	(8)	1	
23918K-10-8	DAVITA INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	559.000	43,041	36,250	43,041							(6,791)	(6,791)		
244199-10-5	DEERE & COMPANY		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	506.000	39,640	41,719	39,640							2,079	2,079		
24703L-10-3	DELL TECHNOLOGIES-CL V		09/06/2016	Spin Off	09/09/2016	UBS Libra	15,337.000	640,655	757,004	640,655							116,349	116,349		
24703L-10-3	DELL TECHNOLOGIES-CL V		09/06/2016	Spin Off	09/06/2016	Various	0.000	20	21	20							1	1		
247361-70-2	DELTA AIR LINES INC		12/01/2016	Various	12/20/2016	Various	2,041.000	87,298	87,448	87,298							150	150	248	
24906P-10-9	DENTSPLY SIRONA INC		08/03/2016	Various	12/20/2016	Various	230.000	14,686	13,907	14,686							(779)	(779)	17	
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		09/20/2016	Various	11/15/2016	Various	3,914.000	82,081	64,971	82,081							(17,110)	(17,110)		
253868-10-3	DIGITAL REALTY TRUST INC		08/01/2016	Various	11/15/2016	Various	33.000	3,528	2,989	3,528							(539)	(539)	29	
254687-10-6	WALT DISNEY COMPANY		12/01/2016	Various	12/20/2016	Various	1,364.000	133,400	136,699	133,400							3,299	3,299		
254709-10-8	DISCOVER FINANCIAL-W/I		12/01/2016	Various	12/20/2016	Various	1,076.000	68,027	71,549	68,027							3,522	3,522	133	
25470F-30-2	DISCOVERY COMMUNICATIONS INC		12/01/2016	Various	12/20/2016	Various	1,155.000	30,111	29,796	30,111							(314)	(314)		
256677-10-5	DOLLAR GENERAL CORP		08/01/2016	Various	12/20/2016	Various	1,779.000	167,184	129,539	167,184							(37,645)	(37,645)	445	
260543-10-3	DOW CHEMICAL CO		12/01/2016	Various	12/20/2016	Various	192.000	10,709	11,286	10,709							576	576	9	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	91.000	8,920	8,231	8,920							(689)	(689)	48	
263534-10-9	EI DU PONT DE NEMOURS & CO		12/01/2016	Citibank	12/20/2016	Bank of America Securities	193.000	14,214	14,521	14,214							307	307		
26441C-20-4	DUKE ENERGY CORPORATION		06/14/2016	Various	08/02/2016	Various	136,812.000	10,284,348	11,088,174	10,284,348							803,826	803,826	27,951	
268648-10-2	EMC CORP/MASS		08/03/2016	Various	09/06/2016	Various	311,308.000	8,371,835	8,642,084	8,371,835							270,249	270,249	31,299	
268648-10-2	EMC CORP/MASS		08/03/2016	Various	09/06/2016	Spin Off	0.000	192,816	192,816	192,816										
26875P-10-1	EOG RESOURCES INC		04/29/2016	Various	08/02/2016	Various	169,904.000	12,637,234	13,492,909	12,637,234							855,675	855,675	48,761	
269246-40-1	E TRADE FINANCIAL CORP		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	252.000	6,305	7,099	6,305							794	794		
277432-10-0	EASTMAN CHEMICAL CO		12/01/2016	Various	12/20/2016	Various	70.000	4,939	4,990	4,939							52	52	13	
278642-10-3	EBAY INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	792.000	24,751	23,622	24,751							(1,129)	(1,129)		
278865-10-0	ECOLAB INC		08/02/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	42.000	5,123	4,926	5,123							(197)	(197)	15	
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	12,910.000	1,467,620	1,182,255	1,467,620							(285,364)	(285,364)		
293716-10-6	ENTERPRISE GP HOLDINGS LP UNREGISTERED UNITS		01/04/2016	Various	06/23/2016	Various	1.000		26,879								26,879	26,879		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/29/2016	Various	06/02/2016	Various	193,558.000	4,490,954	4,843,991	4,490,954							353,037	353,037	70,137	
297178-10-5	ESSEX PROPERTY TRUST INC		03/14/2016	Various	07/05/2016	Various	91,270.000	18,927,647	21,047,534	18,927,647							2,119,887	2,119,887	264,176	
30161N-10-1	EXELON CORP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	19.000	682	651	682							(31)	(31)	6	
302130-10-9	EXPEDITORS INTL WASH INC		12/01/2016	Various	12/20/2016	Various	40.000	2,078	2,056	2,078							(23)	(23)		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	959.000	73,150	65,835	73,150							(7,315)	(7,315)		
302445-10-1	FLIR SYSTEMS INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	59.000	2,099	2,144	2,099							45	45		
30249U-10-1	FMC TECHNOLOGIES INC		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	1.000	25	28	25							3	3		
30303M-10-2	FACEBOOK INC		05/10/2016	Various	05/31/2016	Various	7,643.000	920,656	897,160	920,656							(23,497)	(23,497)		
313586-10-9	FNMA		12/15/2016	Various	12/15/2016	Various	2.000		83,883								83,883	83,883		
31428X-10-6	FEDEX CORP		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	276.000	44,583	44,885	44,583							302	302	110	
315616-10-2	F5 NETWORKS INC		12/01/2016	Various	12/20/2016	Various	89.000	11,865	12,086	11,865							221	221		
31620M-10-6	FIDELITY NATIONAL INFORMATION		04/05/2016	Various	05/09/2016	Various	73,910.000	4,459,747	5,140,924	4,459,747							681,177	681,177	13,525	
316773-10-0	FIFTH THIRD BANCORP		12/01/2016	Various	12/20/2016	Various	679.000	17,887	18,855	17,887							969	969	1	
336433-10-7	FIRST SOLAR INC		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	4,656.000	223,377	157,043	223,377							(66,334)	(66,334)		
337738-10-8	FISERV INC		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	276.000	30,465	29,027	30,465							(1,438)	(1,438)		
343412-10-2	FLUOR CORP NEW		08/03/2016	Various	12/21/2016	Various	46,401.000	2,200,328	2,442,316	2,200,328							241,988	241,988	18,904	
344849-10-4	FOOT LOCKER INC		08/01/2016	Various	09/20/2016	Various	33.000	1,962	2,083	1,962							121	121	4	
354613-10-1	FRANKLIN RESOURCES INC		12/01/2016	Various	12/20/2016	Various	1,235.000	45,438	44,648	45,438							(790)	(790)		
35671D-85-7	FREEPORT-MCMORAN INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	6,189.000	77,450	61,455	77,450							(15,994)	(15,994)		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		12/01/2016	Various	12/21/2016	Credit Suisse First Boston	91,888.000	422,231	305,916	422,231							(116,315)	(116,315)	17,095	
364760-10-8	GAP INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	422.000	10,793	9,524	10,793							(1,268)	(1,268)		
369604-10-3	GENERAL ELECTRIC CO		12/01/2016	Various	12/20/2016	Various	19,429.000	607,030	594,076	607,030							(12,954)	(12,954)	2,862	
370023-10-3	GENERAL GROWTH PROPERTIES		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	12.000	357	322	357							(35)	(35)	2	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal
370334-10-4	GENERAL MILLS INC		09/20/2016	Various	12/20/2016	Various	346.000	24,737	21,254	24,737
37045V-10-0	GENERAL MOTORS CO		12/01/2016	Citibank	12/20/2016	Bank of America Securities	2,363.000	86,080	86,460	86,080
372460-10-5	GENUINE PARTS CO		08/01/2016	Various	09/20/2016	UBS Libra	16.000	1,630	1,580	1,630
375558-10-3	GILEAD SCIENCES INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	481.000	38,699	39,326	38,699
377322-10-2	GLAUKOS CORP		07/29/2016	Private Placement	08/09/2016	Various	61,705.000	1,797,143	1,777,365	1,797,143
37940X-10-2	GLOBAL PAYMENTS INC		05/31/2016	Various	11/15/2016	Various	169,741.000	11,491,110	11,863,481	11,491,110
38141G-10-4	GOLDMAN SACHS GROUP INC		12/01/2016	Various	12/20/2016	Various	971.000	186,731	198,779	186,731
382550-10-1	GOODYEAR TIRE & RUBBER CO		12/01/2016	Various	12/20/2016	Various	211.000	6,165	6,740	6,165
384802-10-4	WW GRAINGER INC		12/01/2016	Various	12/20/2016	Various	89.000	20,385	20,368	20,385
40412C-10-1	HCA HOLDINGS INC		08/03/2016	Various	12/20/2016	Various	366,027.000	27,560,495	28,130,674	27,560,495
40414L-10-9	HCP INC		02/02/2016	Morgan Stanley & Co	07/05/2016	Credit Suisse First Boston	84,340.000	3,021,902	3,002,683	3,021,902
40414L-10-9	HCP INC		09/20/2016	Various	11/01/2016	Spin Off	0.000	99,763	99,763	99,763
406216-10-1	HALLIBURTON CO		04/29/2016	Various	08/02/2016	Various	517,505.000	17,451,980	22,195,362	17,451,980
412822-10-8	HARLEY-DAVIDSON INC		12/01/2016	Various	12/20/2016	Various	223.000	12,754	12,347	12,754
413086-10-9	HARMAN INTERNATIONAL		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	34.000	2,801	2,768	2,801
413875-10-5	HARRIS CORPORATION		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	6.000	529	536	529
416515-10-4	HARTFORD FIN SVCS GRP INC		12/01/2016	Various	12/20/2016	Various	280,233.000	12,199,840	12,050,872	12,199,840
418056-10-7	HASBRO INC		12/01/2016	Various	12/20/2016	Various	20.000	1,678	1,619	1,678
427866-10-8	HERSHEY COMPANY		08/02/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	38.000	4,236	3,898	4,236
42809H-10-7	HESS CORP		12/01/2016	Citibank	12/20/2016	Bank of America Securities	136.000	7,642	8,618	7,642
436440-10-1	HOLOGIC INC		03/31/2016	Credit Suisse First Boston	06/30/2016	Deutsche Bank Capital	38.000	1,312	1,314	1,312
437076-10-2	HOME DEPOT INC		08/01/2016	Various	12/20/2016	Various	1,384.000	191,680	186,813	191,680
438516-10-6	HONEYWELL INTERNATIONAL INC		04/07/2016	Various	07/05/2016	Various	29,602.000	3,303,253	3,372,127	3,303,253
438516-10-6	HONEYWELL INTERNATIONAL INC		09/20/2016	Various	10/03/2016	Spin Off	0.000	30,392	30,392	30,392
440452-10-0	HORMEL FOODS CORP		04/21/2016	Various	07/05/2016	UBS Libra	198,920.000	7,707,077	7,316,436	7,707,077
44107P-10-4	HOST HOTELS & RESORTS INC		12/01/2016	Various	12/20/2016	Various	187.000	3,353	3,109	3,353
44410#-10-8	HUDSON PRODUCTS HOLDINGS INC CLASS B COMMON STOCK		07/14/2016	Private Placement	07/15/2016	Private Placement	0.000			
445658-10-7	HUNT JB TRANSPRT SVCS INC		12/01/2016	Various	12/20/2016	Various	61.000	5,190	5,106	5,190
446150-10-4	HUNTINGTON BANCSHARES INC		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	10	12	10
44967H-10-1	ILG INC		05/13/2016	Spin Off	05/31/2016	Robert W Baird	725.000	10,289	10,396	10,289
44967H-10-1	ILG INC		05/13/2016	Spin Off	05/13/2016	Various	1.000	10	10	10
44985#-10-3	IPS INTERMEDIATE HOLDINGS INC COMMON STOCK		07/15/2016	Private Placement	07/18/2016	Private Placement	0.000			
44985@-10-5	IPS STRUCTURAL ADHESIVES COMMON STOCK		07/15/2016	Private Placement	07/18/2016	Private Placement	0.000			
452308-10-9	ILLINOIS TOOL WORKS INC		12/01/2016	Various	12/20/2016	Various	395.000	47,523	48,188	47,523
452327-10-9	ILLUMINA INC		12/01/2016	Various	12/21/2016	Various	11,491.000	1,816,947	1,476,429	1,816,947
45329R-10-9	INC RESEARCH HOLDINGS INC-A		08/25/2016	Private Placement	08/31/2016	JP Morgan Inc	82,796.000	3,762,250	3,603,692	3,762,250
45688C-10-7	INGEVITY CORP		05/16/2016	Spin Off	05/26/2016	Various	52,118.000	1,736,940	1,303,873	1,736,940
45688C-10-7	INGEVITY CORP		05/16/2016	Spin Off	05/16/2016	Various	1.000	28	21	28
458140-10-0	INTEL CORP		09/20/2016	UBS Libra	11/15/2016	Morgan Stanley & Co	1.000	37	35	37
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		09/20/2016	UBS Libra	11/15/2016	Morgan Stanley & Co	2.000	112	111	112
459200-10-1	IBM CORP		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	798.000	128,668	125,323	128,668
460690-10-0	INTERPUBLIC GROUP COS		12/01/2016	Various	12/20/2016	Various	225.000	5,394	5,300	5,394
461202-10-3	INTUIT INC		12/01/2016	Various	12/20/2016	Various	34,966.000	3,390,329	3,854,378	3,390,329
464287-23-4	ISHARES EMERGING MARKET		10/26/2016	Various	12/21/2016	Wallachbeth Capital LLC	2,286,000.000	85,913,398	78,857,965	85,913,398
46625H-10-0	JPMORGAN CHASE & CO		12/01/2016	Various	12/20/2016	Various	111,032.000	6,995,825	7,123,473	6,995,825
469814-10-7	JACOBS ENGINEERING GROUP INC		12/01/2016	Various	12/20/2016	Various	33.000	1,978	1,894	1,978
478160-10-4	JOHNSON & JOHNSON		08/01/2016	Various	12/20/2016	Various	967.000	121,198	112,701	121,198
478366-10-7	JOHNSON CONTROLS INC		08/03/2016	Various	09/06/2016	Various	39,242.000	223,718	224,829	223,718
478366-10-7	JOHNSON CONTROLS INC		08/03/2016	Various	09/06/2016	Spin Off	0.000	1,557,776	1,557,776	1,557,776
48203R-10-4	JUNIPER NETWORKS INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	120.000	3,233	3,418	3,233

1 CUSIP Identification	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
370334-10-4							(3,482)	(3,482)	182	
37045V-10-0							380	380	898	
372460-10-5							(50)	(50)	11	
375558-10-3							627	627	226	
377322-10-2							(19,779)	(19,779)		
37940X-10-2							372,371	372,371	1,375	
38141G-10-4							12,048	12,048	316	
382550-10-1							575	575		
384802-10-4							(17)	(17)	49	
40412C-10-1							570,179	570,179		
40414L-10-9							(19,219)	(19,219)	96,991	
40414L-10-9										
406216-10-1							4,743,382	4,743,382	153,155	
412822-10-8							(407)	(407)	78	
413086-10-9							(34)	(34)	12	
413875-10-5							7	7	3	
416515-10-4							(148,969)	(148,969)	3,302	
418056-10-7							(59)	(59)	3	
427866-10-8							(337)	(337)	47	
42809H-10-7							976	976	34	
436440-10-1							2	2		
437076-10-2							(4,867)	(4,867)	1,705	
438516-10-6							68,875	68,875	17,613	
438516-10-6										
440452-10-0							(390,641)	(390,641)		
44107P-10-4							(244)	(244)		
44410#-10-8									9,957	
445658-10-7							(85)	(85)	11	
446150-10-4							2	2		
44967H-10-1							107	107		
44967H-10-1										
44985#-10-3									682	
44985@-10-5									3,710	
452308-10-9							664	664	5	
452327-10-9							(340,519)	(340,519)		
45329R-10-9							(158,558)	(158,558)		
45688C-10-7							(433,068)	(433,068)		
45688C-10-7							(7)	(7)		
458140-10-0							(2)	(2)		
45866F-10-4							(1)	(1)		
459200-10-1							(3,344)	(3,344)	1,340	
460690-10-0							(95)	(95)	4	
461202-10-3							464,049	464,049	15,294	
464287-23-4							(7,055,433)	(7,055,433)	905,731	
46625H-10-0							127,648	127,648	28,855	
469814-10-7							(84)	(84)		
478160-10-4							(8,497)	(8,497)	1,240	
478366-10-7							1,111	1,111	7,630	
478366-10-7										
48203R-10-4							185	185		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48273J-10-7	K2M GROUP HOLDINGS INC		08/22/2016	Private Placement	08/25/2016	JP Morgan Inc	59,398.000	996,104	925,632	996,104							(70,472)	(70,472)		
485170-30-2	KANSAS CITY SOUTHERN		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Bank of America Securities	7.000	666	600	666							(66)	(66)	2	
494368-10-3	KIMBERLY-CLARK CORP		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	35.000	4,580	4,004	4,580							(576)	(576)	32	
49446R-10-9	KIMCO REALTY CORP		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	25,475.000	808,577	649,178	808,577							(159,399)	(159,399)	6,496	
500255-10-4	KOHLS CORPORATION		08/04/2016	Bank of America Securities	09/20/2016	UBS Libra	204.000	7,814	8,904	7,814							1,090	1,090	102	
500754-10-6	KRAFT HEINZ CO/THE		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	87	81	87							(6)	(6)		
501044-10-1	KROGER CO		08/01/2016	Bloomberg Trade Book	12/20/2016	Various	270.000	9,192	9,106	9,192							(86)	(86)	52	
501797-10-4	L Brands Inc		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	727.000	54,096	52,496	54,096							(1,601)	(1,601)	436	
501889-20-8	LKQ CORP		09/20/2016	UBS Libra	11/15/2016	Morgan Stanley & Co	1.000	35	33	35							(2)	(2)		
513272-10-4	LAMB WESTON HLD		11/10/2016	Spin Off	11/15/2016	Various	9,818.000	294,539	297,774	294,539							3,235	3,235		
513272-10-4	LAMB WESTON HLD		11/10/2016	Spin Off	11/10/2016	Various	1.000	21	21	21										
518439-10-4	ESTEE LAUDER COMPANIES-CL A		08/03/2016	Various	09/20/2016	UBS Libra	67.000	6,261	5,848	6,261							(413)	(413)	20	
524660-10-7	LEGGETT & PLATT INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	14.000	726	679	726							(47)	(47)	5	
524901-10-5	LEGG MASON INC		08/03/2016	Various	12/20/2016	Various	6,374.000	214,765	200,771	214,765							(13,994)	(13,994)	1,231	
524908-10-0	LEHMAN BROTHERS HOLDINGS INC		12/14/2016	Various	12/14/2016	Various	2.000		186,859								186,859	186,859		
527288-10-4	LEUCADIA NATIONAL CORP		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	481.000	8,722	9,091	8,722							368	368	30	
534187-10-9	LINCOLN NATIONAL CORP		12/01/2016	Various	12/20/2016	Various	611.000	33,345	34,310	33,345							965	965		
539830-10-9	LOCKHEED MARTIN CORP		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	519.000	133,321	124,796	133,321							(8,525)	(8,525)	856	
548661-10-7	LOWES COMPANIES INC		08/01/2016	Various	12/20/2016	Various	9,003.000	612,836	716,889	612,836							104,054	104,054	2,387	
55261F-10-4	M & T BANK CORP		12/01/2016	Various	12/20/2016	Various	204.000	26,512	27,692	26,512							1,180	1,180	73	
554382-10-1	MACERICH CO/THE		08/03/2016	Various	12/21/2016	Various	7,631.000	671,920	531,706	671,920							(140,214)	(140,214)	10,384	
55616P-10-4	MACYS INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	149.000	6,321	5,651	6,321							(670)	(670)		
56585A-10-2	MARATHON PETROLEUM CORP		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	43	44	43							1	1		
571748-10-2	MARSH & MCLENNAN COS INC		12/01/2016	Various	12/20/2016	Various	198.000	13,353	13,370	13,353							17	17	11	
571903-20-2	MARRIOTT INTERNATIONAL CLASS A		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Various	356.000	25,397	25,606	25,397							209	209	28	
571903-20-2	MARRIOTT INTERNATIONAL CLASS A		08/03/2016	Various	09/23/2016	Various	0.000	16	16	16							(1)	(1)		
571903-20-2	MARRIOTT INTERNATIONAL CLASS A		09/23/2016	Spin Off	09/23/2016	Various	0.000	12	12	12										
574599-10-6	MASCO CORP		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Various	164.000	6,001	5,355	6,001							(646)	(646)	8	
57636Q-10-4	MASTERCARD INC		12/01/2016	Various	12/20/2016	Various	871.000	84,544	88,876	84,544							4,332	4,332		
577081-10-2	MATTEL INC		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Bank of America Securities	1.000	33	32	33										
579780-20-6	MCCORMICK & CO NON-VOTING SHARES		09/20/2016	Various	12/20/2016	Various	13.000	1,316	1,206	1,316							(110)	(110)	6	
580135-10-1	MCDONALDS CORP		12/01/2016	Various	12/20/2016	Various	2,923.000	345,567	351,373	345,567							5,806	5,806	1,171	
58155Q-10-3	MCKESSON CORP		09/20/2016	Various	12/21/2016	Various	208,679.000	37,390,634	39,837,380	37,390,634							2,446,746	2,446,746	3,809	
582839-10-6	MEAD JOHNSON NUTRITION CO		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	85.000	7,507	6,523	7,507							(984)	(984)	35	
58933Y-10-5	MERCK & CO INC		09/20/2016	Various	12/20/2016	Various	235,476.000	12,967,530	13,818,454	12,967,530							850,924	850,924	76,852	
592688-10-5	METTLER-TOLEDO INTERNATIONAL		12/01/2016	Various	12/20/2016	Various	16.000	6,525	6,806	6,525							281	281		
594918-10-4	MICROSOFT CORP		08/03/2016	Liquidnet (Equity Trade)	11/15/2016	Various	2,606.000	148,542	147,994	148,542							(548)	(548)	939	
595017-10-4	MICROCHIP TECHNOLOGY INC		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	60	65	60							5	5		
595112-10-3	MICRON TECHNOLOGY INC		12/20/2016	Various	12/30/2016	Goldman Sachs Co	751.000	14,912	16,463	14,912							1,551	1,551		
608190-10-4	MOHAWK INDUSTRIES INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	29.000	6,084	5,976	6,084							(108)	(108)		
609207-10-5	MONDELEZ INTERNATIONAL INC CLASS A		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	520.000	22,610	23,035	22,610							425	425	99	
61166W-10-1	MONSANTO CO		06/24/2016	Various	08/02/2016	Various	87,779.000	9,429,941	9,303,848	9,429,941							(126,092)	(126,092)	47,401	
61174X-10-9	MONSTER BEVERAGE CORP		08/01/2016	Various	11/15/2016	Various	322.000	51,917	47,400	51,917							(4,516)	(4,516)		
615369-10-5	MOODY'S CORP		08/03/2016	Various	12/20/2016	Various	98,647.000	9,098,921	10,249,634	9,098,921							1,150,713	1,150,713	42,936	
617446-44-8	MORGAN STANLEY		12/01/2016	Various	12/20/2016	Various	131,374.000	3,898,736	3,433,861	3,898,736							(464,875)	(464,875)	24,357	
620076-30-7	MOTOROLA SOLUTIONS INC		12/01/2016	Various	12/20/2016	Various	26.000	2,045	2,177	2,045							132	132		
631103-10-8	NASDAQ INC		08/03/2016	Various	09/20/2016	UBS Libra	44.000	3,107	3,062	3,107							(45)	(45)	14	
63938C-10-8	NAVIENT CORP		12/01/2016	Various	12/20/2016	Various	1,776.000	27,879	27,460	27,879							(419)	(419)	121	
64110D-10-4	NETAPP INC		12/01/2016	Various	12/20/2016	Various	771.000	22,274	27,314	22,274							5,040	5,040		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
651290-10-8	NEWFIELD EXPLORATION CO		12/01/2016	Various	12/20/2016	Various	69.000	3,152	3,017	3,152							(135)	(135)		
651639-10-6	NEWMONT MINING CORP		12/01/2016	Various	12/21/2016	Credit Suisse First Boston	41,561.000	1,752,182	1,316,736	1,752,182							(435,446)	(435,446)	2,880	
65339F-10-1	NEXTERA ENERGY INC		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	10.000	1,184	1,201	1,184							17	17	9	
654106-10-3	NIKE INC CLASS B		08/01/2016	Bloomberg Trade Book	12/20/2016	Bank of America Securities	651.000	36,094	33,702	36,094							(2,392)	(2,392)	104	
65473P-10-5	NISOURCE INC		08/01/2016	Bloomberg Trade Book	11/15/2016	Bank of America Securities	1.000	26	22	26							(4)	(4)		
655663-10-2	NORDSON CORP		08/30/2016	Various	10/07/2016	Deutsche Bank Capital	1,024.000	66,820	101,812	66,820							34,991	34,991	620	
655664-10-0	NORDSTROM INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	712.000	31,083	35,414	31,083							4,331	4,331	263	
655844-10-8	NORFOLK SOUTHERN CORP		12/01/2016	Various	12/20/2016	Various	136.000	13,142	13,473	13,142							331	331	45	
665859-10-4	NORTHERN TRUST CORP		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	49.000	3,288	3,362	3,288							74	74	19	
666807-10-2	NORTHROP GRUMMAN CORP		12/01/2016	Various	12/20/2016	Various	220.000	52,352	49,906	52,352							(2,446)	(2,446)	71	
67066G-10-4	NVIDIA CORP		08/30/2016	Various	10/07/2016	Various	1,538.000	73,006	103,347	73,006							30,341	30,341	156	
67103H-10-7	OREILLY AUTOMOTIVE INC		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	89.000	25,724	24,636	25,724							(1,088)	(1,088)		
681919-10-6	OMNICOM GROUP INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	28.000	2,314	2,353	2,314							39	39	15	
68389X-10-5	ORACLE CORP		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	5,935.000	244,169	231,736	244,169							(12,434)	(12,434)	45	
690768-40-3	OWENS-ILLINOIS INC		09/20/2016	Various	12/20/2016	Various	9,853.000	182,648	174,887	182,648							(7,761)	(7,761)		
69331C-10-8	PG & E Corp		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	11.000	657	661	657							4	4		
693475-10-5	PNC FINANCIAL SERVICES GRP INC		12/01/2016	Various	12/20/2016	Various	202,344.000	17,367,643	16,573,554	17,367,643							(794,089)	(794,089)	124,382	
693506-10-7	PPG INDUSTRIES		08/01/2016	Various	12/20/2016	Various	11,799.000	1,313,405	1,254,971	1,313,405							(58,434)	(58,434)	4,767	
69351T-10-6	PPL CORP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	14.000	533	539	533							6	6		
693656-10-0	PVH CORP		12/01/2016	Various	12/20/2016	Various	90.000	9,452	8,826	9,452							(627)	(627)	1	
701094-10-4	PARKER-HANNIFIN CORP		12/01/2016	Various	12/20/2016	Various	31.000	3,824	4,001	3,824							177	177	13	
704326-10-7	PAYCHEX INC		03/31/2016	Credit Suisse First Boston	06/30/2016	Deutsche Bank Capital	1.000	54	59	54							5	5		
70432V-10-2	PAYCOM SOFTWARE INC		05/25/2016	Private Placement	06/03/2016	Various	24,575.000	1,003,496	998,574	1,003,496							(4,922)	(4,922)		
70450Y-10-3	PAYPAL HOLDINGS INC		03/31/2016	Credit Suisse First Boston	06/30/2016	Various	32.000	1,236	1,198	1,236							(37)	(37)		
70959W-10-3	PENSKE AUTOMOTIVE GROUP INC		02/23/2016	Various	08/02/2016	Various	69,840.000	2,655,392	2,703,666	2,655,392							48,275	48,275	29,449	
713448-10-8	PEPSICO INC		08/03/2016	Various	12/20/2016	Various	149,079.000	14,909,812	15,476,221	14,909,812							566,409	566,409	101,617	
716016-20-9	PETCO HOLDINGS INC COMMON STOCK		03/17/2016	Private Placement	03/18/2016	Private Placement	0.000												53,321	
718546-10-4	PHILLIPS 66		12/01/2016	Various	12/20/2016	Various	1,359.000	107,141	108,355	107,141							1,215	1,215	836	
723787-10-7	PIONEER NATURAL RESOURCE		06/24/2016	Various	08/02/2016	Various	208,828.000	34,040,717	32,277,896	34,040,717							(1,762,821)	(1,762,821)		
724479-10-0	PITNEY BOWES INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	147.000	2,806	2,575	2,806							(230)	(230)	28	
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/13/2016	Barclays	01/26/2016	JP Morgan Inc	7,354.000	147,559	151,705	147,559							4,146	4,146		
731068-10-2	POLARIS INDUSTRIES INC		05/18/2016	Raymond James & Associates	07/05/2016	Credit Suisse First Boston	12,050.000	1,000,144	996,476	1,000,144							(3,668)	(3,668)	6,628	
74144T-10-8	T ROWE PRICE GROUP INC		12/01/2016	Citibank	12/20/2016	Bank of America Securities	345.000	26,059	26,789	26,059							730	730	186	
741503-40-3	PRICELINE GROUP INC/THE		12/01/2016	Various	12/20/2016	Various	14.000	20,630	21,031	20,630							401	401		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	75.000	3,465	3,676	3,465							211	211	31	
743315-10-3	PROGRESSIVE CORP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	11.000	387	366	387							(21)	(21)		
744320-10-2	PRUDENTIAL FINANCIAL INC		12/01/2016	Various	12/20/2016	Various	668.000	62,698	65,609	62,698							2,911	2,911	153	
744573-10-6	PUBLIC SVC ENTERPRISE GP		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	10.000	472	447	472							(24)	(24)		
745867-10-1	PULTEGROUP INC		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	1,120.000	24,054	21,414	24,054							(2,640)	(2,640)	101	
747545-10-1	QUALITY CARE PROPERTIES -W/I		11/01/2016	Spin Off	11/15/2016	Various	6,609.000	116,443	98,466	116,443							(17,977)	(17,977)		
747545-10-1	QUALITY CARE PROPERTIES -W/I		11/01/2016	Spin Off	11/01/2016	Various	0.000	4	6	4							3	3		
74834L-10-0	QUEST DIAGNOSTICS INC		08/01/2016	Bloomberg Trade Book	09/20/2016	UBS Libra	121.000	10,444	10,052	10,444							(392)	(392)		
751212-10-1	RALPH LAUREN CORP		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	28.000	2,735	2,765	2,735							30	30		
75281A-10-9	RANGE RESOURCES CORP		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	34.000	1,383	1,243	1,383							(140)	(140)	1	
755111-50-7	RAYTHEON COMPANY		12/01/2016	Various	12/20/2016	Various	104.000	15,053	14,604	15,053							(449)	(449)		
756109-10-4	REALTY INCOME CORP		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	15,681.000	1,105,506	892,022	1,105,506							(213,484)	(213,484)	12,641	
756577-10-2	RED HAT INC		12/01/2016	Various	12/20/2016	Various	175,298.000	12,426,573	13,074,938	12,426,573							648,364	648,364		
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	138.000	60,913	56,057	60,913							(4,856)	(4,856)		
758940-10-0	REGIONS FINANCIAL CORP		12/30/2016	Various	12/30/2016	Various	1.000		162								162	162		
7591EP-10-0	REGIONS FINANCIAL CORP		12/01/2016	Various	12/20/2016	Various	2,073.000	26,487	27,939	26,487							1,452	1,452	30	
760759-10-0	REPUBLIC SERVICES INC		12/01/2016	Various	12/20/2016	Various	308.000	16,218	16,315	16,218							97	97		
770323-10-3	ROBERT HALF INTL INC		12/01/2016	Various	12/20/2016	Various	115.000	4,833	5,094	4,833							261	261	10	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
773903-10-9	ROCKWELL AUTOMATION INC		12/01/2016	Various	12/20/2016	Various	90.000	11,738	11,645	11,738							(93)	(93)	20	
774341-10-1	ROCKWELL COLLINS INC		06/13/2016	Various	08/02/2016	Various	255,870.000	22,487,665	21,378,010	22,487,665							(1,109,655)	(1,109,655)	62,053	
778296-10-3	ROSS STORES INC		08/01/2016	Various	09/20/2016	Various	247.000	15,194	15,484	15,194							290	290	33	
783549-10-8	RYDER SYSTEM INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	3.000	195	190	195							(5)	(5)	1	
78409V-10-4	S & P GLOBAL INC		09/20/2016	Various	12/20/2016	Various	16,836.000	1,536,908	1,793,717	1,536,908							256,809	256,809	11,879	
78462F-10-3	SPDR S & P 500 ETF TRUST		07/28/2016	Various	12/21/2016	Various	417,282.000	90,364,823	90,311,057	90,364,823							(53,765)	(53,765)	451,794	
79466L-30-2	SALESFORCE COM INC		08/01/2016	Various	12/20/2016	Various	326.000	26,318	22,767	26,318							(3,551)	(3,551)		
80004C-10-1	SANDISK CORP		03/31/2016	Credit Suisse First Boston	05/13/2016	Various	7.000	471	473	471							1	1		
80004C-10-1	SANDISK CORP		03/31/2016	Credit Suisse First Boston	05/11/2016	Spin Off	0.000	61	61	61										
806407-10-2	HENRY SCHEIN INC		08/01/2016	Various	12/20/2016	Various	86.000	15,505	13,074	15,505							(2,431)	(2,431)		
81211K-10-0	SEALED AIR CORP		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Bank of America Securities	222.000	10,477	10,372	10,477							(105)	(105)	71	
81369Y-80-3	SPDR SELECT SECTOR		04/22/2016	Various	08/02/2016	Various	1,944,070.000	79,553,736	90,003,587	79,553,736							10,449,851	10,449,851	788,040	
824348-10-6	SHERWIN-WILLIAMS CO/THE		01/06/2016	RBC Dominion	02/22/2016	Sanford Bernstein Co	3,000.000	744,634	773,531	744,634							28,897	28,897		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/01/2016	Various	12/20/2016	Various	220.000	15,071	16,734	15,071							1,663	1,663	36	
832696-40-5	THE J M SMUCKER COMPANY		08/01/2016	Various	09/20/2016	UBS Libra	179.000	27,553	24,284	27,553							(3,268)	(3,268)	136	
842587-10-7	SOUTHERN CO		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	20.000	1,035	988	1,035							(47)	(47)	11	
844741-10-8	SOUTHWEST AIRLINES		12/01/2016	Various	12/20/2016	Various	1,219.000	47,309	47,996	47,309							687	687	100	
845467-10-9	SOUTHWESTERN ENERGY CO		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Bank of America Securities	98.000	1,424	1,015	1,424							(409)	(409)		
84651@-10-4	SPARK ACQUISITION HOLDINGS INC COMMON SHARES		12/18/2016	Private Placement	12/19/2016	Private Placement	0.000												242,116	
855244-10-9	STARBUCKS CORP		12/01/2016	Citibank	12/20/2016	Bank of America Securities	547.000	31,930	31,550	31,930							(379)	(379)		
85590A-40-1	STARWOOD HOTELS & RESORTS		09/20/2016	Various	09/23/2016	Various	10,303.000	218,329	216,363	218,329							(1,966)	(1,966)	2	
85590A-40-1	STARWOOD HOTELS & RESORTS		09/20/2016	Various	09/23/2016	Spin Off	0.000	580,155	580,155	580,155										
857477-10-3	STATE STREET CORP		12/01/2016	Various	12/20/2016	Various	1,934.000	130,899	137,378	130,899							6,479	6,479		
858912-10-8	STERICYCLE INC		08/01/2016	Various	11/15/2016	Various	6,681.000	752,905	683,136	752,905							(69,769)	(69,769)		
863667-10-1	STRYKER CORP		08/01/2016	Various	09/20/2016	UBS Libra	162.000	18,993	18,562	18,993							(431)	(431)		
867914-10-3	SUNTRUST BANKS INC		12/01/2016	Various	12/20/2016	Various	737.000	38,615	41,382	38,615							2,767	2,767	4	
87150@-10-3	SYMBION HOLDINGS CORPORATION COMMON STOCK		05/03/2016	Private Placement	05/04/2016	Private Placement	1.000												4,333,795	
87165B-10-3	SYNCHRONY FINANCIAL		12/01/2016	Various	12/20/2016	Various	293,859.000	8,690,698	8,119,935	8,690,698							(570,763)	(570,763)	308	
871829-10-7	SYSCO CORP		12/01/2016	Various	12/20/2016	Various	1,204.000	62,998	62,596	62,998							(402)	(402)		
872375-10-0	TECO ENERGY INC		03/31/2016	Credit Suisse First Boston	07/01/2016	Various	7.000	193	193	193									2	
872540-10-9	TJX COS INC		08/01/2016	Various	12/20/2016	Various	380.000	31,055	29,101	31,055							(1,954)	(1,954)	157	
87336U-10-5	TABLEAU SOFTWARE INC		08/23/2016	Private Placement	09/02/2016	Credit Suisse First Boston	3,255.000	202,526	190,687	202,526							(11,839)	(11,839)		
87612E-10-6	TARGET CORP		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	1,664.000	125,595	122,311	125,595							(3,284)	(3,284)	1,541	
87612G-10-1	TARGA RESOURCES CORP		02/17/2016	Tax Free Exchange	05/16/2016	Various	186,000.000	10,517,807	7,983,660	10,517,807							(2,534,147)	(2,534,147)	169,260	
87901J-10-5	TEGNA INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	156.000	3,399	3,201	3,399							(198)	(198)	22	
88076W-10-3	TERADATA CORP		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Bank of America Securities	11.000	337	303	337							(34)	(34)		
881609-10-1	TESORO PETROLEUM CORP		12/01/2016	Various	12/20/2016	Various	172.000	13,898	14,885	13,898							987	987	27	
882508-10-4	TEXAS INSTRUMENTS INC		12/01/2016	Various	12/20/2016	Various	1,025.000	58,073	72,746	58,073							14,673	14,673	667	
88579Y-10-1	3M COMPANY		08/03/2016	Various	12/20/2016	Various	118.000	21,010	21,063	21,010							53	53	246	
886547-10-8	TIFFANY & CO		12/01/2016	Various	12/20/2016	Various	119.000	7,674	8,554	7,674							880	880	51	
887317-30-3	TIME WARNER INC		12/01/2016	Various	12/20/2016	Various	716.000	61,434	61,086	61,434							(348)	(348)	147	
88732J-20-7	TIME WARNER CABLE INC		03/31/2016	Credit Suisse First Boston	05/18/2016	Various	6.000	585	600	585							15	15		
88732J-20-7	TIME WARNER CABLE INC		03/31/2016	Credit Suisse First Boston	05/18/2016	Spin Off	0.000	643	643	643										
891027-10-4	TORCHMARK CORP		12/01/2016	Various	12/20/2016	Various	85.000	5,780	6,054	5,780							273	273		
891906-10-9	TOTAL SYSTEM SERVICES INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	178.000	8,863	8,287	8,863							(575)	(575)	18	
892356-10-6	TRACTOR SUPPLY COMPANY		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Bank of America Securities	159.000	14,516	12,416	14,516							(2,100)	(2,100)	76	
893641-10-0	TRANSDIGM GROUP INC		08/01/2016	Various	09/20/2016	UBS Libra	193.000	53,399	53,979	53,399							580	580		
89417E-10-9	TRAVELERS COS INC		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Various	460.000	54,285	54,828	54,285							543	543	486	
896945-20-1	TRIPADVISOR INC		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	6,929.000	482,313	323,918	482,313							(158,395)	(158,395)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90130A-10-1	TWENTY-FIRST CENTURY FOX INC		08/03/2016	Various	12/20/2016	Various	144,864.000	4,151,185	3,852,245	4,151,185							(298,940)	(298,940)	338	
902494-10-3	TYSON FOODS INC CLASS A		08/01/2016	Various	12/20/2016	Various	681.000	50,049	44,051	50,049							(5,998)	(5,998)	221	
902973-30-4	US BANCORP		12/01/2016	Various	12/20/2016	Various	1,045.000	48,231	49,789	48,231							1,558	1,558		
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		08/01/2016	Various	09/20/2016	Various	266.000	67,962	62,118	67,962							(5,843)	(5,843)		
904311-10-7	UNDER ARMOUR INC		03/31/2016	Credit Suisse First Boston	04/08/2016	Spin Off	0.000	779	779	779										
904311-20-6	UNDER ARMOUR INC UNDER ARMOUR INC - CL C		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	11,180.000	391,576	287,899	391,576							(103,677)	(103,677)		
904311-20-6	UNDER ARMOUR INC UNDER ARMOUR INC - CL C		04/08/2016	Spin Off	06/13/2016	Various	1.000	35	30	35							(5)	(5)		
907818-10-8	UNION PACIFIC CORP		12/01/2016	Various	12/20/2016	Various	832.000	82,570	83,252	82,570							683	683	182	
910047-10-9	UNITED CONTINENTAL HOLDINGS IN		12/01/2016	Various	12/20/2016	Various	2,801.000	138,895	148,581	138,895							9,686	9,686		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/20/2016	UBS Libra	11/15/2016	Bank of America Securities	1.000	108	113	108							5	5	1	
911363-10-9	UNITED RENTAL NA INC		12/01/2016	Various	12/20/2016	Various	258.000	23,576	23,704	23,576							128	128		
913017-10-9	UNITED TECHNOLOGIES CORP		08/03/2016	Various	12/20/2016	Various	220,341.000	22,308,396	22,725,083	22,308,396							416,688	416,688	94,557	
913903-10-0	UNIVERSAL HEALTH SVCS CLASS B		12/01/2016	Various	12/21/2016	Various	7,058.000	891,735	755,005	891,735							(136,730)	(136,730)	1,089	
91529Y-10-6	UNUM GROUP		12/01/2016	Various	12/20/2016	Various	289.000	11,088	11,527	11,088							439	439		
917047-10-2	URBAN OUTFITTERS INC		09/20/2016	UBS Libra	12/20/2016	Bank of America Securities	34.000	1,212	1,033	1,212							(179)	(179)		
918204-10-8	VF CORP		08/03/2016	Various	09/20/2016	Various	1,946.000	109,198	124,944	109,198							15,746	15,746	720	
91913Y-10-0	VALERO ENERGY CORP		12/01/2016	Various	12/20/2016	Various	999.000	58,095	62,366	58,095							4,271	4,271	253	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	93.000	8,822	8,927	8,822							105	105		
92343E-10-2	VERISIGN INC		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	267.000	22,881	20,950	22,881							(1,931)	(1,931)		
92343V-10-4	VERIZON COMMUNICATIONS INC		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	90.000	4,869	4,579	4,869							(290)	(290)	51	
92345Y-10-6	VERISK ANALYTICS INC		09/20/2016	Various	12/20/2016	Various	85.000	7,177	7,000	7,177							(177)	(177)		
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	15,027.000	1,484,019	1,111,044	1,484,019							(372,976)	(372,976)		
92532W-10-3	VERSUM MATERIALS INC		10/03/2016	Spin Off	11/15/2016	Various	7,652.000	168,961	175,941	168,961							6,980	6,980		
92826C-83-9	VISA INC		08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Various	1,798.000	141,575	143,926	141,575							2,351	2,351	425	
92829N-2#-1	VISANT HOLDING CORP CLASS A		03/31/2016	Private Placement	04/01/2016	Private Placement	0.000												128,225	
929042-10-9	VORNADO REALTY TRUST		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	306.000	33,095	30,648	33,095							(2,446)	(2,446)	193	
929160-10-9	VULCAN MATERIALS CO		12/01/2016	Various	12/20/2016	Various	33.000	4,106	4,156	4,106							50	50	1	
931142-10-3	WAL-MART STORES INC		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	829.000	61,215	59,581	61,215							(1,633)	(1,633)	415	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		08/03/2016	Various	09/20/2016	Various	29,869.000	2,402,386	2,497,723	2,402,386							95,338	95,338	10,759	
94106L-10-9	WASTE MANAGEMENT INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	299.000	19,873	18,896	19,873							(977)	(977)	123	
941848-10-3	WATERS CORP		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	6.000	958	930	958							(27)	(27)		
949746-10-1	WELLS FARGO & CO		12/01/2016	Various	12/20/2016	Various	4,518.000	219,930	216,092	219,930							(3,838)	(3,838)	1,485	
95040Q-10-4	WELLTOWER INC		02/02/2016	Various	06/15/2016	Various	61,982.000	3,849,299	4,557,161	3,849,299							707,862	707,862	69,457	
958102-10-5	WESTERN DIGITAL CORP		08/03/2016	Liquidnet (Equity Trade)	12/21/2016	Credit Suisse First Boston	6,121.000	274,936	423,868	274,936							148,932	148,932	3,061	
958102-10-5	WESTERN DIGITAL CORP		05/11/2016	Spin Off	05/11/2016	Various	0.000	7	6	7							(1)	(1)		
959802-10-9	WESTERN UNION CO		12/01/2016	Various	12/20/2016	Various	228.000	4,639	4,733	4,639							95	95	36	
96145D-10-5	WESTROCK CO		06/14/2016	Various	09/20/2016	Various	155,782.000	5,907,084	6,250,736	5,907,084							343,652	343,652	7	
96145D-10-5	WESTROCK CO		05/04/2016	Barclays	05/16/2016	Spin Off	0.000	148,190	148,190	148,190										
962166-10-4	WEYERHAEUSER CO		02/22/2016	Tax Free Exchange	02/22/2016	Various	0.000	12	9	12							(3)	(3)		
963320-10-6	WHIRLPOOL CORP		08/01/2016	Liquidnet (Equity Trade)	12/20/2016	Various	28.000	5,389	4,667	5,389							(723)	(723)	38	
966837-10-6	WHOLE FOODS MARKET INC		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	74.000	2,256	2,087	2,256							(170)	(170)		
96949L-10-5	WILLIAMS PARTNERS LP		03/01/2016	Various	03/11/2016	Piper Jaffray	65,700.000	1,319,351	1,229,805	1,319,351							(89,546)	(89,546)	29,070	
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/01/2016	Various	12/20/2016	Various	244.000	17,555	17,893	17,555							339	339	52	
983134-10-7	WYNN RESORTS		08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	108.000	10,582	11,175	10,582							592	592	54	
98389B-10-0	XCEL ENERGY INC		03/31/2016	Credit Suisse First Boston	05/31/2016	Robert W Baird	10.000	418	413	418							(5)	(5)		
983919-10-1	XILINX INC		12/01/2016	Various	12/20/2016	Various	21.000	1,120	1,259	1,120							138	138	1	
984121-10-3	XEROX CORP		08/01/2016	Various	09/20/2016	UBS Libra	6,007.000	60,900	58,807	60,900							(2,093)	(2,093)	2	
988498-10-1	YUM! BRANDS INC		08/01/2016	Liquidnet (Equity Trade)	11/15/2016	Various	3,486.000	311,800	307,088	311,800							(4,712)	(4,712)	672	
988498-10-1	YUM! BRANDS INC		08/03/2016	Various	11/01/2016	Spin Off	0.000	525,912	525,912	525,912										
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		11/01/2016	Spin Off	11/15/2016	Various	24,643.000	596,611	645,637	596,611							49,026	49,026		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/20/2016	Various	12/21/2016	Credit Suisse First Boston	12,130.000	1,582,783	1,232,032	1,582,783							(350,751)	(350,751)	2,911	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
989701-10-7	ZIONS BANCORPORATION		12/01/2016	Various	12/20/2016	Various	67.000	2,648	2,941	2,648							292	292		
98978V-10-3	ZOETIS INC		06/10/2016	Various	07/29/2016	Various	307,240.000	14,060,713	14,889,332	14,060,713							828,619	828,619	43,518	
G0177J-10-8	ALLERGAN PLC		09/20/2016	Various	12/21/2016	Various	85,602.000	21,790,553	20,401,125	21,790,553							(1,389,427)	(1,389,427)		
125491-10-0	CI FINANCIAL CORP		09/28/2016	Various	10/11/2016	Various	30,000.000	616,602	554,939	601,668						(14,933)	(46,730)	(61,663)	6,943	
25675T-10-7	DOLLARAMA INC		01/12/2016	RBC Dominion	04/19/2016	Various	2,000.000	104,117	141,598	115,759						11,642	25,839	37,481		
303901-10-2	FAIRFAX FINANCIAL HLDGS		08/30/2016	Various	10/07/2016	JP Morgan Inc	202.000	106,014	110,699	103,942						(2,072)	6,758	4,686		
82509L-10-7	SHOPIFY INC - CLASS A	A	08/05/2016	Private Placement	08/17/2016	Various	322,359.000	8,928,060	9,079,736	8,928,060							151,675	151,675		
000000-00-0	WASTEHOLDCO 1 LIMITED A ORDINARY SHARES	B	10/20/2016	Taxable Exchange	10/20/2016	Taxable Exchange	22,470.000		119,838								119,838	119,838		
143658-30-0	CARNIVAL CORP	C	12/01/2016	Various	12/20/2016	Various	292,670.000	14,092,766	13,540,686	14,092,766							(552,080)	(552,080)	88,966	
654111-10-3	NIKON CORP	B	02/17/2016	Various	05/31/2016	Various	338,600.000	5,016,097	4,995,436	5,296,314						280,218	(300,879)	(20,661)	17,616	
806857-10-8	SCHLUMBERGER LTD	C	04/04/2016	Spin Off	04/04/2016	Various	0.000	4	4	4										
82481R-10-6	SHIRE PHARMACEUTICALS ADR	D	06/03/2016	Spin Off	06/30/2016	Deutsche Bank Capital	1,005.000	143,066	184,976	143,066							41,911	41,911		
82481R-10-6	SHIRE PHARMACEUTICALS ADR	D	06/03/2016	Spin Off	06/03/2016	Various	1.000	77	103	77							26	26		
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR	D	08/30/2016	Various	10/07/2016	Deutsche Bank Capital	2,841.000	74,781	87,580	74,781							12,799	12,799	1,035	
892306-10-1	TOYO SUISAN KAISHA LTD	B	08/31/2016	Various	10/11/2016	Bank of America Securities	3,100.000	121,217	131,212	128,397						7,180	2,815	9,995	736	
92763W-10-3	VIPSHOP HOLDINGS LTD ADR	D	09/28/2016	Various	10/10/2016	Various	95,000.000	1,127,562	1,494,238	1,127,562							366,675	366,675		
B53789-10-1	KBC BANKVERZEKERINGSHOLDING	B	07/20/2016	Various	10/10/2016	Bank of America Securities	14,000.000	688,334	841,445	690,216						1,881	151,230	153,111		
D07112-11-9	BAYER AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	372.000	37,189	37,377	37,550						362	(174)	188		
D12459-10-9	BRENNTAG AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	582.000	27,892	32,173	28,612						720	3,561	4,281	371	
D1764R-10-0	VONOVIA SE	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,174.000	43,519	41,933	43,996						477	(2,063)	(1,586)		
D191RS-10-2	DEUTSCHE BOERSE AG	B	07/07/2016	Tax Free Exchange	10/10/2016	Bank of America Securities	11,000.000	618,693	872,175	535,420						(83,272)	336,755	253,483		
D2046U-17-6	DEUTSCHE WOHNEN AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	430.000	15,579	14,433	15,686						107	(1,253)	(1,146)		
D28304-10-9	GEA GROUP AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,670.000	75,455	89,525	76,353						898	13,172	14,070	366	
D28304-10-9	GEA GROUP AG	B	01/11/2016	Various	04/21/2016	Return of Capital	0.000	354	366	366						12		12	(366)	
D32051-12-6	HENKEL AG & CO KGAA VORZUG	B	08/30/2016	Various	10/07/2016	Various	755.000	90,783	97,085	91,278						496	5,807	6,303		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	4,182.000	57,644	75,168	57,736						92	17,432	17,524	393	
D35415-10-4	INFINEON TECHNOLOGIES AG	B	02/11/2016	Goldman Sachs Co	02/19/2016	Return of Capital	0.000	400	393	393						(7)		(7)	(393)	
D4960A-10-3	LEG IMMOBILIEN AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	67.000	6,391	5,925	6,434						43	(509)	(466)		
D66992-10-4	SAP AG	B	06/28/2016	Various	10/10/2016	Bank of America Securities	12,000.000	914,984	1,078,458	913,022						(1,962)	165,436	163,474		
D827A1-10-8	SYMRISE AG	B	08/30/2016	Various	10/10/2016	Various	4,718.000	293,920	336,908	297,261						3,341	39,647	42,988	2,680	
D83066-10-6	TAG TEGERNSEE IMMOB & BETEIL	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	251.000	3,480	3,360	3,504						24	(143)	(119)		
E04908-11-2	AMADEUS IT GROUP SA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,231.000	55,438	60,166	55,989						552	4,177	4,729	231	
F12033-13-4	DANONE SA	B	08/30/2016	Various	10/07/2016	Various	1,953.000	140,244	140,514	140,855						610	(340)	270		
F2013Q-10-7	EULER HERMES GROUP	B	07/26/2016	Various	10/07/2016	JP Morgan Inc	93.000	7,818	7,852	7,900						83	(48)	35		
F2457H-10-0	DASSAULT SYSTEMS SA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	358.000	28,546	30,079	28,811						265	1,268	1,533	75	
F56196-18-5	LEGRAND SA	B	08/30/2016	Various	10/07/2016	Various	1,700.000	87,135	95,855	88,766						1,631	7,089	8,720	1,019	
F56196-18-5	LEGRAND SA	B	03/08/2016	Various	05/31/2016	Return of Capital	0.000	405	411	411						7		7	(411)	
F72027-10-9	PERNOD RICARD SA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,138.000	125,426	131,928	126,939						1,513	4,989	6,502	703	
F86921-10-7	SCHNEIDER ELECTRIC SA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	4,816.000	257,605	335,989	263,584						5,980	72,405	78,385	9,163	
F86921-10-7	SCHNEIDER ELECTRIC SA	B	02/02/2016	Various	05/05/2016	Return of Capital	0.000	8,769	9,181	9,181						412		412	(9,181)	
G0084W-10-1	Adient PLC	C	10/31/2016	Spin Off	11/15/2016	Various	6,671.000	331,204	303,755	331,204							(27,449)	(27,449)		
G0084W-10-1	Adient PLC	C	10/31/2016	Spin Off	10/31/2016	Various	0.000	10	9	10										
G01767-10-5	ALKERMES PLC	D	09/01/2016	Various	10/10/2016	Various	31,400.000	1,003,148	1,467,997	1,003,148							464,849	464,849		
G02604-11-7	AMEC FOSTER WHEELER PLC	B	07/08/2016	Investment Technology Group	10/12/2016	Various	60,000.000	387,242	449,047	339,242						(48,000)	109,805	61,805	5,011	
G0408V-10-2	AON PLC	D	12/01/2016	Various	12/20/2016	Various	151.000	16,888	16,883	16,888							(5)	(5)	5	
G1151C-10-1	ACCENTURE PLC	C	12/01/2016	Various	12/20/2016	Various	97,577.000	10,307,697	11,131,685	10,307,697							823,988	823,988	40	
G16968-11-0	BUNZL PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	571.000	17,411	16,518	16,516						(894)	2	(892)		
G1699R-10-7	BURBERRY GROUP PLC	B	04/28/2016	Various	06/13/2016	Various	30,000.000	541,864	456,503	539,005						(2,859)	(82,502)	(85,361)		
G23296-19-0	COMPASS GROUP PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,286.000	24,104	23,894	22,862						(1,241)	1,031	(210)		
G25839-10-4	COCA-COLA EUROPEAN PARTNERS	D	05/27/2016	Spin Off	05/31/2016	Robert W Baird	2,087.000	66,824	80,953	66,824							14,129	14,129		
G27823-10-6	DELPHI AUTOMOTIVE PLC	D	09/20/2016	Various	12/20/2016	Various	8,089.000	529,477	569,571	529,477							40,094	40,094	5,840	
G29183-10-3	EATON CORP PLC	C	12/01/2016	Various	12/20/2016	Various	244.000	16,129	16,057	16,129							(72)	(72)		
G30401-10-6	ENDO INTERNATIONAL PLC	C	08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	360.000	6,566	7,297	6,566							731	731		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G3122U-14-5	ESPRIT HOLDINGS LTD	B	08/03/2016	Various	10/11/2016	Bank of America Securities	12,100.000	9,167	10,252	9,167						(1)	1,085	1,084		
G41440-14-3	COBHAM PLC	B	06/17/2016	Brown Brothers Harriman	10/07/2016	JP Morgan Inc	56,119.000	70,325	119,689	62,108						(8,217)	57,581	49,364	1,426	
G42504-10-3	HALMA PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	629.000	8,531	8,706	8,093						(439)	613	174	19	
G4576K-10-4	HIKMA PHARMACEUTICALS PLC	B	08/10/2016	Various	10/10/2016	Bank of America Securities	25,000.000	726,674	623,847	679,850						(46,824)	(56,002)	(102,826)	3,795	
G4593F-13-8	HISCOX LTD	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	955.000	13,237	12,317	11,744						(1,493)	573	(920)	82	
G47152-11-4	IMI PLC	B	03/09/2016	Various	10/07/2016	JP Morgan Inc	13,458.000	163,222	185,458	141,991						(21,232)	43,467	22,235	7,232	
G4753Q-10-6	IG GROUP HOLDINGS PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	447.000	5,299	4,823	5,027						(272)	(204)	(476)	125	
G4911B-10-8	INTERTEK GROUP PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	647.000	30,002	29,796	26,635						(3,367)	3,161	(206)	153	
G491BT-10-8	INVESCO LTD	C	08/03/2016	Liquidnet (Equity Trade)	12/20/2016	Various	381.000	11,068	11,625	11,068							557	557	111	
G49374-14-6	BANK OF IRELAND	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	40,773.000	10,304	8,300	10,397						93	(2,097)	(2,004)		
G4947@-10-9	IRONSHORE INC CLASS A ORDINARY SHARES	D	12/15/2016	Private Placement	12/16/2016	Private Placement	0.000												49,522	
G4984A-11-0	ITV PLC	B	07/20/2016	Various	10/10/2016	Bank of America Securities	110,000.000	273,354	235,261	255,760						(17,594)	(20,499)	(38,093)		
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	12/01/2016	Citibank	12/20/2016	Bank of America Securities	353.000	16,125	15,126	16,125							(999)	(999)		
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	08/03/2016	Various	10/31/2016	Spin Off	0.000	122,364	122,364	122,364										
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	08/03/2016	Various	09/06/2016	Various	0.000	3	3	3										
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	08/03/2016	Various	09/06/2016	Various	1,160.000												179	
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	09/06/2016	Spin Off	12/20/2016	Various	131.000	6,289	5,707	6,289							(582)	(582)		
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	09/06/2016	Spin Off	10/31/2016	Spin Off	0.000	189,530	189,530	189,530										
G51502-10-5	JOHNSON CONTROLS INTL PLC	C	09/06/2016	Spin Off	09/06/2016	Various	0.000	3	3	3										
G52416-10-7	KERRY GROUP PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	2,648.000	240,220	207,635	239,185						(1,035)	(31,549)	(32,584)	342	
G5785G-10-7	MALLINCKRODT PLC	C	12/01/2016	Various	12/21/2016	Various	8,482.000	630,275	447,537	630,275							(182,738)	(182,738)		
G5960L-10-3	MEDTRONIC PLC	C	08/01/2016	Various	12/20/2016	Various	1,635.000	143,956	135,818	143,956							(8,138)	(8,138)	188	
G60754-10-1	MICHAEL KORS HOLDINGS LTD	D	08/01/2016	Bloomberg Trade Book	12/20/2016	Various	754.000	39,932	35,388	39,932							(4,544)	(4,544)		
G6518L-10-8	NIELSEN HOLDINGS PLC	C	08/03/2016	Various	12/21/2016	Various	21,812.000	1,164,130	955,699	1,164,130							(208,431)	(208,431)	13,077	
G6542T-11-9	NOBLE GROUP LTD	B	08/04/2016	Various	10/11/2016	Citibank	5,000,000.000	502,463	715,309	495,734						(6,729)	219,575	212,846		
G7420A-10-7	RECKITT BENCKISER GROUP PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,381.000	137,258	124,884	123,644						(13,614)	1,240	(12,374)	857	
G75093-11-5	RENTOKIL INITIAL PLC	B	09/30/2016	Various	10/07/2016	JP Morgan Inc	14,664.000	42,788	41,416	40,344						(2,444)	1,073	(1,371)		
G7771K-14-2	SAGE GROUP PLC	B	04/28/2016	Investment Technology Group	10/10/2016	Bank of America Securities	15,000.000	130,772	137,346	110,692						(20,080)	26,653	6,573	1,045	
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	12/01/2016	Citibank	12/20/2016	Bank of America Securities	253.000	9,676	9,801	9,676							125	125		
G7S00T-10-4	PENTAIR PLC	D	08/03/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	821.000	51,206	48,857	51,206							(2,349)	(2,349)		
G81276-10-0	SIGNET JEWELERS LTD	C	12/01/2016	Various	12/09/2016	Various	596.000	53,875	55,799	53,875							1,924	1,924		
G8338K-10-4	SPECTRIS PLC	B	01/08/2016	Bank of America Securities	10/07/2016	JP Morgan Inc	849.000	21,421	22,757	18,340						(3,080)	4,417	1,337	374	
G83561-12-9	SPIRAX-SARCO ENGINEERING PLC	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	2,919.000	135,509	165,706	118,191						(17,319)	47,515	30,196	1,269	
G95248-13-7	WEIR GROUP PLC/THE	B	01/12/2016	Investment Technology Group	10/10/2016	Bank of America Securities	5,000.000	63,134	109,888	54,010						(9,124)	55,879	46,755	3,033	
G9606P-19-7	WHITBREAD PLC	B	07/08/2016	Various	10/10/2016	Bank of America Securities	7,000.000	368,102	326,443	326,749						(41,353)	(307)	(41,660)	4,103	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	08/01/2016	Various	12/20/2016	Various	657.000	80,791	82,419	80,791							1,627	1,627	105	
G97744-10-9	WORLDPAY GROUP PLC	B	04/11/2016	Investment Technology Group	10/10/2016	Bank of America Securities	80,000.000	314,426	295,626	273,245						(41,181)	22,381	(18,800)	639	
G98294-10-4	XL GROUP LTD	D	12/01/2016	Various	12/20/2016	Various	935.000	32,621	32,881	32,621							261	261	107	
G98294-10-4	XL GROUP LTD	D	07/26/2016	Tax Free Exchange	12/20/2016	Various	140.000	5,398	4,890	5,398							(508)	(508)	28	
G9T75R-10-3	VODAFONE GROUP PLC	B	07/26/2016	Various	08/01/2016	Various	4,097.000	13,460	12,506	13,244						(216)	(738)	(954)	269	
H1467J-10-4	CHUBB LTD	D	04/21/2016	Piper Jaffray	05/09/2016	Deutsche Bank Capital	16,900.000	1,999,491	2,074,344	1,999,491							74,852	74,852		
H1467J-10-4	CHUBB LTD	D	01/15/2016	Spin Off	01/15/2016	Various	0.000	23	31	23							8	8		
H25662-18-2	CIE FINANCIERE RICHEMONT SA	B	09/09/2016	Various	10/07/2016	JP Morgan Inc	4,674.000	280,952	285,124	280,729						(223)	4,395	4,172	5,322	
H2906T-10-9	GARMIN LTD	D	08/01/2016	Bloomberg Trade Book	11/15/2016	Various	104.000	5,804	4,948	5,804							(855)	(855)	53	
H2942E-12-4	GEBERIT AG	B	06/27/2016	Goldman Sachs Co	10/07/2016	JP Morgan Inc	2.000	721	867	720						(1)	148	147		
H3238Q-10-2	GIVAUDAN-REG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	37.000	73,449	74,843	74,352						903	491	1,394		
H42097-10-7	UBS GROUP AG	B	08/31/2016	Various	10/07/2016	JP Morgan Inc	17,953.000	261,718	249,370	265,340						3,623	(15,970)	(12,347)	9,822	
H42097-10-7	UBS GROUP AG	B	03/03/2016	Various	05/12/2016	Return of Capital	0.000	9,657	9,923	9,923						267		267	(9,923)	
H57312-46-6	NESTLE SA REG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	3,038.000	229,637	234,240	232,517						2,880	1,724	4,604	932	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H69293-21-7	ROCHE HOLDING AG - GENUSSCHEIN	B	07/26/2016	Various	10/07/2016	Various	149.000	38,593	37,683	39,180						587	(1,497)	(910)		
H7258G-20-9	SCHINDLER HOLDING AG	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	27.000	5,089	5,014	5,135						46	(121)	(75)		
H7484G-10-6	SGS SA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	30.000	65,200	66,277	66,036						836	241	1,077		
H84520-11-5	SYNGENTA AG	B	05/18/2016	Taxable Exchange	10/07/2016	JP Morgan Inc	624.000	250,055	272,948	252,329						2,274	20,619	22,893		
H84989-10-4	TE CONNECTIVITY LTD	D	08/01/2016	Liquidnet (Equity Trade)	09/20/2016	UBS Libra	57.000	3,428	3,587	3,428							159	159	21	
H8817H-10-0	TRANSOCEAN LTD	C	11/14/2016	Morgan Stanley & Co	11/15/2016	Bank of America Securities	32.000	340	346	340							5	5		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	07/26/2016	Various	08/02/2016	Various	73.000	17,722	17,464	17,890						168	(426)	(258)		
J00882-12-6	AJINOMOTO CO INC	B	10/20/2016	Various	11/24/2016	Various	304,000.000	6,806,260	6,430,496	6,939,552						133,291	(509,056)	(375,765)	21,334	
J0279C-10-7	ASAHI INTECC CO LTD	B	07/20/2016	Various	11/11/2016	Various	38,900.000	1,617,054	1,729,078	1,639,141						22,087	89,937	112,024	240	
J0312N-10-2	MEBUKI FINANCIAL GROUP INC	B	09/28/2016	Tax Free Exchange	10/11/2016	Bank of America Securities	37,440.000	143,733	131,721	118,249						(25,484)	13,472	(12,012)		
J04578-12-6	BRIDGESTONE	B	03/10/2016	Various	06/10/2016	Various	22,700.000	830,309	771,702	879,588						49,279	(107,886)	(58,607)		
J05250-13-9	CASIO COMPUTER CO LTD	B	07/12/2016	Various	07/22/2016	Various	155,800.000	2,815,690	2,346,287	2,876,344						60,654	(530,057)	(469,403)	177	
J05670-10-4	CHIBA BANK LTD	B	07/26/2016	Various	10/11/2016	Bank of America Securities	2,000.000	9,580	11,671	9,981						401	1,690	2,091	119	
J06930-10-1	CHUGAI PHARMACEUTICAL CO LTD	B	01/14/2016	Various	07/14/2016	Various	12,400.000	402,887	412,184	421,495						18,609	(9,311)	9,298	1,406	
J0R63K-10-0	AIMING INC	B	01/06/2016	Various	01/14/2016	Nomura	127,400.000	846,252	672,696	852,307						6,055	(179,611)	(173,556)		
J11718-11-1	DAIWA SECURITIES GROUP INC	B	07/26/2016	Various	10/11/2016	Various	441,000.000	2,820,871	2,707,528	2,940,537						119,666	(233,010)	(113,344)	44,282	
J12327-10-2	DISCO CORP	B	02/23/2016	Various	06/29/2016	Various	32,500.000	3,046,864	2,843,357	3,239,217						192,353	(395,861)	(203,508)	37,341	
J1346E-10-0	FAST RETAILING CO LTD	B	01/21/2016	Daiwa Securities America, Inc	01/27/2016	Mizuho	2,400.000	712,818	761,107	705,967						(6,851)	55,140	48,289		
J17304-13-0	GLORY LTD	B	08/31/2016	Various	10/11/2016	Bank of America Securities	300.000	8,654	10,205	8,676						22	1,529	1,551	71	
J17976-10-1	HACHIJUNI BANK LTD	B	05/27/2016	Citibank	10/11/2016	Bank of America Securities	1,000.000	4,404	5,258	4,702						299	556	855	47	
J18229-10-4	GMO PAYMENT GATEWAY INC	B	09/20/2016	Various	12/05/2016	Various	28,900.000	1,490,451	1,129,949	1,371,332						(119,118)	(241,384)	(360,502)	5,996	
J18396-12-7	HANKYU HANSHIN HOLDINGS INC	B	04/06/2016	Various	06/24/2016	Various	505,000.000	3,175,412	3,458,420	3,448,090						272,678	10,330	283,008	11,291	
J1915K-10-7	HEARTS UNITED GROUP CO LTD	B	07/25/2016	Various	12/05/2016	Various	46,400.000	1,459,169	1,369,997	1,409,756						(49,414)	(39,759)	(89,173)	2,646	
J19782-10-1	HIROSE ELECTRIC CO LTD	B	08/31/2016	Various	10/11/2016	Bank of America Securities	400.000	49,159	53,333	50,947						1,789	2,386	4,175	379	
J20087-10-2	H I S CO LTD	B	02/17/2016	Various	04/11/2016	Various	127,500.000	3,853,464	3,515,317	4,144,000						290,537	(628,683)	(338,146)		
J20538-11-2	HITACHI METALS LTD	B	03/02/2016	Various	03/29/2016	Various	154,700.000	1,792,066	1,644,340	1,847,807						55,741	(203,467)	(147,726)	15,226	
J22260-11-1	NORTH PACIFIC BANK LTD	B	08/31/2016	Various	10/11/2016	Bank of America Securities	2,600.000	7,620	9,314	7,869						248	1,445	1,693	102	
J2467E-10-1	INPEX CORP	B	07/26/2016	Various	10/11/2016	Bank of America Securities	1,700.000	13,276	16,247	13,857						581	2,390	2,971	121	
J25027-10-3	ITO EN LTD	B	09/29/2016	Various	10/11/2016	Bank of America Securities	2,100.000	67,237	74,593	69,468						2,232	5,125	7,357	68	
J2563B-10-0	TIS INC	B	06/14/2016	Various	11/01/2016	Various	129,800.000	3,026,709	3,077,213	3,174,048						147,339	(96,835)	50,504	15,229	
J28541-10-0	JOYO BANK LTD	B	07/26/2016	Various	09/28/2016	Tax Free Exchange	2,000.000	7,303	7,303	7,303									95	
J29699-10-5	JX HOLDINGS INC	B	05/31/2016	Various	07/13/2016	Various	773,000.000	3,220,801	2,955,236	3,424,613						203,812	(469,377)	(265,565)		
J30642-16-9	KAO CORP	B	08/31/2016	Various	10/11/2016	Various	800.000	43,616	44,370	43,727						111	643	754		
J31843-10-5	KDDI CORP	B	08/31/2016	Various	09/20/2016	Various	3,800.000	104,997	108,441	108,039						3,042	403	3,445	30	
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO	B	08/31/2016	Various	10/11/2016	Bank of America Securities	300.000	13,458	15,384	13,405						(53)	1,978	1,925	59	
J34555-14-4	KOBE STEEL LTD	B	07/27/2016	Various	12/01/2016	Daiwa Securities America, Inc	90,000.000	759,849	873,825	704,636						(55,213)	169,189	113,976		
J38382-10-7	KYOWA HAKKO KIRIN CO LTD	B	02/17/2016	Various	04/12/2016	Mitsubishi UFJ Sec (USA) Inc	78,700.000	1,170,385	1,269,443	1,256,773						86,388	12,670	99,058		
J38932-10-9	LINE CORP	B	09/28/2016	Various	10/11/2016	Morgan Stanley & Co	25,000.000	1,119,042	1,191,209	1,103,081						(15,962)	88,129	72,167		
J43293-10-9	MISUMI GROUP INC	B	09/20/2016	Various	10/11/2016	Bank of America Securities	7,700.000	129,689	144,464	129,918						230	14,546	14,776	464	
J44002-12-9	MITSUBISHI HEAVY INDUSTRIES	B	01/04/2016	Mitsubishi UFJ Sec (USA) Inc	01/20/2016	Various	151,000.000	673,764	608,122	683,735						9,971	(75,613)	(65,642)		
J4599L-10-2	MIZUHO FINANCIAL GROUP INC	B	01/07/2016	Various	02/01/2016	Ichiyoshi Securities Ltd Tokyo	207,400.000	415,218	331,891	405,747						(9,471)	(73,857)	(83,328)		
J46496-12-1	DMG MORI SEIKI CO LTD	B	06/16/2016	Various	06/28/2016	Various	529,100.000	5,189,320	5,276,840	5,740,700						551,380	(463,860)	87,520	12,414	
J46840-10-4	MURATA MANUFACTURING CO LTD	B	04/08/2016	Credit Suisse First Boston	04/19/2016	UBS Libra	13,700.000	1,611,577	1,766,676	1,598,436						(13,141)	168,240	155,099		
J47873-10-4	NAKAMURA CHOUKOU CO LTD	B	05/27/2016	Various	06/24/2016	Various	103,200.000	3,705,265	2,759,736	3,945,438						240,174	(1,185,702)	(945,528)	5,841	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J48454-10-2	BANDAI NAMCO HOLDINGS INC	B	07/19/2016	Various	11/02/2016	Various	44,700.000	1,119,768	1,331,486	1,145,448						25,680	186,039	211,719	4,232	
J49076-11-0	NGK INSULATORS LTD	B	10/17/2016	Various	12/01/2016	Various	114,700.000	2,239,576	2,207,253	2,249,183						9,607	(41,930)	(32,323)	7,196	
J49119-10-0	NGK SPARK PLUG CO LTD	B	05/09/2016	Various	06/14/2016	Various	197,300.000	4,039,800	3,437,006	4,140,966						101,166	(703,960)	(602,794)		
J50538-11-5	NIHON KOHDEN CORP	B	07/26/2016	Various	10/11/2016	Bank of America Securities	1,300.000	37,578	32,147	39,494						1,916	(7,347)	(5,431)	177	
J50883-10-7	NIHON M & A CENTER INC	B	02/17/2016	Mitsubishi UFJ Sec (USA) Inc	04/08/2016	Credit Suisse First Boston	400.000	17,209	24,138	18,086						877	6,051	6,928	106	
J51699-10-6	NINTENDO CO	B	10/17/2016	Various	12/12/2016	Various	6,900.000	1,411,429	1,649,569	1,312,159						(99,270)	337,409	238,139	209	
J55505-10-1	NSK LTD	B	07/27/2016	Various	11/17/2016	Various	412,200.000	3,318,612	3,958,756	3,389,620						71,007	569,137	640,144	48,495	
J58472-11-9	NITTO DENKO CORP	B	01/21/2016	Daiwa Securities America, Inc	01/27/2016	Mizuho	12,600.000	740,502	757,442	733,385						(7,117)	24,057	16,940		
J58699-10-9	SOMPO HOLDINGS INC	B	05/30/2016	Various	11/02/2016	Various	28,800.000	806,006	901,156	855,599						49,593	45,557	95,150	4,513	
J5900F-10-6	NOMURA RESEARCH INSTITUTE	B	08/31/2016	Various	10/11/2016	Various	1,100.000	39,352	38,506	40,363						1,011	(1,857)	(846)	157	
J5946V-10-7	OBIC CO LTD	B	08/31/2016	Various	10/11/2016	Bank of America Securities	200.000	10,448	10,161	10,417						(31)	(256)	(287)	68	
J61374-12-0	OMRON CORP	B	09/16/2016	Various	10/11/2016	Bank of America Securities	8,700.000	292,928	315,875	292,981						53	22,894	22,947	2,344	
J6150N-10-4	SUMITOMO MITSUI TRUST HOLDINGS	B	11/10/2016	Various	12/05/2016	Various	655,800.000	3,589,912	3,615,336	3,501,042						(88,870)	114,294	25,424	1,803	
J6150N-10-4	SUMITOMO MITSUI TRUST HOLDINGS	B	09/14/2016	Various	09/28/2016	Various	1,278,000.000												65,836	
J63137-10-3	OSG CORP	B	02/17/2016	Mitsubishi UFJ Sec (USA) Inc	05/30/2016	Nikko	800.000	13,619	14,209	13,943						324	266	590	150	
J63739-10-6	PIGEON CORP	B	07/25/2016	Various	10/28/2016	Various	127,900.000	2,650,641	3,750,785	2,942,058						291,417	808,727	1,100,144	32,331	
J6448E-10-6	RESONA HOLDINGS INC	B	04/12/2016	Mitsubishi UFJ Sec (USA) Inc	05/27/2016	Various	976,900.000	3,539,697	3,647,476	3,514,448						(25,249)	133,029	107,780		
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD	B	09/14/2016	Various	10/11/2016	Bank of America Securities	5,000.000	85,427	84,127	84,154						(1,274)	(26)	(1,300)	395	
J68467-10-9	SANTEN PHARMACEUTICAL CO LTD	B	09/16/2016	Various	10/11/2016	Various	17,400.000	248,416	254,232	259,098						10,682	(4,866)	5,816	1,780	
J69972-10-7	SECOM CO	B	09/15/2016	Various	10/11/2016	Bank of America Securities	3,900.000	291,431	285,009	303,881						12,450	(18,872)	(6,422)	2,592	
J7165H-10-8	SEVEN & I HOLDINGS CO LTD	B	06/29/2016	Various	09/15/2016	Various	73,500.000	3,106,777	3,103,049	3,198,265						91,488	(95,215)	(3,727)	21,039	
J75390-10-4	SHOWA SHELL SEKIYU KK	B	10/04/2016	Credit Suisse First Boston	12/12/2016	Various	206,500.000	1,889,578	2,057,306	1,694,837						(194,741)	362,469	167,728		
J75511-10-5	SIIX CORP	B	06/29/2016	Various	12/13/2016	Various	29,100.000	933,947	1,059,476	930,621						(3,326)	128,855	125,529	2,845	
J76637-11-5	STANLEY ELECTRIC CO LTD	B	02/17/2016	Various	03/04/2016	Various	18,000.000	366,062	412,026	363,809						(2,253)	48,217	45,964		
J7665M-10-2	START TODAY CO LTD	B	09/05/2016	Various	10/11/2016	Goldman Sachs Co	14,100.000	673,682	726,812	666,321						(7,361)	60,490	53,129	2,226	
J77153-12-0	SUMITOMO CHEMICAL	B	07/12/2016	Various	10/05/2016	Various	939,000.000	4,315,194	4,162,147	4,672,940						357,746	(510,793)	(153,047)	54,838	
J7771X-10-9	SUMITOMO MITSUI FINANCIAL GR	B	08/31/2016	Various	10/11/2016	Bank of America Securities	900.000	28,072	30,297	28,981						909	1,317	2,226	535	
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD	B	06/27/2016	Various	11/08/2016	Various	677,000.000	2,775,391	2,716,932	2,911,541						136,150	(194,609)	(58,459)	26,827	
J77841-11-2	SUMITOMO REALTY & DEVELOPMENT	B	07/25/2016	Various	10/04/2016	Various	154,000.000	4,056,142	3,888,494	4,197,587						141,444	(309,092)	(167,648)	8,766	
J78874-10-4	SYUPPIN CO LTD	B	06/24/2016	Various	11/30/2016	Various	133,800.000	1,491,580	1,427,647	1,485,158						(6,422)	(57,510)	(63,932)		
J79561-13-0	TAISEI CORP	B	09/28/2016	Various	12/09/2016	Various	456,000.000	2,794,285	3,137,590	2,989,334						195,049	148,256	343,305	46,982	
J80744-10-5	TAKARA LEBEN CO LTD	B	02/17/2016	Various	05/09/2016	Various	232,300.000	1,080,876	1,435,610	1,168,781						87,905	266,829	354,734	18,312	
J83173-10-4	TERUMO CORP	B	08/31/2016	Various	10/11/2016	Various	700.000	29,067	30,302	29,661						595	640	1,235	16	
J83345-10-8	THK CO LTD	B	10/20/2016	Various	12/14/2016	Various	135,100.000	2,650,554	2,956,400	2,365,961						(284,593)	590,439	305,846		
J87000-10-5	TOKYO GAS CO LTD	B	08/31/2016	Various	10/24/2016	Various	1,108,000.000	4,558,499	4,787,595	4,732,310						173,812	55,284	229,096	25,528	
J87473-11-2	TOPCON CORP	B	02/05/2016	Various	04/04/2016	Various	126,200.000	1,233,326	1,592,730	1,306,159						72,833	286,571	359,404	12,740	
J89494-11-6	TORAY INDUSTRIES INC	B	04/19/2016	Various	07/01/2016	Various	406,000.000	3,444,816	3,492,056	3,680,637						235,822	(188,581)	47,241	12,927	
J90268-10-3	TOTO	B	03/02/2016	Various	04/07/2016	Various	51,400.000	1,577,487	1,596,133	1,649,478						71,991	(53,346)	18,645	14,701	
J92676-11-3	TOYOTA MOTOR CORP	B	03/10/2016	UBS Libra	03/18/2016	Nomura	14,200.000	767,435	747,445	777,946						10,512	(30,502)	(19,990)		
J94281-10-2	UT GROUP CO LTD	B	04/08/2016	Various	05/12/2016	Various	138,500.000	608,281	549,101	639,717						31,436	(90,615)	(59,179)		
J95468-12-0	YAKULT HONSHA CO LTD	B	03/14/2016	Various	09/02/2016	Various	17,500.000	806,616	807,052	917,320						110,704	(110,268)	436	3,617	
J95732-10-3	YAMAHA CORP	B	08/31/2016	Deutsche Bank Capital	10/11/2016	Bank of America Securities	100.000	3,280	3,347	3,281						1	65	66	21	
J96612-11-4	YAMATO HOLDINGS CO LTD	B	08/31/2016	Various	10/11/2016	Various	59,700.000	1,190,526	1,253,117	1,186,909						(3,618)	66,209	62,591	152	
J97272-12-4	YOKOGAWA ELECTRIC CORP	B	09/20/2016	Various	10/11/2016	Bank of America Securities	11,000.000	135,079	152,008	135,472						393	16,536	16,929	1,090	
K55633-11-7	JYSKE BANK A S	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	247.000	10,125	12,034	10,213						88	1,821	1,909		
K9419V-11-3	SYDBANK A S	B	08/30/2016	Morgan Stanley & Co	10/07/2016	JP Morgan Inc	58.000	1,806	1,828	1,814						8	14	22		
K94545-11-6	TDC A/S	B	05/27/2016	Citibank	09/15/2016	Deutsche Bank Capital	1,640.000	8,330	9,207	8,419						89	789	878		
L9021*-10-3	TELE COLUMBUS HOLDINGS SA CLASS C SHARES	B	12/22/2016	Private Placement	12/23/2016	Private Placement	0.000												60,529	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
M22465-10-4	CHECK POINT SOFTWARE	D	04/28/2016	National Financial Services	10/10/2016	Knight Securities	4,000.000	335,461	312,554	335,461							(22,907)	(22,907)		
N07045-20-1	ASM INTERNATIONAL NV	B	08/30/2016	Various	10/07/2016	Various	227.000	9,066	8,603	9,099						33	(496)	(463)		
N22717-10-7	CORE LABORATORIES	D	09/09/2016	Various	10/07/2016	Deutsche Bank Capital	539.000	56,191	61,017	56,191							4,827	4,827	245	
N29370-13-2	REED ELSEVIER NV	B	09/22/2016	Various	10/07/2016	JP Morgan Inc	13,057.000	222,496	224,761	223,857						1,361	904	2,265	2,869	
N39427-21-1	HEINEKEN NV	B	08/30/2016	Various	10/07/2016	Various	620.000	57,054	54,938	57,244						189	(2,306)	(2,117)	113	
N4578E-59-5	ING GROEP NV CVA	B	08/30/2016	Various	10/07/2016	Various	3,632.000	43,008	45,640	43,461						453	2,179	2,632	695	
N5017D-12-2	KONINKLIJKE DSM NV	B	08/18/2016	Various	10/10/2016	Bank of America Securities	15,000.000	1,028,081	1,002,953	1,022,581						(5,501)	(19,627)	(25,128)		
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	C	12/01/2016	Citibank	12/20/2016	Bank of America Securities	450.000	41,000	39,649	41,000							(1,352)	(1,352)		
N59465-10-9	MYLAN NV	C	09/20/2016	Various	12/21/2016	Credit Suisse First Boston	27,899.000	1,312,534	1,042,647	1,312,534							(269,888)	(269,888)		
N6596X-10-9	NXP SEMICONDUCTORS	D	05/19/2016	Deutsche Bank Capital	06/30/2016	Barclays	7,750.000	668,314	605,795	668,314							(62,519)	(62,519)		
Q2721E-10-5	COMPUTERSHARE LIMITED	B	06/28/2016	Various	07/08/2016	Various	1,063.000	8,016	7,194	8,368						352	(1,173)	(821)		
Q6634U-10-6	BRAMBLES LTD	B	07/26/2016	Various	10/10/2016	Various	11,722.000	111,869	110,134	116,352						4,483	(6,218)	(1,735)	730	
Q7160T-10-9	ORICA	B	08/31/2016	Various	10/10/2016	Goldman Sachs Co	4,048.000	40,098	49,785	42,777						2,679	7,008	9,687	501	
R1812S-10-5	DNB ASA	B	07/26/2016	Various	10/07/2016	Various	2,444.000	29,723	31,416	30,456						733	961	1,694		
T0783G-10-6	AZIMUT HOLDING SPA	B	09/28/2016	Various	10/10/2016	Bank of America Securities	60,000.000	1,078,258	1,009,118	1,066,762						(11,506)	(57,657)	(69,163)	14,216	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	12/01/2016	Citibank	12/20/2016	Bank of America Securities	3.000	237	256	237							19	19		
W26049-11-9	ERICSSON CLASS B	B	07/26/2016	Various	10/07/2016	JP Morgan Inc	4,614.000	34,870	32,264	34,084						(786)	(1,819)	(2,605)		
W9112U-10-4	SVENSKA HANDELSBANKEN AB	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	12,873.000	153,505	176,659	149,613						(3,892)	27,046	23,154		
X98155-11-6	WARTSILA	B	08/30/2016	Various	10/07/2016	JP Morgan Inc	1,743.000	76,107	79,215	75,939						(168)	3,276	3,108	126	
Y09827-10-9	BROADCOM LTD	D	02/02/2016	Spin Off	02/02/2016	Various	0.000	2	3	2							1	1		
Y09827-10-9	BROADCOM LTD	D	02/01/2016	Tax Free Exchange	03/31/2016	Credit Suisse First Boston	162.000	23,877	25,025	23,877							1,148	1,148	79	
Y09827-10-9	BROADCOM LTD	D	02/01/2016	Tax Free Exchange	02/02/2016	Various	0.000	38	52	38							15	15		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,120,985,792	1,142,972,358	1,124,638,262						3,652,470	18,334,096	21,986,566	11,561,269	
000000-00-0	MITCHELL INC		03/01/2016	INTERNAL TRANSFER	11/30/2016	DISSOLUTION	0.000	2,467,564	2,467,564	2,467,564										
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								2,467,564	2,467,564	2,467,564										
9299999. Subtotal - Common Stocks - Mutual Funds																				
9399999. Subtotal - Common Stocks - Money Market Mutual Funds																				
9799998. Total - Common Stocks								1,123,453,356	1,145,439,922	1,127,105,826						3,652,470	18,334,096	21,986,566	11,561,269	
9899999. Total - Preferred and Common Stocks								1,122,590,781	1,144,577,347	1,126,243,251						3,652,470	18,334,096	21,986,566	12,468,324	
9999999 - Totals								12,633,083,920	12,566,693,873	12,587,235,917		(50,018,080)		(50,018,080)		3,742,585	(20,114,551)	(16,371,966)	174,958,550	43,562,107