ANNUAL STATEMENT

OF THE

American Family Life Assurance Company of Columbus (Aflac)

Of

Omaha

in the state of NE

to the Insurance Department

of the state of

For the Year Ended

December 31, 2016

2016

LIFE AND ACCIDENT AND HEALTH

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ANNUAL STATEMENT

As of December 31, 2016

of the Condition and Affairs of the

American Family Life Assurance Company of Columbus (Aflac)

NAIC Group Code ..... 0370, ... 0370 (Current Period) (Prior Period) | NAIC Company Code..... 60380 | Employer's ID Number..... 58-0663085

Organized under the Laws of... Nebraska | State of Domicile or Port of Entry... Nebraska | Country of Domicile... USA

Incorporated/Organized..... November 17, 1955 | Commenced Business..... April 1, 1956

Statutory Home Office	10306 Regency Parkway Drive, Omaha, NE 68114-3743	
Main Administrative Office	1932 Wynnton Road, Columbus, GA 31999-0001	706-323-3431
Mail Address	1932 Wynnton Road, Columbus, GA 31999-0001	
Primary Location of Books and Records	1932 Wynnton Road, Columbus, GA 31999-0001	706-323-3431
Internet Website Address	aflac.com	
Statutory Statement Contact	Michael Scott Bruder	706-763-4020 Telephone
	mbruder@aflac.com	706-596-3280 Fax
Policy Owner Relations Contact	1932 Wynnton Road, Columbus, GA 31999-0001	1-800-992-3522

OFFICERS

Chairman, Chief Executive Officer..... Daniel Paul Amos
President..... Paul Shelby Amos, II
President (Aflac US) ..... Teresa Lynne White
Executive Vice President ..... Kriss Cloninger, III
Executive Vice President, Chief Financial Officer.....Frederick John Crawford
Executive Vice President, Treasurer .....Kenneth Stuart Janke
Executive Vice President, General Counsel.....Audrey Boone Tillman
Vice President, Corporate Secretary.....Joseph Matthew Loudermilk
Executive Vice President, Global Chief Investment Officer.....Eric Mark Kirsch
Senior Vice President, Chief Accounting Officer.....June Posey Howard
Vice President, Appointed Actuary.....Stephen Fulton Smith

JAPAN BRACH MANAGEMENT

Chairman.....Charles Ditmars Lake, II
President.....Hiroshi Yamauchi
Deputy President..... Masatoshi Koide #
Executive Vice President..... Koji Ariyoshi
First Senior Vice President.....Jun Isonaka
First Senior Vice President.....John Adrian Moorefield

DIRECTORS OR TRUSTEES

Daniel Paul Amos
Paul Shelby Amos, II
Francis Joseph Barrett
Frederick John Crawford #
Kriss Cloninger, III
June Posey Howard
Kenneth Stuart Janke
Charles Boynton Knapp
Douglas Wayne Johnson
Thomas Joseph Kenny

State of..... Georgia
County of..... Muscogee

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

Paul Shelby Amos, II	Joseph Matthew Loudermilk	June Posey Howard
President	Vice President, Secretary	Senior Vice President, Chief Accounting Officer

Subscribed and sworn to before me this 26 Day of January 2017

Ashley Farmer

My commission expires: 12-10-2020

ASHLEY FARMER
My Commission Expires
NOTARY PUBLIC
12-10-2020
MUSCOGEE COUNTY, GEORGIA

a. Is this an original filing? Yes (X) No ( )
b. If no:
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	98,933,206,303	0	98,933,206,303	94,737,304,223
2. Stocks (Schedule D):				
2.1 Preferred stocks	4,907,677	0	4,907,677	4,907,677
2.2 Common stocks	4,509,418,113	13,098	4,509,405,015	2,228,583,704
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	109,778,867	0	109,778,867	1,017,303
3.2 Other than first liens	65,304	65,304	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	203,370,336	0	203,370,336	203,021,373
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....780,596,905, Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....1,158,480,268, Schedule DA)	1,939,077,173	0	1,939,077,173	1,851,880,182
6. Contract loans (including $.....0 premium notes)	180,909,739	0	180,909,739	157,598,100
7. Derivatives (Schedule DB)	713,173,505	0	713,173,505	112,327,160
8. Other invested assets (Schedule BA)	352,933,138	0	352,933,138	353,676,758
9. Receivables for securities	2,371,005	0	2,371,005	507,939
10. Securities lending reinvested collateral assets (Schedule DL)	525,947,211	0	525,947,211	442,562,346
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	107,475,158,371	78,402	107,475,079,969	100,093,386,765
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	723,537,363	0	723,537,363	743,865,800
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	420,142,524	34,163,423	385,979,101	338,365,830
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	7,108,861	0	7,108,861	6,803,550
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	40,561,896	0	40,561,896	39,311,852
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	2,991,161	0	2,991,161	36,254,414
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	62,278,426	62,278,426	0	0
18.2 Net deferred tax asset	338,689,772	338,689,772	0	0
19. Guaranty funds receivable or on deposit	5,421,899	0	5,421,899	4,196,152
20. Electronic data processing equipment and software	21,146,120	14,509,131	6,636,989	7,140,810
21. Furniture and equipment, including health care delivery assets ($.....0)	32,149,010	32,149,010	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	109,988,044	928,847	109,059,197	189,567,003
24. Health care ($.....0) and other amounts receivable	9,879,235	9,879,235	0	0
25. Aggregate write-ins for other-than-invested assets	236,099,386	121,121,003	114,978,383	107,114,038
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	109,485,152,068	613,797,249	108,871,354,819	101,566,006,214
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	109,485,152,068	613,797,249	108,871,354,819	101,566,006,214

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held by premium collection agencies	64,775,414	0	64,775,414	54,115,131
2502. Refundable deposits, primarily leased office space in Japan	42,094,113	1,702,687	40,391,426	38,293,659
2503. Prepaid premium tax recoverable	6,928,621	0	6,928,621	8,806,488
2598. Summary of remaining write-ins for Line 25 from overflow page	122,301,238	119,418,316	2,882,922	5,898,760
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	236,099,386	121,121,003	114,978,383	107,114,038

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $.....28,374,061,216 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....1,471,342 Modco Reserve)	28,374,061,216	24,019,062,740
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	51,992,381,251	49,218,279,959
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve)	436,048,441	299,764,256
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	176,578,099	175,657,511
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	3,374,295,898	3,240,709,274
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....245,408,406 discount; including $.....334,949,942 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	7,045,446,522	8,207,060,211
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	31,074,592	29,905,467
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....41,318,707 assumed and $.....58,192,340 ceded	99,511,047	93,467,679
	9.4 Interest Maintenance Reserve (IMR, Line 6)	1,254,767,429	1,321,164,885
10.	Commissions to agents due or accrued - life and annuity contracts $.....11,806,663, accident and health $.....122,156,730 and deposit-type contract funds $.....0	133,963,393	194,513,702
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	601,312,929	570,773,842
13.	Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	59,110,487	56,307,023
15.1	Current federal and foreign income taxes, including $.....30,299,135 on realized capital gains (losses)	22,053,170	676,498,371
15.2	Net deferred tax liability	633,286,441	404,251,992
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by company as agent or trustee	12,482,981	6,656,652
18.	Amounts held for agents' account, including $.....4,160,143 agents' credit balances	5,605,422	7,497,697
19.	Remittances and items not allocated	48,020,445	59,792,187
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR Line 16, Col. 7)	758,262,178	442,962,496
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	39,853,687	63,397,949
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	1,780,894,298	56,766,845
	24.09 Payable for securities	40,946,969	53,037,603
	24.10 Payable for securities lending	525,947,211	941,241,587
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	204,395,449	129,381,633
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	97,650,299,555	90,268,151,561
27.	From Separate Accounts Statement	0	0
28.	Total liabilities (Line 26 and 27)	97,650,299,555	90,268,151,561
29.	Common capital stock	3,879,605	3,879,605
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	569,929,529	569,929,529
34.	Aggregate write-ins for special surplus funds	0	3,202,470
35.	Unassigned funds (surplus)	10,647,246,130	10,720,843,049
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	11,217,175,659	11,293,975,048
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,221,055,264	11,297,854,653
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	108,871,354,819	101,566,006,214

DETAILS OF WRITE-INS

2501.	Payable for return of cash collateral	80,834,576	12,780,000
2502.	Other liabilities	59,328,782	77,151,610
2503.	Pension Liability	42,024,424	14,831,922
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,207,667	24,618,101
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	204,395,449	129,381,633
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	Affordable Care Act fee special surplus	0	3,202,470
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	3,202,470

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	18,902,762,880	17,495,159,819
2. Considerations for supplementary contracts with life contingencies	0	0
3. Net investment income (Exhibit of Net Investment Income, Line 17)	3,193,412,708	3,040,902,029
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	(45,561,423)	140,389,670
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	420,206,363	586,510,991
7. Reserve adjustments on reinsurance ceded	(2,920)	(26,266)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	116,129,989	(23,537,386)
9. Totals (Lines 1 to 8.3)	22,586,947,597	21,239,398,857
10. Death benefits	325,080,959	299,110,779
11. Matured endowments (excluding guaranteed annual pure endowments)	10,891,780	8,849,457
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	6,920,099	6,334,125
13. Disability benefits and benefits under accident and health contracts	7,275,199,848	6,713,696,685
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	589,739,644	497,836,761
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	5,447,199	3,480,485
18. Payments on supplementary contracts with life contingencies	0	0
19. Increase in aggregate reserves for life and accident and health contracts	5,375,729,502	5,104,810,704
20. Totals (Lines 10 to 19)	13,589,009,031	12,634,118,996
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	2,296,343,919	2,164,994,849
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	93,173,506	78,255,053
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	2,807,503,235	2,507,002,269
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	195,457,171	194,598,356
25. Increase in loading on deferred and uncollected premiums	(318,858)	(1,442,119)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27. Aggregate write-ins for deductions	10,121,956	11,525,131
28. Totals (Lines 20 to 27)	18,991,289,960	17,589,052,535
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,595,657,637	3,650,346,322
30. Dividends to policyholders	3,240	4,017
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,595,654,397	3,650,342,305
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	840,064,970	1,289,453,240
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,755,589,427	2,360,889,065
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....30,299,135 (excluding taxes of $.....(60,285,552) transferred to the IMR)	(1,069,317)	(87,326,072)
35. Net income (Line 33 plus Line 34)	2,754,520,110	2,273,562,993
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,297,854,650	10,839,119,249
37. Net income (Line 35)	2,754,520,110	2,273,562,993
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....87,456,241	167,204,656	67,398,881
39. Change in net unrealized foreign exchange capital gain (loss)	(493,583,870)	(67,325,960)
40. Change in net deferred income tax	(202,144,930)	(88,173,402)
41. Change in nonadmitted assets	59,938,500	395,168,978
42. Change in liability for reinsurance in unauthorized and certified companies	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	(315,299,682)	(123,629,476)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	0	0
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	(1,999,963,237)	(2,392,585,158)
53. Aggregate write-ins for gains and losses in surplus	(47,470,933)	394,318,545
54. Net change in capital and surplus for the year (Lines 37 through 53)	(76,799,386)	458,735,401
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,221,055,264	11,297,854,650

DETAILS OF WRITE-INS

08.301.	Realized foreign exchange gain/(loss)	105,046,957	(30,089,458)
08.302.	Other income	6,562,328	3,184,105
08.303.	Other income from reinsurance assumed	2,836,265	2,500,895
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,684,439	867,072
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	116,129,989	(23,537,386)
2701.	Reserve adjustment from reinsurance assumed	10,121,956	11,525,131
2702.		0	0
2703.		0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	10,121,956	11,525,131
5301.	Tax adjustment	38,006,817	0
5302.	Minimum pension liability	(18,328,492)	5,622,634
5303.	Gain (amortization of gain) on reinsurance ceded	(67,149,258)	388,695,911
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(47,470,933)	394,318,545

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance	17,338,892,717	16,454,778,008
2. Net investment income	3,335,472,926	3,190,701,934
3. Miscellaneous income	364,137,217	562,947,339
4. Total (Lines 1 through 3)	21,038,502,860	20,208,427,281
5. Benefit and loss related payments	8,146,873,835	7,452,190,959
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	5,465,951,277	4,835,706,693
8. Dividends paid to policyholders	3,240	4,017
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	1,538,904,444	1,002,418,048
10. Total (Lines 5 through 9)	15,151,732,796	13,290,319,717
11. Net cash from operations (Line 4 minus Line 10)	5,886,770,064	6,918,107,564
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	7,212,013,963	5,006,681,127
12.2 Stocks	101,606,263	1,216,475
12.3 Mortgage loans	2,486,560	2,530,479
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	1,383,475,554	154,320,542
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,699,582,340	5,164,748,623
13. Cost of investments acquired (long-term only):		
13.1 Bonds	9,435,477,328	4,898,765,111
13.2 Stocks	2,205,897,506	1,164,880,763
13.3 Mortgage loans	110,425,000	0
13.4 Real estate	309,363	1,590,088
13.5 Other invested assets	198,215	302,021
13.6 Miscellaneous applications	157,003,010	2,386,861,304
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,909,310,422	8,452,399,287
14. Net increase (decrease) in contract loans and premium notes	19,153,826	17,405,235
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(3,228,881,908)	(3,305,055,899)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	129,190,932	83,962,159
16.5 Dividends to stockholders	1,999,963,237	2,392,585,158
16.6 Other cash provided (applied)	(699,918,860)	(1,552,122,320)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,570,691,165)	(3,860,745,319)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	87,196,991	(247,693,654)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	1,851,880,182	2,099,573,836
19.2 End of year (Line 18 plus Line 19.1)	1,939,077,173	1,851,880,182

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

20.0001 Pension and postretirement liability adjustment	28,364,627	(8,636,125)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	18,902,762,880	0	4,499,944,268	720,499,857	0	0	1,516,157	0	166,329,942	0	13,514,472,656	0
2. Considerations for supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
3. Net investment income	3,193,412,708	0	819,445,036	182,435,147	0	0	1,400,237	0	1,400,237	0	1,787,681,267	401,050,784
4. Amortization of Interest Maintenance Reserve (IMR)	(45,561,423)	0	(17,462,222)	(4,108,436)	0	0	14,121	0	19,865	0	(24,024,751)	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	420,206,363	0	191,486	0	0	0	0	0	0	0	420,014,877	0
7. Reserve adjustments on reinsurance ceded	(2,920)	0	(2,920)	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	116,129,989	0	36,424,830	8,317,294	0	0	17,241	0	2,860,519	0	68,510,105	0
9. Totals (Lines 1 to 8.3)	22,586,947,597	0	5,338,540,478	907,143,862	0	0	2,947,756	0	170,610,563	0	15,766,654,154	401,050,784
10. Death benefits	325,080,959	0	323,660,965	0	0	0	1,419,994	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	10,891,780	0	10,891,780	0	0	0	0	0	0	0	0	0
12. Annuity benefits	6,920,099	0	0	6,920,099	0	0	0	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	7,275,199,848	0	618,141	0	0	0	1,970	0	63,431,465	0	7,211,148,272	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	589,739,644	0	520,680,471	69,059,173	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	5,447,199	0	962,606	4,484,593	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	5,375,729,502	0	3,359,476,415	660,497,936	0	0	(8,529)	0	(966,969)	0	1,356,730,649	0
20. Totals (Lines 10 to 19)	13,589,009,031	0	4,216,290,378	740,961,801	0	0	1,413,435	0	62,464,496	0	8,567,878,921	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,296,343,919	0	225,400,054	11,162,610	0	0	159,276	0	594,844	0	2,059,027,135	0
22. Commissions and expense allowances on reinsurance assumed	93,173,506	0	0	0	0	0	0	0	93,167,875	0	5,631	0
23. General insurance expenses	2,807,503,235	0	194,066,378	22,322,272	0	0	436,927	0	32,154,114	0	2,558,523,544	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	195,457,171	0	12,754,825	1,012,523	0	0	47,587	0	3,514,976	0	178,127,260	0
25. Increase in loading on deferred and uncollected premiums	(318,858)	0	(318,858)	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	10,121,956	0	0	0	0	0	0	0	10,121,956	0	0	0
28. Totals (Lines 20 to 27)	18,991,289,960	0	4,648,192,777	775,459,206	0	0	2,057,225	0	202,018,261	0	13,363,562,491	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,595,657,637	0	690,347,701	131,684,656	0	0	890,531	0	(31,407,698)	0	2,403,091,663	401,050,784
30. Dividends to policyholders	3,240	0	3,240	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,595,654,397	0	690,344,461	131,684,656	0	0	890,531	0	(31,407,698)	0	2,403,091,663	401,050,784
32. Federal income taxes incurred (excluding tax on capital gains)	840,064,970	0	167,020,113	31,796,919	0	0	222,252	0	(7,838,490)	0	550,350,152	98,514,024
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,755,589,427	0	523,324,348	99,887,737	0	0	668,279	0	(23,569,208)	0	1,852,741,511	302,536,760

DETAILS OF WRITE-INS

08.301. Realized foreign exchange gain/(loss)	105,046,957	0	35,414,481	8,145,448	0	0	5,881	0	8,273	0	61,472,874	0
08.302. Other income	6,562,328	0	1,099,574	204,154	0	0	9,196	0	12,936	0	5,236,468	0
08.303. Other income from reinsurance assumed	2,836,265	0	0	0	0	0	0	0	2,836,265	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,684,439	0	(89,225)	(32,308)	0	0	2,164	0	3,045	0	1,800,763	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	116,129,989	0	36,424,830	8,317,294	0	0	17,241	0	2,860,519	0	68,510,105	0
2701. Reserve adjustment from reinsurance assumed	10,121,956	0	0	0	0	0	0	0	10,121,956	0	0	0
2702.	0	0	0	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	10,121,956	0	0	0	0	0	0	0	10,121,956	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	24,019,062,739	0	20,176,315,062	3,822,780,040	0	0	19,967,637	0
2. Tabular net premiums or considerations	4,368,799,374	0	3,745,507,448	622,217,684	0	0	1,074,242	0
3. Present value of disability claims incurred	7,308,866	0	7,308,866	0	XXX	0	0	0
4. Tabular interest	628,061,547	0	559,886,851	67,475,113	0	0	699,583	0
5. Tabular less actual reserve released	(795,156)	0	(792,290)	0	0	0	(2,866)	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
7. Other increases (net)	834,978,876	0	699,778,928	135,203,483	0	0	(3,535)	0
8. Totals (Lines 1 to 7)	29,857,416,246	0	25,188,004,865	4,647,676,320	0	0	21,735,061	0
9. Tabular cost	562,243,107	0	461,656,358	98,816,032	XXX	0	1,770,717	0
10. Reserves released by death	70,440,957	0	70,440,957	XXX	XXX	0	0	XXX
11. Reserves released by other terminations (net)	843,381,937	0	749,049,211	94,329,461	0	0	3,265	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	7,289,028	0	618,141	6,668,917	0	0	1,970	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	1,483,355,029	0	1,281,764,667	199,814,410	0	0	1,775,952	0
15. Reserve December 31, current year	28,374,061,217	0	23,906,240,198	4,447,861,910	0	0	19,959,109	0

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 656,553	595,525
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,177,387,134	3,142,852,909
1.3	Bonds of affiliates	(a) 1,209,241	1,091,663
2.1	Preferred stocks (unaffiliated)	(b) 464,081	463,102
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	6,575,448	6,664,609
2.21	Common stocks of affiliates	98,443,139	98,438,374
3.	Mortgage loans	(c) 675,207	935,672
4.	Real estate	(d) 14,578,880	14,578,880
5.	Contract loans	4,904,688	5,090,715
6.	Cash, cash equivalents and short-term investments	(e) 6,590,009	7,096,386
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	23,843,016	23,843,016
9.	Aggregate write-ins for investment income	7,253,650	7,446,212
10.	Total gross investment income	3,342,581,046	3,309,097,063
11.	Investment expenses		(g) 101,309,927
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,917,619
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 7,025,398
15.	Aggregate write-ins for deductions from investment income		3,431,411
16.	Total deductions (Lines 11 through 15)		115,684,355
17.	Net investment income (Line 10 minus Line 16)		3,193,412,708

DETAILS OF WRITE-INS

0901.	Consent Fees	6,361,201	6,357,763
0902.	Sec Litigation Settlements	527,958	527,958
0903.	Misc. Inv Income	364,491	560,491
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	7,253,650	7,446,212
1501.	Investment Expense Management Fee		3,329,329
1502.	Misc. Inv Expense		102,082
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		3,431,411

(a) Includes $.....16,663,957 accrual of discount less $.....121,524,801 amortization of premium and less $.....9,786,186 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....14,578,880 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....8,667 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....7,025,398 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	93,160,098	(28,018,953)	65,141,145	0	2,008,884,272
1.3	Bonds of affiliates	0	0	0	0	3,274,146
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	6,436,029	(1,232,689)	5,203,340	15,492,582	3,904,502
2.21	Common stocks of affiliates	6,526,426	0	6,526,426	240,266,401	(94,862,740)
3.	Mortgage loans	0	0	0	0	86,774
4.	Real estate	0	0	0	(909,048)	6,763,593
5.	Contract loans	0	0	0	0	4,158,534
6.	Cash, cash equivalents and short-term investments	0	0	0	0	19,651,937
7.	Derivative instruments	0	(219,894,798)	(219,894,798)	0	128,928,560
8.	Other invested assets	0	0	0	(189,036)	0
9.	Aggregate write-ins for capital gains (losses)	9,273	0	9,273	0	0
10.	Total capital gains (losses)	106,131,826	(249,146,440)	(143,014,614)	254,660,899	2,080,789,578

DETAILS OF WRITE-INS

0901.	Miscellaneous Investment Gain	9,273	0	9,273	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	9,273	0	9,273	0	0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	98,727,721	0	6,000,606	9,881	0	0	0	14,524,922	0	78,192,312	0
2. Deferred and accrued	1,615,426	0	1,615,426	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:											
3.1 Direct	85,828,581	0	7,616,032	9,881	0	0	0	10,356	0	78,192,312	0
3.2 Reinsurance assumed	14,514,565	0	0	0	0	0	0	14,514,565	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	100,343,147	0	7,616,032	9,881	0	0	0	14,524,922	0	78,192,312	0
4. Advance	23,853,007	0	5,319,855	110,908	0	0	0	0	0	18,422,244	0
5. Line 3.4 - Line 4	76,490,140	0	2,296,177	(101,027)	0	0	0	14,524,922	0	59,770,068	0
6. Collected during year:											
6.1 Direct	1,887,443,208	0	314,325,647	12,336,805	0	0	0	205,743	0	1,560,575,013	0
6.2 Reinsurance assumed	60,273,752	0	0	0	0	0	0	60,273,752	0	0	0
6.3 Reinsurance ceded	2,854,170	0	2,445,653	0	0	0	0	0	0	408,517	0
6.4 Net	1,944,862,790	0	311,879,994	12,336,805	0	0	0	60,479,495	0	1,560,166,496	0
7. Line 5 + Line 6.4	2,021,352,930	0	314,176,171	12,235,778	0	0	0	75,004,417	0	1,619,936,564	0
8. Prior year (uncollected + deferred and accrued - advance)	72,814,580	0	668,913	(246,605)	0	0	0	13,853,419	0	58,538,853	0
9. First year premiums and considerations:											
9.1 Direct	1,890,438,235	0	315,952,911	12,482,383	0	0	0	196,713	0	1,561,806,228	0
9.2 Reinsurance assumed	60,954,284	0	0	0	0	0	0	60,954,284	0	0	0
9.3 Reinsurance ceded	2,854,170	0	2,445,653	0	0	0	0	0	0	408,517	0
9.4 Net (Line 7 - Line 8)	1,948,538,350	0	313,507,258	12,482,383	0	0	0	61,150,998	0	1,561,397,711	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	451,177	0	231,592	219,585	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	451,177	0	231,592	219,585	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	334,299,801	0	23,559,352	519,335	0	86,020	0	25,319,995	0	284,815,099	0
12. Deferred and accrued	5,493,434	0	5,493,434	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	315,712,904	0	29,087,306	519,335	0	86,020	0	312,920	0	285,707,323	0
13.2 Reinsurance assumed	25,010,286	0	0	0	0	0	0	25,007,075	0	3,211	0
13.3 Reinsurance ceded	929,955	0	34,520	0	0	0	0	0	0	895,435	0
13.4 Net (Line 11 + Line 12)	339,793,235	0	29,052,786	519,335	0	86,020	0	25,319,995	0	284,815,099	0
14. Advance	7,021,593,516	0	4,931,679,188	1,773,376,586	0	10,044	0	68,532	0	316,459,166	0
15. Line 13.4 - Line 14	(6,681,800,281)	0	(4,902,626,402)	(1,772,857,251)	0	75,976	0	25,251,463	0	(31,644,067)	0
16. Collected during year:											
16.1 Direct	15,887,649,430	0	2,995,720,454	292,865,869	0	1,531,392	0	6,176,144	0	12,591,355,571	0
16.2 Reinsurance assumed	98,282,764	0	0	0	0	0	0	98,267,797	0	14,967	0
16.3 Reinsurance ceded	601,145,815	0	10,916,162	0	0	7,607	0	0	0	590,222,046	0
16.4 Net	15,384,786,379	0	2,984,804,292	292,865,869	0	1,523,785	0	104,443,941	0	12,001,148,492	0
17. Line 15 + Line 16.4	8,702,986,098	0	(1,917,822,110)	(1,479,991,382)	0	1,599,761	0	129,695,404	0	11,969,504,425	0
18. Prior year (uncollected + deferred and accrued - advance)	(8,250,787,255)	0	(6,104,027,527)	(2,187,789,272)	0	83,604	0	24,516,460	0	16,429,480	0
19. Renewal premiums and considerations:											
19.1 Direct	17,455,817,132	0	4,197,119,455	707,797,889	0	1,523,764	0	6,091,517	0	12,543,284,507	0
19.2 Reinsurance assumed	99,102,649	0	0	0	0	0	0	99,087,428	0	15,221	0
19.3 Reinsurance ceded	601,146,429	0	10,914,038	0	0	7,607	0	0	0	590,224,784	0
19.4 Net (Line 17 - Line 18)	16,953,773,353	0	4,186,205,417	707,797,890	0	1,516,157	0	105,178,944	0	11,953,074,945	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	19,346,706,544	0	4,513,303,958	720,499,857	0	1,523,764	0	6,288,230	0	14,105,090,735	0
20.2 Reinsurance assumed	160,056,933	0	0	0	0	0	0	160,041,712	0	15,221	0
20.3 Reinsurance ceded	604,000,599	0	13,359,691	0	0	7,607	0	0	0	590,633,301	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	18,902,762,880	0	4,499,944,267	720,499,858	0	1,516,157	0	166,329,942	0	13,514,472,656	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums	0	0	0	0	0	0	0	0	0	0	0
22. All other	429	0	429	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed	58,751,622	0	0	0	0	0	0	58,751,622	0	0	0
23.3 Net ceded less assumed	(58,751,622)	0	0	0	0	0	0	(58,751,622)	0	0	0
24. Single:											
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	420,206,362	0	191,485	0	0	0	0	0	0	420,014,877	0
25.2 Reinsurance assumed	34,421,885	0	0	0	0	0	0	34,416,254	0	5,631	0
25.3 Net ceded less assumed	385,784,477	0	191,485	0	0	0	0	(34,416,254)	0	420,009,246	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	420,206,362	0	191,485	0	0	0	0	0	0	420,014,877	0
26.2 Reinsurance assumed (Page 6, Line 22)	93,173,507	0	0	0	0	0	0	93,167,876	0	5,631	0
26.3 Net ceded less assumed	327,032,855	0	191,485	0	0	0	0	(93,167,876)	0	420,009,246	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	866,549,041	0	85,296,508	640,608	0	0	0	51,190	0	780,560,735	0
28. Single	15,112	0	15,112	0	0	0	0	0	0	0	0
29. Renewal	1,429,779,767	0	140,088,435	10,522,002	0	159,276	0	543,654	0	1,278,466,400	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	2,296,343,920	0	225,400,055	11,162,610	0	159,276	0	594,844	0	2,059,027,135	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	8,856,402	0	104,300,391	0	2,665,531	115,822,324
2.	Salaries and wages	60,404,605	0	754,934,153	0	44,212,216	859,550,975
3.11	Contributions for benefit plans for employees	5,245,940	0	72,435,127	0	1,528,947	79,210,014
3.12	Contributions for benefit plans for agents	1,721,543	0	27,536,147	0	33,470	29,291,161
3.21	Payments to employees under non-funded benefit plans	1,828,900	0	18,808,685	0	356,266	20,993,851
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	698,879	0	8,640,961	0	444,292	9,784,133
3.32	Other agent welfare	0	0	0	0	0	0
4.1	Legal fees and expenses	668,133	0	8,590,306	0	68,323	9,326,762
4.2	Medical examination fees	167,099	0	1,798,904	0	623	1,966,626
4.3	Inspection report fees	351,989	0	3,893,574	0	929	4,246,492
4.4	Fees of public accountants and consulting actuaries	448,551	0	6,450,801	0	716,656	7,616,007
4.5	Expense of investigation and settlement of policy claims	104,400	0	1,668,442	0	(1,585)	1,771,257
5.1	Traveling expenses	2,725,294	0	33,226,284	0	1,364,445	37,316,023
5.2	Advertising	16,306,096	0	212,032,038	0	148,762	228,486,896
5.3	Postage, express, telegraph and telephone	6,064,680	0	71,527,650	0	465,567	78,057,897
5.4	Printing and stationery	4,296,188	0	48,367,566	0	96,071	52,759,825
5.5	Cost or depreciation of furniture and equipment	548,406	0	7,872,969	0	315,416	8,736,791
5.6	Rental of equipment	1,503,660	0	21,409,800	0	513,478	23,426,937
5.7	Cost or depreciation of EDP equipment and software	1,122,752	0	15,055,768	0	340,158	16,518,678
6.1	Books and periodicals	1,357,678	0	21,054,069	0	5,684,688	28,096,435
6.2	Bureau and association fees	312,438	0	4,235,777	0	133,705	4,681,921
6.3	Insurance, except on real estate	454,469	0	6,220,454	0	19,196	6,694,119
6.4	Miscellaneous losses	0	0	0	0	0	0
6.5	Collection and bank service charges	6,842,883	0	72,123,848	0	38,648	79,005,380
6.6	Sundry general expenses	48,145,007	0	564,255,327	0	28,783,603	641,183,936
6.7	Group service and administration fees	128,251	0	2,045,877	0	2,476	2,176,603
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	104,189	0	1,680,336	0	1,845	1,786,370
7.2	Agents' balances charged off (less $.....887,072 recovered)	246,282	0	3,907,438	0	3,964	4,157,685
7.3	Agency conferences other than local meetings	891,447	0	11,664,805	0	8,489	12,564,741
9.1	Real estate expenses	0	0	0	0	6,952,279	6,952,279
9.2	Investment expenses not included elsewhere	0	0	0	0	5,100,855	5,100,855
9.3	Aggregate write-ins for expenses	45,279,415	0	484,940,161	0	1,310,613	531,530,189
10.	General expenses Incurred	216,825,576	0	2,590,677,659	0	101,309,927	(a) 2,908,813,162
11.	General expenses unpaid December 31, prior year	43,681,290	0	512,703,519	0	20,002,511	576,387,320
12.	General expenses unpaid December 31, current year	43,993,666	0	537,500,280	0	19,818,982	601,312,928
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	216,513,200	0	2,565,880,898	0	101,493,456	2,883,887,554
	DETAILS OF WRITE-INS						
09.301.	EDP Processing	16,593,526	0	170,957,770	0	371,326	187,922,622
09.302.	Outsourcing	28,685,889	0	313,982,390	0	939,287	343,607,566
09.303.		0	0	0	0	0	0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)	45,279,415	0	484,940,161	0	1,310,613	531,530,189

(a) Includes management fees of $.....280,244,293 to affiliates and $.....0 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	1,378,673	1,378,673
2.	State insurance department licenses and fees	285,935	4,569,990	0	547	4,856,472
3.	State taxes on premiums	8,123,676	109,096,623	0	0	117,220,299
4.	Other state taxes, including $.....1,460,246 for employee benefits	1,142,959	17,421,971	0	117,099	18,682,029
5.	U.S. Social Security taxes	1,105,586	17,787,713	0	1,135,222	20,028,521
6.	All other taxes	3,156,779	32,765,939	0	1,286,079	37,208,797
7.	Taxes, licenses and fees incurred	13,814,935	181,642,236	0	3,917,620	199,374,791
8.	Taxes, licenses and fees unpaid December 31, prior year	4,322,039	51,597,292	0	1,138,072	57,057,403
9.	Taxes, licenses and fees unpaid December 31, current year	4,404,101	53,434,160	0	1,272,226	59,110,487
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	13,732,873	179,805,368	0	3,783,466	197,321,707

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	0	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	429	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	429	0
6.	Paid-in cash	0	0
7.	Left on deposit	2,811	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	3,240	0
10.	Amount due and unpaid	0	0
11.	Provision for dividends or refunds payable in the following calendar year	0	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	0	0
16.	Total from prior year	0	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,240	0
	DETAILS OF WRITE-INS		
0801.		0	0
0802.		0	0
0803.		0	0
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 41 CSO 3% CRVM 57-63	18,882	0	18,882	0	0
0100002. 41 CSO 3% NLP 57-63	24,405	0	24,405	0	0
0100003. 41 CET 3% NLP 57-63	3,385	0	3,385	0	0
0100004. 58 CSO 2 1/2% CRVM 63-84	169,273	0	169,273	0	0
0100005. 58 CSO 2 1/2% NLP 63-84	2,067	0	2,067	0	0
0100006. 58 CET 2 1/2% NLP 63-84	2,619	0	2,619	0	0
0100007. 58 CSO 3% MOD 63-88	6,050,891	0	6,050,891	0	0
0100008. 58 CSO 3% CRVM 63-88	1,051,732	0	1,051,732	0	0
0100009. 58 CSO 3% NLP 63-88	2,541,379	0	2,541,379	0	0
0100010. 58 CET 3% NLP 63-88	1,577,353	0	1,577,353	0	0
0100011. 58 CSO 3 1/2% CRVM 78-88	70,111	0	70,111	0	0
0100012. 58 CET 3 1/2% NLP 78-88	12,921	0	12,921	0	0
0100013. 58 CSO 4% CRVM 84-88	53,059	0	53,059	0	0
0100014. 80 CSO 4% CRVM ALB 06-08	6,231,966	0	6,231,966	0	0
0100015. 80 CSO 4% NLP ALB 06-08	8,059	0	8,059	0	0
0100016. 80 CET 4% NLP 06-08	740,836	0	740,836	0	0
0100017. 80 CSO 4 1/2% FPT ALB 89-89	3,603	0	3,603	0	0
0100018. 80 CSO 4 1/2% CRVM ALB 95-05	54,298,053	0	54,298,053	0	0
0100019. 80 CSO 4 1/2% NLP ALB 95-05	255,701	0	255,701	0	0
0100020. 80 CET 4 1/2% NLP ALB 95-05	8,156,438	0	8,156,438	0	0
0100021. 80 CSO 5% CRVM ALB 89-94	3,557,460	0	3,557,460	0	0
0100022. 80 CSO 5% NLP ALB 89-94	34,288	0	34,288	0	0
0100023. 80 CET 5% NLP ALB 89-94	127,753	0	127,753	0	0
0100024. 2001 CSO 4% CRVM ALB 06-12	279,413,321	0	279,413,321	0	0
0100025. 2001 CSO 4% NLP ALB 06-12	6,090,145	0	6,090,145	0	0
0100026. 2001 CSO 3 1/2% CRVM ALB 13-NB	72,509,792	0	72,509,792	0	0
0100027. 2001 CSO 3 1/2% NLP ALB 13-NB	145,658	0	145,658	0	0
0100028. UNEARNED PREMIUM	2,875,988	0	2,819,454	0	56,535
0100029. JPN 15TH LIFE TBL (MOD) 6.00% NLP ALB, CRF 85-86	23,962,011	0	23,962,011	0	0
0100030. JPN 15TH LIFE TBL (MOD) 5.50% NLP ALB, CRF 87-87	72,818,583	0	72,818,583	0	0
0100031. JPN 15TH LIFE TBL (MOD) 5.00% NLP ALB, CRF 88-96	80,029,409	0	80,029,409	0	0
0100032. JPN 15TH LIFE TBL (MOD) 5.00% CRVM ALB, CRF 85-92	1,249,478,330	0	1,249,478,330	0	0
0100033. JPN 15TH LIFE TBL (MOD) 4.00% CRVM ALB, CRF 93-96	43,960,660	0	43,960,660	0	0
0100034. JPN 5TH LIFE TBL (MOD) 4.00% NLP ALB, CRF 92-96	2,793,856	0	2,793,856	0	0
0100035. JPN 5TH LIFE TBL (MOD) 3.50% NLP ALB, CRF 95-96	1,154,573	0	1,154,573	0	0
0100036. JPN STANDARD TBL (MOD) 3.00% NLP ALB, CRF 97-99	638,842	0	638,842	0	0
0100037. JPN STANDARD TBL (MOD) 2.35% NLP ALB, CRF 99-06	56,811	0	56,811	0	0
0100038. JPN EXPERIENCE LIFE TBL (MOD) 3.50% CRVM ALB, CRF 95-96	21,931,583	0	21,931,583	0	0
0100039. JPN EXPERIENCE LIFE TBL (MOD) 3.00% CRVM ALB, CRF 97-09	91,935,169	0	91,935,169	0	0
0100040. JPN EXPERIENCE LIFE TBL (MOD) 2.35% CRVM ALB, CRF 10-13	203,535,959	0	203,535,959	0	0
0100041. JPN EXPERIENCE LIFE TBL (MOD) 1.25% CRVM ALB, CRF 13-15	23,949,190	0	23,949,190	0	0
0100042. JPN EXPERIENCE LIFE TBL (MOD) 0.50% CRVM ALB, CRF 16-NB	1,565	0	1,565	0	0
0100043. JPN 5TH LIFE TBL (MOD) 3.50% CRVM ALB, CRF 95-96	887,930,049	0	887,930,049	0	0
0100044. JPN 5TH LIFE TBL (MOD) 3.00% CRVM ALB, CRF 97-99	421,967,659	0	421,967,659	0	0
0100045. JPN 5TH LIFE TBL (MOD) 2.35% CRVM ALB, CRF 99-05	49,268,212	0	49,268,212	0	0
0100046. JPN STANDARD TBL 3.00% CRVM ALB, CRF 96-99	141,676,361	0	141,676,361	0	0
0100047. JPN STANDARD TBL 3.35% CRVM ALB, CRF 99-07	2,346,577,285	0	2,346,577,285	0	0
0100048. 2007 JPN STANDARD 1st Sector Mortality TBL 2.35% CRVM ALB, CRF 07-14	5,553,065,595	0	5,553,065,595	0	0
0100049. JPN STANDARD TBL 1.85% CRVM ALB, CRF 96-07	439,753,999	0	439,753,999	0	0
0100050. JPN STANDARD TBL 1.65% CRVM ALB, CRF 01-10	621,766,381	0	621,766,381	0	0
0100051. 2007 JPN STANDARD 1st Sector Mortality TBL 1.85% CRVM ALB, CRF 07-13	3,796,233,298	0	3,796,233,298	0	0
0100052. 2007 JPN STANDARD 1st Sector Mortality TBL 2.25% CRVM ALB, CRF 09-13	4,185,205,450	0	4,185,205,450	0	0
0100053. 2007 JPN STANDARD 1st Sector Mortality TBL 1.25% CRVM ALB, CRF 13-NB	1,561,799,912	0	1,561,799,912	0	0
0100054. 2007 JPN STANDARD 1st Sector Mortality TBL 1.75% CRVM ALB, CRF 15-NB	63,459,531	0	63,459,531	0	0
0100055. 2007 JPN STANDARD 1st Sector Mortality TBL 0.75% CRVM ALB, CRF 16-NB	474	0	474	0	0
0100056. 2007 JPN STANDARD 1st Sector Mortality TBL 0.50% CRVM ALB, CRF 16-NB	12,639	0	12,639	0	0
0100057. JPN STANDARD ANN TBL 6.00% NLP ALB, CRF 85-96	37,406,033	0	37,406,033	0	0
0199997. Totals (Gross)	22,368,396,557	0	22,368,340,022	0	56,535
0199998. Reinsurance ceded	467,317	0	467,317	0	0
0199999. Totals (Net)	22,367,929,241	0	22,367,872,706	0	56,535
Annuities (excluding supplementary contracts with life contingencies):					
0200001. JPN STANDARD ANN TBL (MOD) 2.15% NLP ALB, CRF 99-01	188,254,284	XXX	188,254,284	XXX	0
0200002. JPN STANDARD ANN TBL (MOD) 1.90% NLP ALB, CRF 99-01	5,627,967	XXX	5,627,967	XXX	0
0200003. JPN STANDARD ANN TBL (MOD) 1.65% NLP ALB, CRF 01-13	3,322,791,733	XXX	3,322,791,733	XXX	0
0200004. JPN STANDARD ANN TBL (MOD) 1.15% NLP ALB, CRF 13-NB	924,003,138	XXX	924,003,138	XXX	0
0200005. ACCUMULATION AT 1.0%	2,110,054	XXX	2,110,054	XXX	0
0200006. ACCUMULATION AT 1.9%	3,805,208	XXX	3,805,208	XXX	0
0200007. FOR CSV IN EXCESS OF RESERVES OTHERWISE REQUIRED	1,269,525	XXX	1,269,525	XXX	0
0299997. Totals (Gross)	4,447,861,909	XXX	4,447,861,909	XXX	0
0299999. Totals (Net)	4,447,861,909	XXX	4,447,861,909	XXX	0
Accidental Death Benefits:					
0400001. 59 ADB WITH 58 CSO 3% NLP	40,861	0	40,861	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400002. 59 ADB WITH 80 CSO 4 1/2% NLP	959,354	0	959,354	0	0
0400003. UNEARNED PREMIUM	31,431	0	31,431	0	0
0499997. Totals (Gross)	1,031,646	0	1,031,646	0	0
0499998. Reinsurance ceded	1,031,646	0	1,031,646	0	0
0499999. Totals (Net)	0	0	0	0	0
Disability - Active Lives:					
0500001. 52 INTERCO DISA WITH 58 CSO 3% NLP	39,339	0	39,339	0	0
0500002. 52 INTERCO DISA WITH 80 CSO 4 1/2% NLP	19,108,642	0	19,108,642	0	0
0500003. UNEARNED PREMIUM	155,933	0	155,933	0	0
0599997. Totals (Gross)	19,303,915	0	19,303,915	0	0
0599999. Totals (Net)	19,303,915	0	19,303,915	0	0
Disability - Disabled Lives:					
0600001. 52 INTERCO DISA WITH 58 CSO 3%	4,921,218	0	4,921,218	0	0
0600002. 70 INTERCO DISA 4 1/2%	41,724	0	0	0	41,724
0600003. 70 INTERCO DISA 5 1/2%	19,310	0	0	0	19,310
0600004. 70 INTERCO DISA 6%	540	0	0	0	540
0600005. JPN MOF DISABLED LIFE MORTALITY 4.00%	23,149,966	0	23,149,966	0	0
0600006. JPN 5TH LIFE TBL (MOD) 4%	19,030,654	0	19,030,654	0	0
0699997. Totals (Gross)	47,163,411	0	47,101,838	0	61,573
0699999. Totals (Net)	47,163,411	0	47,101,838	0	61,573
Miscellaneous Reserves:					
0700001. SUBSTANDARD	76,892	0	76,892	0	0
0700002. PAYOR BENEFIT	3	0	3	0	0
0700003. GUARANTEED INSURABILITY (58 CSO)	2,002	0	2,002	0	0
0700004. UNEARNED PREMIUM	2,368	0	2,368	0	0
0700005. DEFICIENCY RESERVES	12,339,772	0	12,339,772	0	0
0700006. NON-DEDUCTION RESERVES	1,167,077	0	1,167,077	0	0
0700007. FOR CSV IN EXCESS OF RESERVES OTHERWISE REQUIRED	841,609,637	0	841,609,637	0	0
0700008. ADDITIONAL ACTUARIAL RESERVES - ASSET/LIABILITY ANALYSIS	636,604,991	0	616,763,991	0	19,841,000
0799997. Totals (Gross)	1,491,802,740	0	1,471,961,740	0	19,841,000
0799999. Totals (Net)	1,491,802,740	0	1,471,961,740	0	19,841,000
9999999. Totals (Net) - Page 3, Line 1	28,374,061,215	0	28,354,102,108	0	19,959,108

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]
1.2 If not, state which kind is issued

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes [ ] No [X]
4.1 Amount of insurance: $.....0
4.2 Amount of reserve: $.....0
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during year: $.....0
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $.....0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $.....0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: $.....0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $.....0
7.4 Identify where the reserves are reported in the blank.

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $.....0
8.2 State the amount of reserves established for this business: $.....0
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $.....0
9.2 State the amount of reserves established for this business: $.....0
9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due To Change

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves	476,673,833	311,948	0	0	0	476,361,885	0	0	0
2. Additional contract reserves (a)	52,042,617,196	23,345,151	0	0	0	52,019,272,045	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis	1,400,000	0	0	0	0	1,400,000	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	52,520,691,029	23,657,099	0	0	0	52,497,033,930	0	0	0
8. Reinsurance ceded	761,438,750	0	0	0	0	761,438,750	0	0	0
9. Totals (Net)	51,759,252,279	23,657,099	0	0	0	51,735,595,180	0	0	0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	233,175,336	46,366	0	0	0	233,128,970	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	233,175,336	46,366	0	0	0	233,128,970	0	0	0
15. Reinsurance ceded	46,366	46,366	0	0	0	0	0	0	0
16. Totals (Net)	233,128,970	0	0	0	0	233,128,970	0	0	0
17. TOTALS (Net)	51,992,381,249	23,657,099	0	0	0	51,968,724,150	0	0	0
18. TABULAR FUND INTEREST	1,967,813,814	833,778	0	0	0	1,966,980,036	0	0	0

DETAILS OF WRITE-INS

0601.	0	0	0	0	0	0	0	0	0
0602.	0	0	0	0	0	0	0	0	0
0603.	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.	0	0	0	0	0	0	0	0	0
1302.	0	0	0	0	0	0	0	0	0
1303.	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	299,764,255	0	250,204,320	0	180,813	49,379,122
2. Deposits received during the year	264,465,454	0	234,160,097	0	2,811	30,302,546
3. Investment earnings credited to the account	5,447,199	0	5,382,251	0	10,397	54,551
4. Other net change in reserves	10,295,588	0	8,549,177	0	0	1,746,411
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	143,924,058	0	118,796,414	0	0	25,127,644
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	436,048,438	0	379,499,431	0	194,021	56,354,986
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	436,048,438	0	379,499,431	0	194,021	56,354,986

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	16,307,510	0	2,871,367	0	0	0	0	0	0	0	13,436,143
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	190,000	0	190,000	0	0	0	0	0	0	0	0
1.4 Net	16,117,510	0	2,681,367	0	0	0	0	0	0	0	13,436,143
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct	385,000	0	385,000	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	60,000	0	60,000	0	0	0	0	0	0	0	0
2.14 Net	325,000	0	(b) 325,000	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct	97,343,836	0	5,079,774	0	0	0	82,000	0	30,172	0	92,151,890
2.22 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded	827,120	0	827,120	0	0	0	0	0	0	0	0
2.24 Net	96,516,716	0	(b) 4,252,654	(b) 0	0	(b) 0	(b) 82,000	0	(b) 30,172	(b) 0	(b) 92,151,890
3. Incurred but unreported:											
3.1 Direct	3,446,095,023	0	169,270,579	0	0	0	802,000	0	4,794,762	0	3,271,227,682
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	8,180,251	0	815,500	0	0	0	20,000	0	0	0	7,344,751
3.4 Net	3,437,914,772	0	(b) 168,455,079	(b) 0	0	(b) 0	(b) 782,000	0	(b) 4,794,762	(b) 0	(b) 3,263,882,931
4. Totals:											
4.1 Direct	3,560,131,369	0	177,606,720	0	0	0	884,000	0	4,824,934	0	3,376,815,715
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	9,257,371	0	1,892,620	0	0	0	20,000	0	0	0	7,344,751
4.4 Net	3,550,873,998	(a) 0	(a) 175,714,100	0	0	0	(a) 864,000	0	4,824,934	0	3,369,470,964

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $.....0 in Column 2, $.....0 in Column 3 and $.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $.....4,921,218, Individual Annuities $.....0, Credit Life (Group and Individual) $.....0, and Group Life $.....61,573, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $.....0, Credit (Group and Individual) Accident and Health $.....0 and Other Accident and Health $.....233,128,970 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	7,658,002,302	0	348,539,142	6,920,099	0	0	1,458,964	0	4,298,427	0	7,296,785,670
1.2 Reinsurance assumed	59,703,188	0	0	0	0	0	0	0	59,700,784	0	2,404
1.3 Reinsurance ceded	163,835,441	0	10,313,387	0	0	0	0	0	0	0	153,522,054
1.4 Net	(d) 7,553,870,049	0	338,225,755	6,920,099	0	0	1,458,964	0	63,999,211	0	7,143,266,020
2. Liability December 31, current year from Part 1:											
2.1 Direct	3,560,131,369	0	177,606,720	0	0	0	884,000	0	4,824,934	0	3,376,815,715
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	9,257,371	0	1,892,620	0	0	0	20,000	0	0	0	7,344,751
2.4 Net	3,550,873,998	0	175,714,100	0	0	0	864,000	0	4,824,934	0	3,369,470,964
3. Amounts recoverable from reinsurers Dec. 31, current year	40,561,895	0	3,397,639	0	0	0	0	0	0	0	37,164,256
4. Liability December 31, prior year:											
4.1 Direct	3,493,972,565	0	181,282,154	0	0	0	921,000	0	5,392,679	0	3,306,376,732
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	8,571,249	0	1,540,600	0	0	0	20,000	0	0	0	7,010,649
4.4 Net	3,485,401,316	0	179,741,554	0	0	0	901,000	0	5,392,679	0	3,299,366,083
5. Amounts recoverable from reinsurers Dec. 31, prior year	39,311,851	0	4,370,224	0	0	0	0	0	0	0	34,941,627
6. Incurred benefits:											
6.1 Direct	7,724,161,106	0	344,863,708	6,920,099	0	0	1,421,964	0	3,730,682	0	7,367,224,653
6.2 Reinsurance assumed	59,703,188	0	0	0	0	0	0	0	59,700,784	0	2,404
6.3 Reinsurance ceded	165,771,607	0	9,692,822	0	0	0	0	0	0	0	156,078,785
6.4 Net	7,618,092,687	0	335,170,886	6,920,099	0	0	1,421,964	0	63,431,466	0	7,211,148,272

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....0 in Line 1.1, $.....0 in Line 1.4, $.....0 in Line 6.1 and $.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....10,891,780 in Line 1.1, $.....10,891,780 in Line 1.4, $.....10,891,780 in Line 6.1 and $.....10,891,780 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....0 in Line 1.1, $.....0 in Line 1.4, $.....0 in Line 6.1 and $.....0 in Line 6.4.

(d) Includes $.....2,912,007 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	13,098	12,651	(447)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	65,304	801,652	736,348
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	78,402	814,303	735,901
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	34,163,423	36,195,747	2,032,324
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	62,278,426	69,617,941	7,339,515
18.2 Net deferred tax asset	338,689,772	389,966,711	51,276,939
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	14,509,131	14,991,252	482,121
21. Furniture and equipment, including health care delivery assets	32,149,010	32,289,505	140,495
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	928,847	0	(928,847)
24. Health care and other amounts receivable	9,879,235	7,962,571	(1,916,664)
25. Aggregate write-ins for other-than-invested assets	121,121,003	121,897,719	776,716
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	613,797,249	673,735,749	59,938,500
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	613,797,249	673,735,749	59,938,500

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid expenses	76,814,897	78,814,591	1,999,694
2502. Leasehold improvements	26,868,851	23,540,004	(3,328,847)
2503. Other assets	14,825,536	16,197,112	1,371,576
2598. Summary of remaining write-ins for Line 25 from overflow page	2,611,719	3,346,012	734,293
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	121,121,003	121,897,719	776,716

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of American Family Life Assurance Company of Columbus ("Aflac" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance (NEDOI). The NEDOI recognizes statutory accounting principles and practices prescribed or permitted by the state of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, and for determining a company's solvency under Nebraska insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*, (SAP) has been adopted by the state of Nebraska as a component of those prescribed or permitted practices. Additionally, the Director of the NEDOI has the right to permit other specific practices which deviate from prescribed practices. The Company has been given explicit permission by the Director of the NEDOI for two permitted practices. The permitted practice does not impact the calculation of net income or prevent the triggering of a regulatory event in the Company's risk-based capital calculation.

- The Company has reported as admitted assets the refundable lease deposits on the leases of commercial office space which house Aflac Japan's sales operations. These lease deposits are unique and part of the ordinary course of doing business in the country of Japan; these assets would be non-admitted under SAP.
- Aflac entered into a reinsurance agreement effective March 31, 2015 with a then unauthorized reinsurer. The effective date of this agreement predated the effective date of Nebraska's Amended Credit for Reinsurance statute (44-416) allowing certified reinsurers and also predated the subsequent approval of the agreement's assuming reinsurer as a Certified Reinsurer, which occurred on August 30, 2015 and December 24, 2015, respectively. Aflac has obtained a permitted practice to recognize this treaty and counterparty as Certified Reinsurer for the purpose of determining the collateral required to receive reinsurance reserve credit.

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

	SSAP #	F/S Page	F/S Line #	2016	2015
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	$ 2,754,520,110	$ 2,273,562,993
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 2,754,520,110	$ 2,273,562,993
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 11,221,055,264	$ 11,297,854,653
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
Refundable lease deposits - Japan	19	2	25	(40,391,426)	(38,293,659)
Reinsurance - Japan	61R	2, 3	15.1, 16.1 (Pg 2) 2, 9.3 (Pg 3)	(763,912,592)	(706,956,995)
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 10,416,751,246	$ 10,552,603,999

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

The preparation of financial statements in accordance with SAP requires management to make estimates when recording transactions resulting from business operations, based on information currently available. The most significant items on the balance sheet that involve a greater degree of accounting estimates and actuarial determinations subject to changes in the future are the aggregate reserves for life and accident and health policies and the liability for policy and contract claims. As additional information becomes available, or actual amounts are determinable, the recorded estimates will be revised and reflected in net income. In addition, the identification of potentially impaired investments involves significant management judgment and requires evaluation of factors, including but not limited to percentage decline in value and length of time during which the decline has occurred; recoverability of principal and interest; general market conditions; rating agency opinions and actions regarding the issuer's credit status; and issuer's economic, regulatory, or political environment. Although some variability is inherent in these estimates, the Company believes the amounts provided are adequate.

C. Accounting Policy

The functional currency of Aflac's Japanese insurance operations (Aflac Japan) is the Japanese yen. The Company uses Tokyo market-based exchange rates to translate yen financial results into U.S. dollars. Management believes these rates, which result in a slight variance from the NAIC published exchange rates, are more relevant than the New York market-based exchange rates.

The Company's process for translating yen-denominated financial statements into U.S. dollars is as follows. Assets and liabilities are translated at end-of-period exchange rates. Realized gains and losses on security transactions are translated at the exchange rate on the trade dates of the transactions. Other revenues, expenses, and cash flows are translated using an average exchange rate for the reporting period. Therefore, the change between years of certain balance sheet items may not correspond with the amounts of their respective summary of operations counterparts. The net effect of unrealized currency translation adjustments for the year is included in unassigned surplus, Page 4, Line 39. Realized currency exchange gains and losses resulting from foreign currency transactions are included in miscellaneous income.

NOTES TO FINANCIAL STATEMENTS

Accident and health premiums are recognized when due with an unearned premium reserve provided for amounts unearned at the valuation date. Life premiums are recognized as income on the policy anniversary dates. All costs of acquiring new business, including commissions and expenses of policy issuance, are expensed when incurred.

The Company regularly evaluates the difference between the cost and fair value of its investments. Additionally, credit analysis and/or credit rating issues related to specific investments may trigger increased monitoring by management. An other-than-temporary impairment is considered to have occurred if it is probable that the Company will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. A decline in fair value which is other-than-temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. If it is determined that a decline in the fair value of a bond is other-than-temporary, an impairment is recognized as a realized loss equal to the entire difference between the bond's carrying value and its fair value at the balance sheet date of the reporting period for which the assessment is made. Credit related other-than-temporary impairment losses are recorded through the Asset Valuation Reserve (AVR). Interest related other-than-temporary impairment losses are recorded through the Interest Maintenance Reserve (IMR).

The Company uses the specific identification method to determine the gain or loss resulting from security transactions. Realized gains and losses are recorded in net income less amounts transferred to the IMR.

Administrative office properties owned and occupied by the Company are carried at cost less accumulated depreciation (there are no encumbrances against the properties). If events or changes in circumstances are present, which indicate that the carrying value of a property may not be recoverable, an evaluation is made using estimated future cash flows grouped with other assets at the lowest level of identifiable cash flows that include the property. Such impairment evaluation is applied using the measurement process set forth in Statement of Statutory Accounting Principles (SSAP) No. 40R, *Real Estate Investments*. Any resulting impairment loss is recognized by a reduction of the cost basis of the property and a charge to income. The Company uses the straight-line depreciation method for all of its real estate holdings with various lives, based on building type.

Contract loans are stated at the aggregate unpaid balance.

Surplus notes held by the Company are valued as follows: for those notes with NAIC Credit Rating Provider (CRP) ratings equivalent to NAIC Designation 1, the carrying value is amortized cost; for those notes with a NAIC CRP rating not equal to a NAIC Designation of 1, or not NAIC CRP rated, SVO statement factors are applied to the outstanding face amount of the surplus note. The carrying value must not be in excess of the lesser of the calculated amount or amortized cost. All surplus notes are reported as part of other invested assets (Schedule BA).

Policy reserves for accident and health insurance consist of pro rata unearned premium for all policies and, when required, contract reserves. The unearned premium is based on the valuation net premium if contract reserves are required and the gross premium if contract reserves are not required. Contract reserves are computed by interpolating terminal reserves as of the valuation date. These reserves are computed using at least the two-year preliminary term method. The majority of Aflac Japan's accident and health policies in force develops and carries cash values. The reported reserve for these policies is the larger of the interpolated terminal reserve or the cash value.

Policy reserves for life insurance contracts are computed using a methodology that produces reserves at least as strong as the Commissioners' Reserve Valuation Method (CRVM). The methodology used varies by type of life insurance product. For products for which a mid-terminal or interpolated-terminal reserve valuation method is used, an unearned premium reserve based on the net valuation premium is included in the policy reserves. Policy reserves for annuities are computed using a methodology that produces reserves at least as strong as the Commissioners' Annuity Reserve Valuation Method (CARVM). The policy reserves include provisions for adverse deviations.

Policy and contract claims are computed using statistical analysis of historical claim experience patterns and represent an estimate of the ultimate unpaid cost of all claims incurred. The Company records provisions for possible future adverse deviations in experience for both the aggregate reserves and policy and contract claims.

For new types of products where company experience is limited, estimates are based upon the best available information, including industry experience or general population data.

The Company joins in the filing of a consolidated U.S. federal income tax return with Aflac Incorporated, its Parent Company. Income taxes are allocated to each subsidiary based on the taxes that each entity would pay if it filed a separate federal income tax return, pursuant to a board of directors approved tax allocation agreement. For federal income tax purposes, the operations of Aflac Japan are included in the Company's U.S. income tax return. Aflac Japan is also subject to Japanese corporate income taxes on its separate taxable income.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost. Cash and cash equivalents include cash on hand, money market instruments and other debt instruments with a maturity of 90 days or less when purchased.

(2) Bonds not backed by other loans are carried at amortized cost using the effective interest method. The amortized cost of bonds is based on the purchase price adjusted for accretion of discount or amortization of premium. The amortized cost of bonds purchased at a discount will equal the face or par value at maturity or the call date, if applicable. Bonds purchased at a premium will have an amortized cost equal to face or par value at maturity or the call date, if applicable. Interest is recorded as income when earned and is adjusted for amortization of any premium or discount.

(3) Unaffiliated common stocks are reported at fair value. Dividends are recorded as investment income on the ex-dividend dates with a corresponding receivable to be extinguished upon receipt of cash. See item (7) below for discussion of the Company's investments in subsidiary, controlled and affiliated entities.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.

NOTES TO FINANCIAL STATEMENTS

(5) Mortgage loans on commercial and residential real estate are carried at the aggregate unpaid balance, less a valuation allowance (some residential mortgages are carried at 80% of the appraised value of the property at the effective date of the loan). A mortgage loan is considered to be impaired when it is probable that the Company will be unable to collect all amounts due according to the contractual terms of the mortgage agreement. Impaired loans are either carried at the fair value of the collateral less estimated costs to obtain and sell, or management's best estimate of the loan's expected cash flows discounted at the applicable interest rate. The difference between the net realizable value and the recorded investment in the mortgage loan is recognized as an impairment by creating a valuation allowance with a corresponding charge to unrealized losses.

(6) Loan-backed and structured securities are valued at amortized cost. The Company recognizes income using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. When estimates of prepayments change, the effective yield is recalculated to reflect actual payments to date and anticipated future payments. The amortized cost of the securities is adjusted to the amount that would have existed had the new effective yield been applied at the time of acquisition (retrospective method). This adjustment is reflected in net investment income. Prepayment assumptions for loan-backed and structured securities are obtained from an independent financial information service.

(7) The Company owns 100% of the common stock of American Family Life Assurance Company of New York ("Aflac New York"). This investment is carried at a value equal to its statutory equity as described in Part 8, section 3ii(A) of the NAIC Valuations of Securities manual for 100% owned subsidiaries. The Company owns 100% of the common stock of Octagon Delaware Trust 2011, Apollo AF Loan Trust 2012, and Global Investment Fund I. These entities are investment trusts used to hold certain invested assets on behalf of Aflac Japan, and are carried at a value based on their audited U.S. GAAP equity as prescribed by SSAP No.97, *Investments in Subsidiary Controlled, and Affiliated Entities, A Replacement of SSAP No.88.* Changes in the net assets, excluding capital contributions and distributions, are reported as net unrealized gains (losses) in unassigned surplus. Dividends or distributions received are recognized in investment income. The Company owns 10% of the common stock of Aflac Heartful Services Co., Ltd. and accounts for this investment as a nonadmitted asset.

(8) Investments in joint ventures, partnerships or limited liability companies are carried at values based on the underlying audited U.S. GAAP equity of the investee. Changes in the investee's net assets, excluding capital contributions and distributions, are reported as net unrealized gains or losses in unassigned surplus. Dividends or distributions received from the investee are recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee.

(9) Derivative instruments are accounted for in accordance with SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions*. Derivative instruments used in hedging relationships are valued consistent with the hedged item (amortized cost or estimated fair value). Gains and losses on terminated derivative instruments that are hedging fixed income securities are realized and subject to the IMR. Derivatives that are not designated as a hedge under statutory accounting principles, that no longer qualify for hedge accounting, or that the Company has elected to carry at fair value are reported at fair value with net unrealized gains or losses reflected in surplus. Upon termination, the net unrealized gain (loss) reflected in surplus is reclassed to realized gain (loss) and may be subject to IMR.

(10) The Company utilizes anticipated investment income as a factor in the premium deficiency calculation.

(11) The Company uses loss ratio, tabular and/or completion methods to determine claim liability/reserve values for both reported and unreported claims.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

After evaluating the entity's ability to continue as a going concern under SSAP No. 1, *Disclosure of Accounting Policies, Risks & Uncertainties, and Other Disclosures*, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

(2) Accounting Changes and Corrections of Errors

The Company identified the following error related to the 2015 statutory financial statements which was reported as an adjustment to the Company's surplus balance as of January 1, 2016 in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*:

In reviewing its current tax inventory, the Company determined that its 2015 current tax liability was overstated by $38 million. This overstatement, which arose over a period of time, was driven primarily by an error in accounting for the income tax payable to the Japan taxing authority. The resulting correction of $38 million has been reported as a correction of an error in 2016 and has resulted in a corresponding increase to the Company's surplus.

(3) Business Combinations and Goodwill

Not applicable

(4) Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

(5) Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rate for mortgage loans during 2016 were:

Commercial loans 3.87% and 2.94%

There were no new residential loans during 2016.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 80%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan that would be permitted by law on the land without the buildings.

(3) Not applicable

(4) Age Analysis of Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ —	$ —	$ 246,308	$ —	$109,597,863	$ —	$109,844,171
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ —	$ —	$1,818,955	$ —	$ —	$ —	$ 1,818,955
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

(5) - (9) Not applicable

B.- C. Not applicable

D. Loan-Backed Securities

1. Prepayment Assumptions

The Company's prepayment assumptions for loan-backed and structured securities are determined using constant prepayment rates provided by brokers.

NOTES TO FINANCIAL STATEMENTS

2.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than- Temporary Impairment Recognized in Loss		
		2a Interest	2b Non-interest	Fair Value 1-2a-2b
OTTI recognized 1st Quarter				
a. Intent to sell	$ 9,860,766	$ —	$ 3,013,689	$ 6,847,077
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	$ 9,860,766	$ —	$ 3,013,689	$ 6,847,077
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ —	$ —	$ —	—
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ —	$ —	$ —	—
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ —	$ —	$ —	—
m. Annual Aggregate Total		$ —	$ 3,013,689	

3. Securities with recognized other-than-temporary impairments

1	2	3	4	5	6	7
CUSIP	Book/adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Statement Where Reported
G7393CAK2	$ 9,860,766	$ 6,847,077	$ 3,013,689	$ 6,847,077	$ 6,847,077	3/31/2016
Total	$ 9,860,766	$ 6,847,077	$ 3,013,689	$ 6,847,077	$ 6,847,077	

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	$	9,147,941
2. 12 months or longer	$	50,171,850
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	793,323,293
2. 12 months or longer	$	411,906,860

5. Information considered in reaching the conclusion that impairments are not other than temporary

The determination of whether an impairment in value is other than temporary is based largely on our evaluation of the issuer's creditworthiness. Our credit professionals must apply considerable judgment in determining the likelihood of the security recovering in value while we own it. Factors that may influence this include the overall level of interest rates, credit spreads, the credit quality of the underlying issuer, and other factors. This process requires consideration of risks which can be controlled to a certain extent, such as credit risk, and risks which cannot be controlled, such as interest rate risk.

We believe that fluctuations in the fair values of our investment securities related to general changes in the level of credit spreads or interest rates have little bearing on underlying credit quality of the issuer, and whether our investment is ultimately recoverable. Generally, we consider such declines in fair values to be temporary even in situations where an investment remains in an unrealized loss position for a year or more.

E. Repurchase Agreements and/or Securities Lending Transactions

1. See Note 17 for a description of the policy for requiring collateral for security lending transactions

2. The Company has a securities lending program for which it has pledged securities with a statement value of $500,463,023 as of December 31, 2016. These securities are reported as bonds on the statement of assets. The Company reported a liability of $525,947,211 as of December 31, 2016 for cash collateral received from its securities lending program. The liability will be satisfied when the Company returns the cash to the counterparty and the lent security is returned to the Company.

3. Collateral Received

a. Aggregate amount collateral received

1. Repurchase Agreement - Not applicable

2. Securities Lending

			Fair Value
(a)	Open	$	525,947,211
(b)	30 Days or Less		—
(c)	31 to 60 Days		—
(d)	61 to 90 Days		—
(e)	Greater Than 90 Days		—
(f)	Sub-Total		525,947,211
(g)	Securities Received		—
(h)	Total Collateral Received	$	525,947,211

3. Dollar Repurchase Agreement - Not applicable

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 525,947,211

c. The Company receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The Company reinvests the cash collateral or uses the cash for general corporate purposes.

4. Aggregate value of reinvested collateral which is “one-line” reporting is $ 526,196,074.
The aggregate value of the reinvested collateral which is reported in the other investment schedules is $ 0.
The reinvested collateral which is “one-line” reporting is the securities lending program administered in the U.S., whereas the reinvested collateral that is reported in the other investment schedules is the program administered in Japan.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. Repurchase Agreement - Not applicable

2. Securities Lending

		Amortized Cost	Fair Value
(a)	Open	$ —	$ —
(b)	30 Days or Less	226,877,846	226,881,406
(c)	31 to 60 Days	71,547,000	71,592,769
(d)	61 to 90 Days	52,744,000	52,802,901
(e)	91 to 120 Days	55,018,000	55,072,117
(f)	121 to 180 Days	74,738,365	74,795,598
(g)	181 to 365 Days	45,022,000	45,051,283
(h)	1 to 2 Years	—	—
(i)	2 to 3 Years	—	—
(j)	Greater Than 3 Years	—	—
(k)	Sub-Total	525,947,211	526,196,074
(l)	Securities Received	—	—
(m)	Total Collateral Reinvested	$ 525,947,211	$ 526,196,074

3. Dollar Repurchase Agreement - Not applicable

b. The Company's sources of cash that it uses to return the cash collateral comes from operations or from the liquidation of investments held in the general account portfolio.

6. Collateral not permitted by contract or custom to sell or repledge

Not applicable

7. Collateral for securities lending transactions that extend beyond one year from the reporting date

Not applicable

F.- G. Not applicable

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending arrangements	500,463,023	—	—	—	500,463,023	879,945,731	(379,482,708)	—	500,463,023	0.46	0.46
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
j. On deposit with states	9,698,952	—	—	—	9,698,952	9,753,753	(54,801)	—	9,698,952	0.01	0.01
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	1,064,022,843	—	—	—	1,064,022,843	106,153,604	957,869,239	—	1,064,022,843	0.97	0.98
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
o. Total restricted assets	$ 1,574,184,818	$ —	$ —	$ —	$ 1,574,184,818	$ 995,853,088	$ 578,331,730	$ —	$ 1,574,184,818	1.44%	1.45%

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	$1,015,252,876	$ —	$ —	$ —	$1,015,252,876	$ 16,989,918	$ 998,262,958	$ 1,015,252,876	0.93%	0.93%
Bond Collateral	48,769,967	—	—	—	48,769,967	89,163,686	(40,393,719)	48,769,967	0.05	0.05
Total (c)	$1,064,022,843	$ —	$ —	$ —	$1,064,022,843	$ 106,153,604	$ 957,869,239	$ 1,064,022,843	0.97%	0.98%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively

(3) Not applicable

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
a. Cash	$ 80,834,576	$ 80,834,576	0.07%	0.07%
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Sec. 1	—	—	—	—
d. Schedule D, Part 2, Sec. 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	525,947,211	526,196,074	0.48	0.48
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 606,781,787	$ 607,030,650	0.55%	0.56%

*Column 1 divided by Asset Page, Line 26 (Column 1)

**Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset	$ 606,781,787	0.62%

*Column 1 divided by Liability Page, Line 26 (Column 1)

I. Not applicable

J. Offsetting and Netting of Assets and Liabilities

The Company does not have any applicable balances that are reported net in accordance with SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*.

K. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
74977RAW4	$ 19,822,500	$ 24,875,264	$ 19,905,597	NO
Total	$ 19,822,500	$ 24,875,264	$ 19,905,597	XXX

NOTES TO FINANCIAL STATEMENTS

L. 5* Securities

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	3	2	$ 56,126,954	$ 61,475,017	$ 100,393,608	$ 96,749,399
(2) LB&SS – AC	—	—	—	—	—	—
(3) Preferred Stock – AC	—	—	—	—	—	—
(4) Preferred Stock – FV	—	—	—	—	—	—
(5) Total (1 + 2 + 3 + 4)	3	2	$ 56,126,954	$ 61,475,017	$ 100,393,608	$ 96,749,399

AC - Amortized Cost FV - Fair Value

(6) Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. Not applicable

(7) Investment Income

A. The Company does not accrue investment income on investments where collection of income is uncertain.

B. Not applicable

(8) Derivative Instruments

A. Market risk is the possibility that the value of the derivative instrument will decrease due to economic changes or other events in the market. Credit risk is the possibility that a loss may occur from the failure of another party to perform in accordance with the terms of the contract. The Company mitigates these risks by transacting with highly rated counterparties and by entering into master netting agreements with its counterparties. The Company also enters into bilateral cross-collateralization agreements with its counterparties. These agreements require the party in a loss position to submit acceptable collateral to its counterparty in the event the net loss position meets or exceeds a specified amount. The Company adheres to cash requirements and posts or receives cash or securities as collateral as needed. See Schedule DB for further details of the Company's derivative transactions and counterparty exposures. As reflected in the cash flow statement, the Company had cash proceeds of $1.3 billion and cash applications of $59.7 million for settlements of respective derivative strategies in 2016.

Cash or other securities is received or pledged as collateral on open derivative positions. Cash received as collateral is reported as an asset with a corresponding liability for the return of the collateral. Cash pledged as collateral is recorded as a reduction to cash, and a corresponding receivable is recognized for the return of the cash collateral. The Company generally can repledge or resell collateral received, although it does not typically exercise such rights. Securities received as collateral are not recognized unless the Company was to exercise its right to sell that collateral or exercise remedies on that collateral upon a counterparty default. Securities that the Company has pledged as collateral continue to be carried as invested assets and are disclosed.

B. The Company enters into foreign currency forward and option collar contracts as fair value hedges to reduce and manage the foreign exchange risk on the principal of certain U.S. dollar-denominated investments that support the Company's yen-denominated liabilities.

Interest rate swaptions are options on interest rate swaps. Interest rate collars are combinations of two swaption positions in which the Company simultaneously purchases a put swaption (an option that limits exposure to increasing interest rates) and sells a call swaption (an option that limits exposure to decreasing interest rates). The combination of these two actions results in no net premium paid (i.e. a costless or zero-cost collar). The Company uses interest rate collars to protect against significant changes in the fair value associated with interest rate changes of our dollar-denominated available-for-sale securities. These derivatives were designated as fair value hedges in 2015. The Company did not have any of these derivatives outstanding as of December 31, 2016.

During 2016 and 2015, the Company entered into foreign currency options and forwards in order to economically hedge foreign exchange risk for certain profit repatriation received from Aflac Japan. The Company uses a combination of options to protect expected future cash flows by simultaneously purchasing a call option (an option that limits exposure to increasing foreign exchange rates) and selling a put option (an option that limits exposure to decreasing foreign exchange rates). The combination of these two actions results in no net premium paid. Other foreign currency options hedging strategies utilized give the Company the right, but not the obligation, to sell yen and buy U.S. dollars at a specified future date at a contracted price. Under the foreign currency forwards hedging strategy, Aflac agrees with another party to buy a fixed amount of U.S. dollars and sell a corresponding amount of yen at a specified future date. These derivatives are carried at fair value with changes in fair value recorded in surplus.

See Schedule DB for additional details.

C. The Company applies hedge accounting as prescribed by SSAP No. 86, *Accounting for Derivative Instruments and Hedging*, *Income Generation, and Replication (Synthetic Asset) Transactions*, by designating derivative instruments as a hedge on the date it enters into a derivative contract. The Company formally documents all relationships between hedging instruments and hedged items, as well as its risk management objectives and strategy for undertaking various hedge transactions. The Company formally measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are reported in the financial statements of admitted assets, liabilities and surplus in a manner consistent with the hedged asset. Changes in carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged assets are recorded. Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge are accounted for at fair value and the changes in fair value are recorded as unrealized gains or losses. Upon termination, the net unrealized gain (loss) reflected in surplus is reclassed to realized gain (loss) and may be subject to IMR.

NOTES TO FINANCIAL STATEMENTS

D. During 2016, the Company recognized $12.5 million in net unrealized losses representing the component of the derivative instruments' loss excluded from the assessment of hedge effectiveness.

E. During 2016, the Company recognized $9.1 million in net unrealized losses resulting from derivative instruments that no longer qualified for hedge accounting.

F. Not applicable

(9) Income Taxes

A. The components of net deferred tax assets (DTAs) and deferred tax liabilities (DTLs) at December 31 are as follows:

1.

		12/31/2016			12/31/2015		
		(1)	(2)	(3)	(4)	(5)	(6)
		Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Gross DTAs	$ 2,315,835,000	338,689,772	2,654,524,772	$ 2,422,184,440	357,992,484	2,780,176,924
(b)	Statutory Valuation Allowance Adjustments	—	—	—	—	—	—
(c)	Adjusted Gross DTAs (1a-1b)	2,315,835,000	338,689,772	2,654,524,772	2,422,184,440	357,992,484	2,780,176,924
(d)	DTAs Nonadmitted	—	338,689,772	338,689,772	31,974,227	357,992,484	389,966,711
(e)	Subtotal Net Admitted DTAs (1c-1d)	2,315,835,000	—	2,315,835,000	2,390,210,213	—	2,390,210,213
(f)	DTLs	2,949,121,441	—	2,949,121,441	2,794,462,205	—	2,794,462,205
(g)	Net Admitted DTAs/ (Net DTLs) (1e-1f)	$ (633,286,441)	—	(633,286,441)	$ (404,251,992)	—	(404,251,992)

		Change		
		(7)	(8)	(9)
		Ordinary	Capital	Total
(a)	Gross DTAs	$ (106,349,440)	(19,302,712)	(125,652,152)
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted Gross DTAs (1a-1b)	(106,349,440)	(19,302,712)	(125,652,152)
(d)	DTAs Nonadmitted	(31,974,227)	(19,302,712)	(51,276,939)
(e)	Subtotal Net Admitted DTAs (1c-1d)	(74,375,213)	—	(74,375,213)
(f)	DTLs	154,659,236	—	154,659,236
(g)	Net Admitted DTAs/ (Net DTLs) (1e-1f)	$ (229,034,449)	—	(229,034,449)

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No.101:

	12/31/2016			12/31/2015		
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 538,970,253	—	538,970,253	$ 663,133,983	—	663,133,983
(b) Adjusted Gross DTAs Expected to be Realized (Excluding the amount of DTAs from 2(a) above) After Application of the Threshold Limitation (Lesser of 2(b)1 and 2(b)2 Below)	197,439,738	—	197,439,738	31,569,342	—	31,569,342
1. Adjusted Gross DTAs Expected to be Realized Following the Balance Sheet Date	197,439,738	—	197,439,738	31,569,342	—	31,569,342
2. Adjusted Gross DTAs Allowed per Limitation Threshold	XXX	XXX	1,666,089,866	XXX	XXX	1,692,233,361
(c) Adjusted Gross DTAs (Excluding the Amount of DTAs from 2(a) & 2(b) above) Offset by Gross DTLs	2,949,121,441	—	2,949,121,441	3,893,417,523	—	3,893,417,523
(d) DTAs Admitted as result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$ 3,685,531,432	—	3,685,531,432	$ 4,588,120,848	—	4,588,120,848

	Change		
	(7)	(8)	(9)
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ (124,163,730)	—	(124,163,730)
(b) Adjusted Gross DTAs Expected to be Realized (Excluding the amount of DTAs from 2(a) above) After Application of the Threshold Limitation (Lesser of 2(b)1 and 2(b)2 Below)	165,870,396	—	165,870,396
1. Adjusted Gross DTAs Expected to be Realized Following the Balance Sheet Date	165,870,396	—	165,870,396
2. Adjusted Gross DTAs Allowed per Limitation Threshold	XXX	XXX	(26,143,495)
(c) Adjusted Gross DTAs (Excluding the Amount of DTAs from 2(a) & 2(b) above) Offset by Gross DTLs	(944,296,082)	—	(944,296,082)
(d) DTAs Admitted as result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$ (902,589,416)	—	(902,589,416)

3.

	2016	2015
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1,886%	1,986%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	$ 11,107,265,771	$ 11,281,555,738

4. Impact of Tax-Planning Strategies

	12/31/2016		12/31/2015	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.				
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 2,315,835,000	$ 338,689,772	$2,422,184,440	$ 357,992,484
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	—%	14.62 %	—%	14.98%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ 2,315,835,000	$ —	$2,390,210,213	$ —
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	—%	— %	—%	—%

	Change	
	(5) (Col 1 - 3) Ordinary	(6) (Col 2 - 4) Capital
Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ (106,349,440)	$ (19,302,712)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	—%	(0.36)%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ (74,375,213)	$ —
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	—%	— %

(b) Does the company's tax-planning strategies include the use of reinsurance? Yes _ No X

B. Unrecognized deferred tax liabilities

The Company has no material unrecognized deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

		(1) 12/31/2016	(2) 12/31/2015	(3) (Col 1 - 2) Change
1.	Current Income Tax			
(a)	Federal	$ 302,628,947	$ 245,229,294	$ 57,399,653
(b)	Foreign	646,584,139	1,053,664,439	(407,080,300)
(c)	Subtotal	949,213,086	1,298,893,733	(349,680,647)
(d)	Federal income tax on net capital gains	(29,986,417)	—	(29,986,417)
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Prior year provision true-up	(109,148,115)	(9,440,493)	(99,707,622)
(g)	Federal and foreign income taxes incurred	$ 810,078,554	$ 1,289,453,240	$ (479,374,686)
2.	Deferred Tax Assets:			
(a)	Ordinary:			
(1)	Deferred acquisition costs	$ 600,473,983	$ 588,392,762	$ 12,081,221
(2)	Pension accruals	64,188,123	57,351,999	6,836,124
(3)	Fixed assets	22,513,491	19,072,688	3,440,803
(4)	General accrued expenses	99,882,133	84,015,851	15,866,282
(5)	Policy claims	13,627,955	14,043,741	(415,786)
(6)	Foreign currency loss on Japan branch	185,229,696	208,507,265	(23,277,569)
(7)	Derivatives	1,232,087,652	1,308,839,323	(76,751,671)
(8)	Other (including items <5% of total ordinary tax assets)	97,831,967	141,960,811	(44,128,844)
(99)	Subtotal	2,315,835,000	2,422,184,440	(106,349,440)
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted deferred tax assets	—	(31,974,227)	31,974,227
(d)	Admitted ordinary deferred tax assets (2a99-2b-2c)	2,315,835,000	2,390,210,213	(74,375,213)
(e)	Capital:			—
(1)	Investments	338,689,772	357,992,484	(19,302,712)
(2)	Capital loss carryforwards	—	—	—
(3)	Other (including items <5% of total capital tax assets)	—	—	—
(99)	Subtotal	338,689,772	357,992,484	(19,302,712)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted deferred tax assets	(338,689,772)	(357,992,484)	19,302,712
(h)	Admitted capital deferred tax assets (2e99-2f-2g)	—	—	—
(i)	Admitted deferred tax assets (2d+2h)	2,315,835,000	2,390,210,213	(74,375,213)
3.	Deferred Tax Liabilities:			
(a)	Ordinary:			
(1)	Investments	745,816,225	769,859,619	(24,043,394)
(2)	Deferred and uncollected premiums	140,226,703	138,111,812	2,114,891
(3)	Policyholder reserves	2,045,988,132	1,836,080,124	209,908,008
(4)	Other (including items <5% of total ordinary tax liabilities)	17,090,381	50,410,650	(33,320,269)
(99)	Subtotal	2,949,121,441	2,794,462,205	154,659,236
(b)	Capital:			—
(1)	Investments	—	—	—
(2)	Other (including items <5% of total capital tax liabilities)	—	—	—
(99)	Subtotal	—	—	—
(c)	Deferred tax liabilities (3a99+3b99)	2,949,121,441	2,794,462,205	154,659,236
4.	Net deferred tax assets (liabilities) (2i-3c)	$ (633,286,441)	$ (404,251,992)	$ (229,034,449)

NOTES TO FINANCIAL STATEMENTS

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gains (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement).

	12/31/2016	12/31/2015	Change
Total gross deferred tax assets	$ 2,654,524,772	$ 2,780,176,924	$ (125,652,152)
Total gross deferred tax liabilities	2,949,121,441	2,794,462,205	154,659,236
Deferred tax assets in excess of deferred tax liabilities	$ (294,596,669)	$ (14,285,281)	$ (280,311,388)
Tax effect of change in unrealized capital gains (losses)			87,456,241
Tax effect of change in unrealized pension gains (losses)			(9,289,783)
Change in net deferred income taxes			$ (202,144,930)

There were no adjustments to deferred tax assets due to changes in circumstances.

The realization of deferred tax assets is dependent upon the Company's ability to generate sufficient taxable income in future periods. Based on historical results and the prospects for future current operations, management anticipates that it is more likely than not that future taxable income will be sufficient for the realization of the remaining deferred tax assets. The Company evaluated the need for a valuation allowance for deferred tax assets and determined that no valuation allowance was required as of December 31, 2016 and 2015.

D. Reconciliation of the Federal Income Tax Rate to Actual Effective Tax Rate

	12/31/2016	12/31/2015
Net Gain from Operations	$ 3,595,654,397	$ 3,650,342,304
Realized Capital Gains on Sales or Maturities	(143,014,613)	45,098,738
Total Statutory Gain	$ 3,452,639,784	$ 3,695,441,042

Among the more significant book to tax adjustments were the following:

	12/31/2016		12/31/2015	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Statutory Gain Taxed at Enacted Rate	$ 1,208,423,925	35.00%	$ 1,293,404,365	35.00%
Utilization of foreign tax credits	(29,908,833)	(0.87)	(28,505,968)	(0.77)
Change in non-admitted Assets	1,894,257	0.05	2,653,202	0.07
IMR	17,669,293	0.51	(49,183,818)	(1.33)
Intercompany Reinsurance Adjustment	(23,465,868)	(0.68)	137,719,387	3.73
Intercompany Dividends	(16,450,000)	(0.48)	—	—
Foreign Currency Loss on Japan Branch	(27,284,851)	(0.79)	21,540,751	0.58
Foreign Exchange Adjustment	147,502,614	4.27	(10,900,911)	(0.30)
Investments	(355,309,740)	(10.29)	(61,181,121)	(1.66)
Derivatives	68,282,807	1.98	74,221,445	2.01
Other	20,869,880	0.60	(2,140,689)	(0.05)
Total	$ 1,012,223,484	29.32%	$ 1,377,626,643	37.28%
Federal and foreign income taxes incurred	$ 810,078,554	23.46%	$ 1,289,453,240	34.89%
Change in net deferred income taxes	202,144,930	5.85	88,173,403	2.39
Total Statutory Income Taxes	$ 1,012,223,484	29.32%	$ 1,377,626,643	37.28%

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1) At December 31, 2016, the Company does not have any unused operating or capital loss carry forwards available to offset against future taxable income.

2) The following income taxes were incurred in the current and prior years that would be available for recoupment in the event of future net losses.

Year	Total
2016	$ 272,642,530
2015	$ 126,640,686
2014	$ 139,687,037

3) The company did not have any protective tax deposits under Section 6603 of the Internal Revenue Service (IRS) code.

NOTES TO FINANCIAL STATEMENTS

F. Consolidated Federal Income Tax Returns Disclosure:

The Company's Federal income tax return is consolidated with the following entities:

Aflac Benefit Advisors, Inc.	45-4133319
Aflac International, Inc.	58-1967921
Aflac Incorporated	58-1167100
Aflac Information Technology, Inc.	58-1870664
American Family Life Assurance Company of New York	52-0807803
Communicorp, Inc.	58-1442547
Continental American Insurance Company	57-0514130
Nebraska Life Assurance Company	81-4298894

The method of allocation among the companies is subject to written agreement approved by the board of directors. Allocation is based upon separate return calculations, and the settlement of current income taxes, payable or refundable, is completed when Aflac Incorporated (Parent Company) makes payment to, or receives refunds from, the Internal Revenue Service.

G. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A., B. & C. The Company declared and paid common stock dividends in the amount of $2 billion and $2.4 billion to Aflac Incorporated, the Parent Company, during 2016 and 2015, respectively.

On September 1, 2012, the Company purchased a $50 million surplus note (the Note) of an affiliate, Continental American Insurance Company (CAIC). The terms of the Note call for annual simple interest payments at a per annum rate of 3.25% subject to the approval of the insurance commissioner of the State of South Carolina. The Note is five years in duration and is scheduled to mature on September 1, 2017.

D. The following is a detail of the amounts due from or due to related parties as of December 31. It is the Company's policy to settle intercompany amounts monthly.

	2016		2015	
	Receivables	Payables	Receivables	Payables
Parent	$ 23,791,216	$ 23,777,984	$ 65,412,488	$ 50,411,241
Other Affiliates	85,267,981	16,075,703	124,154,515	12,986,708
	$ 109,059,197	$ 39,853,687	$ 189,567,003	$ 63,397,949

As of December 31, 2016, the Company will be reimbursed by its subsidiary, Aflac New York, for federal taxes of $30 million. It is the Company's policy to settle the tax payment annually.

On September 24, 2012, the Company executed a modified coinsurance (Modco) quota share treaty (the Treaty) with CAIC. The treaty was retroactive to January 1, 2012. The terms of the treaty called for the Company to assume 50% of new and existing sales as they relate to its accident and critical illness products only. New sales consisted of all premiums on policies in duration for one year and considered "first year" for statutory reporting purposes while existing in-force were premiums on policies in duration for more than one year and considered to be "renewal" for statutory reporting purposes. The treaty also outlined that the Company would assume 50% of all paid claims, paid commissions and changes in reserves on the above mentioned sales. For the periods ending December 31, 2016 and 2015, the Company assumed approximately $160.1 million and $137.4 million in earned premiums, while paying approximately $69.7 million and $65.9 million in incurred claims, $44.0 million and $37.2 million in incurred commissions, and $49.2 million and $41.1 million in operating expenses, respectively. Under the provisions of a modified coinsurance reinsurance agreement, CAIC maintains a segregated portfolio of securities that support the ceded policy liabilities. Net investment income in the amount of approximately $2.8 million and $2.5 million was credited to the Company in 2016 and 2015, respectively.

E. Not applicable

F. The Company pays management fees to Aflac Incorporated and Aflac International for personnel services and managerial expertise. The management fee is an expense-based allocation that includes a small intercompany profit charge. Total management fee expense was $262.7 million and $236.6 million for the years ended December 31, 2016 and 2015, respectively.

The Company's purchase of printing and sales promotion materials and services, including service fees, from Communicorp, Inc. amounted to $17.0 million and $20.0 million for the years ended December 31, 2016 and 2015, respectively.

Aflac Insurance Services Company, Ltd. (AIS) receives commission on policies they sell on behalf of Aflac Japan. The commission paid to AIS was $45.6 million and $49.6 million for the years ended December 31, 2016 and 2015, respectively.

Aflac Heartful Services Company, Ltd. (AHS) provides various administrative services for Aflac Japan. The fees paid to AHS were $3.4 million and $2.7 million for the years ended December 31, 2016 and 2015, respectively.

NOTES TO FINANCIAL STATEMENTS

Aflac Payment Services Company, Ltd., (APS) as an agent for Aflac Japan, collects monthly premiums from Japan policyholders and remits the payments to Aflac Japan. At December 31, 2016 and 2015, the Company was due $79.2 million and $120.1 million, respectively, in payment remittances from APS. These balances represent a portion of the December premiums collected by APS. These balances are remitted to Aflac Japan during the first two weeks of January of the following year. Aflac Japan paid APS collection agent fees for the collection of Aflac Japan's monthly premiums of $76.2 million and $68.7 million for the years ended December 31, 2016 and 2015, respectively. APS also provides temporary staffing services to Aflac Japan. Fees for this service were $.1 million in both of the years ended December 31, 2016 and 2015.

Aflac Technology Services Company, Ltd. (ATS) was sold by Aflac International, Inc. effective June 29, 2016. The acquiring company will be rendering systems development services for Aflac Japan comparable to those that were previously rendered by ATS.

G. All outstanding shares of the Company are owned by Aflac Incorporated, a holding company domiciled in Georgia.

H. Not applicable

I. The Company does not own any investments in subsidiaries, controlled, or affiliated (SCA) entities that exceed 10% of admitted assets as of December 31, 2016.

J.- L. Not applicable

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities		$ —	$ —	$ —
		—	—	—
Total SSAP No. 97 8a Entities	xxx	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities		$ —	$ —	$ —
Total SSAP No. 97 8b(ii) Entities	xxx	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
GLOBAL INVESTMENT FUND I	100%	$ 1,924,374,150	$ 1,924,374,150	$ —
OCTAGON DELAWARE TRUST	100%	889,129,762	889,129,762	—
APOLLO LOAN TRUST	100%	1,134,553,600	1,134,553,600	—
AFLAC HEARTFUL SERVICES CO. LTD.	10%	8,584	—	8,584
Total SSAP No. 97 8b(iii) Entities	xxx	$ 3,948,066,096	$ 3,948,057,512	$ 8,584
d. SSAP No. 97 8b(iv) Entities		$ —	$ —	$ —
Total SSAP No. 97 8b(iv) Entities	xxx	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	xxx	$ 3,948,066,096	$ 3,948,057,512	$ 8,584
f. Aggregate Total (a+e)	xxx	$ 3,948,066,096	$ 3,948,057,512	$ 8,584

(2) NAIC Filing Response Information - Not applicable

Sub-1 filings will be submitted in 2017 for the Company's SSAP No. 97 8b(iii) entities.

N. Not applicable

(11) Debt

A. In October 2016, the Parent Company and Aflac jointly entered into a 364-day uncommitted bilateral line of credit that provides for borrowings in the amount of $100 million. Borrowings will bear interest at the rate quoted by the bank and agreed upon at the time of making such loan and will have a three-month maturity period. There are no related facility fees, upfront expenses or financial covenant requirements. Borrowings under this credit agreement may be used for general corporate purposes. Borrowings under the financing agreement will mature no later than three months after the last drawdown date of October 14, 2017. As of December 31, 2016 the Company did not have any borrowings outstanding under its $100 million credit agreement.

The Parent Company and Aflac have a five-year senior unsecured revolving credit facility agreement with a syndicate of financial institutions that provides for borrowings of up to 55.0 billion yen or the equivalent of yen in U.S. dollars on a revolving basis. This credit agreement provides for borrowings in Japanese yen or the equivalent of Japanese yen in U.S. dollars on a revolving basis. Borrowings bear interest at a rate per annum equal to, at our option, either (a) a eurocurrency rate determined by reference to the London Interbank Offered Rate (LIBOR) for the interest period relevant to such borrowing adjusted for certain additional costs or (b) a base rate determined by reference to the highest of (1) the federal funds effective rate plus ½ of 1%, (2) the rate of interest for such day announced by Mizuho Bank, Ltd. as its prime rate and (3) the eurocurrency rate for an interest period of one month plus 1.00%, in each case plus an applicable margin. The applicable margin ranges between .79% and 1.275% for eurocurrency rate borrowings and 0.0% and .275% for base rate borrowings, depending on the Parent Company's debt ratings as of the date of determination. In addition, the Parent Company and Aflac are required to pay a facility fee on the commitments ranging between .085% and .225%, also based on the Parent Company's debt ratings as of the date of determination. Borrowings under the amended and restated credit facility may be used for general corporate purposes, including a capital contingency plan for the operations of the Parent Company and Aflac. The amended and restated credit facility requires compliance with certain financial covenants on a quarterly basis and will expire on the earlier of (a) September 18,

NOTES TO FINANCIAL STATEMENTS

2020, or (b) the date the commitments are terminated pursuant to an event of default, as such term is defined in the credit agreement. As of December 31, 2016, the Company did not have any borrowings outstanding under its 55.0 billion yen revolving credit agreement.

The Parent Company and Aflac have an uncommitted bilateral line of credit with a third party that provides for borrowings in the amount of $50 million. Borrowings will bear interest at the rate quoted by the bank and agreed upon at the time of making such loan and will have a three-month maturity period. There are no related facility fees, upfront expenses or financial covenant requirements. Borrowings under this credit agreement may be used for general corporate purposes. As of December 31, 2016, the Company did not have any borrowings outstanding under its $50 million credit agreement.

B. Not applicable

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

A. Defined Benefit Plan and Other Postretirement Benefits

The Company participates in non-qualified, unfunded supplemental retirement plans sponsored by Aflac Incorporated that provide defined pension benefits in excess of limits imposed by federal tax law for certain Japanese, U.S. and former employees; however, the U.S. Plan was frozen to new participants effective January 1, 2015. Aflac Japan also sponsors a non-contributory defined benefit pension plan, which covers substantially all of Aflac Japan's non-officer employees. Benefits are based on a formula using job level and years of service at retirement. Generally, the trust is funded annually with no less than the minimum contributions required by applicable regulations.

The Company provides certain health care benefits for eligible U.S. retired employees, their beneficiaries and covered dependents ("postretirement benefits"). The health care plan is contributory and unfunded. Effective January 1, 2014, employees eligible for benefits included the following: (1) active employees whose age plus service, in years, equaled or exceeded 80 (rule of 80); (2) active employees who were age 55 or older and had met the 15 years of service requirement; (3) active employees who would meet the rule of 80 in the next five years; (4) active employees who were age 55 or older and who would meet the 15 years of service requirement within the next five years; and (5) current retirees. An eligible employee can elect continuation of coverage until they are Medicare eligible or are covered by another plan.

A summary of assets, obligations and assumptions of these pension and other postretirement benefits are as follows at December 31, 2016 and 2015:

NOTES TO FINANCIAL STATEMENTS

(1) Change in benefit obligation

a. Pension Benefits	Overfunded 2016	Overfunded 2015	Japan Underfunded 2016	Japan Underfunded 2015	U.S. Underfunded 2016	U.S. Underfunded 2015
1. Benefit obligation at beginning of year	$ —	$ —	$ 270,680,300	$260,873,293	$ 34,374,010	$ 40,276,269
2. Service cost	—	—	16,301,499	13,985,151	789,926	1,108,843
3. Interest cost	—	—	8,826,461	1,604,857	1,515,925	1,781,552
4. Contribution by plan participants	—	—	—	—	—	—
5. Actuarial (gain) loss	—	—	28,738,857	840,671	3,861,984	(7,580,054)
6. Foreign currency exchange rate changes	—	—	6,591,743	(115,407)	—	—
7. Benefits paid	—	—	(7,817,725)	(6,508,265)	(1,216,857)	(1,212,600)
8. Plan amendments	—	—	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 323,321,135	$270,680,300	$ 39,324,988	$ 34,374,010

b. Postretirement Benefits	Overfunded 2016	Overfunded 2015	Japan Underfunded 2016	Japan Underfunded 2015	U.S. Underfunded 2016	U.S. Underfunded 2015
1. Benefit obligation at beginning of year	$ —	$ —	$ —	$ —	$ 26,858,206	$ 30,548,290
2. Service cost	—	—	—	—	434,779	660,080
3. Interest cost	—	—	—	—	1,170,906	1,339,366
4. Contribution by plan participants	—	—	—	—	—	—
5. Actuarial (gain) loss	—	—	—	—	(2,628,116)	(4,180,061)
6. Foreign currency exchange rate changes	—	—	—	—	—	—
7. Benefits paid	—	—	—	—	(1,357,740)	(1,509,469)
8. Plan amendments	—	—	—	—	—	—
9. Business combinations, divestitures, curtailments, settlement and special termination benefits	—	—	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ —	$ —	$ 24,478,035	$ 26,858,206

c. Special or contractual benefits per SSAP No. 11 - not applicable

(2) Change in plan assets	Japan Pension Benefits 2016	Japan Pension Benefits 2015	U.S. Pension Benefits 2016	U.S. Pension Benefits 2015	Postretirement Benefits 2016	Postretirement Benefits 2015
a. Fair value of plan assets at beginning of year	$ 194,761,106	$ 178,996,493	$ —	$ —	$ —	$ —
b. Actual return on plan assets	8,257,305	1,494,159	—	—	—	—
c. Foreign currency exchange rate changes	5,192,054	(35,338)	—	—	—	—
d. Reporting entity contribution	24,496,893	20,814,057	1,216,857	1,212,600	1,357,740	1,509,469
e. Plan participants' contributions	—	—	—	—	—	—
f. Benefits paid	(7,817,725)	(6,508,265)	(1,216,857)	(1,212,600)	(1,357,740)	(1,509,469)
g. Business combinations, divestitures and settlements	—	—	—	—	—	—
h. Fair value of plan assets at end of year	$ 224,889,633	$ 194,761,106	$ —	$ —	$ —	$ —

(3) Funded status	Japan Pension Benefits 2016	Japan Pension Benefits 2015	U.S. Pension Benefits 2016	U.S. Pension Benefits 2015	Postretirement Benefits 2016	Postretirement Benefits 2015
Overfunded:						
a. Assets (nonadmitted)						
1. Prepaid benefits costs	$ 9,238,265	$ 4,349,958	$ —	$ —	$ —	$ —
2. Overfunded plan assets	—	—	—	—	—	—
3. Total assets (nonadmitted)	$ 9,238,265	$ 4,349,958	$ —	$ —	$ —	$ —
Underfunded:						
b. Liabilities recognized						
1. Accrued benefit costs	$ 43,872,285	$ 40,378,448	$ 34,690,293	$ 32,993,722	$ 31,553,472	$ 31,792,269
2. Liability for pension benefits	58,816,435	32,246,731	4,634,695	1,380,288	(7,075,437)	(4,934,063)
3. Total liabilities recognized	$ 102,688,720	$ 72,625,179	$ 39,324,988	$ 34,374,010	$ 24,478,035	$ 26,858,206
c. Unrecognized liabilities	$ 4,981,047	$ 7,643,973	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015	2016	2015
a. Service cost	$16,301,499	$13,985,151	$ 789,926	$ 1,108,843	$ 434,779	$ 660,080
b. Interest cost	8,826,461	1,604,857	1,515,925	1,781,552	1,170,906	1,339,366
c. Expected return on plan assets	(4,487,961)	(3,704,745)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	1,187,142	1,004,099	607,577	1,959,215	(1,263,725)	(659,588)
f. Prior service cost or credit	(355,459)	(318,879)	—	—	776,983	776,983
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$21,471,682	$12,570,483	$ 2,913,428	$ 4,849,610	$ 1,118,943	$ 2,116,841

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015	2016	2015
a. Items not yet recognized as a component of net periodic cost - prior year	$39,890,704	$37,535,296	$ —	$ —	$ —	$ —
b. Net transition asset or obligation recognized	—	—	—	—	—	—
c. Net prior service cost or credit arising during the period	—	—	—	—	—	—
d. Net prior service cost or credit recognized	331,280	319,963	—	—	(776,983)	(776,983)
e. Net gain and loss arising during the period	23,271,039	3,061,629	3,861,984	(7,580,054)	(2,628,116)	(4,180,061)
f. Net gain and loss recognized	304,458	(1,026,185)	(607,577)	(1,959,215)	1,263,725	659,588
g. Items not yet recognized as a component of net periodic cost - current year	$63,797,481	$39,890,703	$ 3,254,407	$ (9,539,269)	$ (2,141,374)	$ (4,297,456)

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic cost	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015	2016	2015
a. Net transition asset or obligation	$ —	$ —	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	(331,280)	(319,963)	—	—	776,983	776,983
c. Net recognized gains and losses	2,140,970	1,068,596	1,119,332	607,577	(1,616,236)	(1,263,725)

(7) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015	2016	2015
a. Net transition asset or obligation	$ —	$ —	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	1,507,324	1,775,798	—	—	5,981,342	6,758,325
c. Net recognized gains and losses	(65,304,805)	(41,666,501)	11,139,876	7,885,469	(13,056,779)	(11,692,388)

(8) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015	2016	2015
a. Weighted-average discount rate	1.75%	1.75%	4.50%	4.50%	4.50%	4.50%
b. Expected long-term rate of return on plan assets	2.00%	2.00%	N/A	N/A	N/A	N/A
c. Rate of compensation increase	N/A	N/A	4.00%	4.00%	N/A	N/A
Weighted-average assumptions used to determine projected benefit obligations as of December 31:						
d. Weighted-average discount rate	1.25%	1.75%	4.25%	4.50%	4.25%	4.50%
e. Rate of compensation increase	N/A	N/A	4.00%	4.00%	N/A	N/A

(9) Accumulated Benefit Obligation:

	2016	2015
Japan Pension Benefits	$ 285,474,955	$ 240,616,584
U.S. Pension Benefits	37,445,455	33,284,561
Postretirement Benefits	24,478,035	26,858,206

(10) The postretirement medical benefit's health care trend rate is 5.20% as of December 31, 2016, and is expected to trend down to 4.50% in 74 years.

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan. A one-percentage-point change in assumed health care cost trend rates would have the following effects:

	1 Percentage Point Increase	1 Percentage Point Decrease
a. Effect on total of service and interest cost components	$ 80,242	$ (74,691)
b. Effect on postretirement benefit obligation	1,405,153	(1,312,376)

NOTES TO FINANCIAL STATEMENTS

(12) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid the years indicated:

Year(s)	Japan Pension	U.S. Pension	Postretirement Benefits
a. 2017	$ 12,534,142	$ 1,424,231	$ 1,623,570
b. 2018	7,533,072	1,409,394	1,882,047
c. 2019	9,070,034	1,393,406	2,151,486
d. 2020	9,923,485	1,376,173	2,473,313
e. 2021	10,029,414	1,749,821	2,667,103
f. 2022 through 2026	73,202,531	12,504,964	14,389,930

(13) The funding policy for Aflac Japan's non-contributory defined benefit pension plan is to fund the trust annually with no less than the minimum contributions required by applicable regulations. We plan to make contributions of $20,722,437 to the Japanese funded defined benefit plan in 2017. The funding policy for our other postretirement benefits plan is to contribute the amount of the benefit payments made during the year.

(14 - 17) Not applicable

(18) There were no significant changes in the benefit obligation during 2016 not otherwise apparent in above.

(19) Not applicable

(20) SSAP Transition--Accumulated Obligation and Underfunded Status

	Japan Pension Benefits					
	12/31/2012	1/1/2013	12/31/2013	12/31/2014	12/31/2015	12/31/2016
Total Accumulated Benefit Obligation	$ (272,055,485)	$ (273,263,296)	$ (237,575,301)	$ (231,843,204)	$ (240,616,584)	$ (285,474,955)
Vested Projected Benefit Obligation	(306,087,600)	$ (306,087,600)	$ (266,586,950)	$ (260,873,293)	$ (270,680,300)	$ (323,321,137)
Non-Vested Projected Benefit Obligation	(2,695,183)	(2,695,183)	—	—	—	—
Total Projected Benefit Obligation	(308,782,783)	(308,782,783)	(266,586,950)	(260,873,293)	(270,680,300)	(323,321,137)
Plan Assets at Fair Value	183,410,380	183,410,380	178,525,508	178,996,493	194,761,106	224,889,635
Funded Status	$ (125,372,403)	$ (125,372,403)	$ (88,061,442)	$ (81,876,800)	$ (75,919,194)	$ (98,431,502)
Items Not Recognized in Unassigned Funds:						
Prior service cost Non-Vested	$ (1,115,757)	$ —	$ —	$ —	$ —	$ —
Unrecognized Losses	57,152,126	—	—	—	—	—
Total Unrecognized Items	$ 56,036,369	$ —	$ —	$ —	$ —	$ —
Transition Items - Aggregate Write-In	N/A	$ (1,207,811)	—	$ (2,834,487)	$ (2,833,077)	$ (2,933,277)
Unassigned Funds - Transition	N/A	—	13,947,649	2,834,487	2,833,077	2,933,277
Other Changes in Unassigned Funds	N/A	—	(13,947,649)	(12,317,638)	(5,207,157)	(25,429,206)
Periodic Pension benefit expense	N/A	—	(20,932,684)	(18,238,207)	(11,885,263)	(20,639,999)
Periodic Pension benefit cost - amortization	N/A	—	(2,454,606)	(1,445,192)	(685,220)	(831,683)
Contribution	N/A	—	25,166,160	23,494,507	20,814,057	24,496,893
Change in Foreign Exchange Rate	N/A	—	15,244,927	9,941,114	82,897	(2,771,239)
Liability for Benefits	$ (88,645,105)	(89,852,916)	(72,829,119)	(71,394,535)	(68,275,221)	(93,450,455)
Unrecognized Transition Items	N/A	(35,519,487)	(15,232,323)	(10,482,265)	(7,643,973)	(4,981,047)
Funded Status	N/A	$ (125,372,403)	$ (88,061,442)	$ (81,876,800)	$ (75,919,194)	$ (98,431,502)

The transition items for the U.S. pension and postretirement benefits were fully recognized in 2014 and 2013, respectively.

NOTES TO FINANCIAL STATEMENTS

(21) SSAP Transition--Full Transition Surplus Impact

	Japan Pension Benefits					
	12/31/2012	1/1/2013	12/31/2013	12/31/2014	12/31/2015	12/31/2016
Liability Reported at the Beginning of the Year		$ (88,645,105)	$ (89,852,916)	$ (72,829,119)	$ (71,394,535)	$ (68,275,221)
Recognized Transition Items		(1,207,811)	—	(2,834,487)	(2,833,077)	(2,933,277)
Unassigned Funds		—	—	(9,483,151)	(2,374,080)	(22,495,929)
Net Periodic Pension Cost		—	(23,387,290)	(19,683,399)	(12,570,483)	(21,471,682)
Contribution		—	25,166,160	23,494,507	20,814,057	24,496,893
Change in Foreign Exchange Rates		—	15,244,927	9,941,114	82,897	(2,771,239)
Prepaid/(Accrued) Liability at the End of the Year	$ (88,645,105)	(89,852,916)	(72,829,119)	(71,394,535)	(68,275,221)	(93,450,455)
Unrecognized Items	N/A	(35,519,487)	(15,232,323)	(10,482,265)	(7,643,973)	(4,981,047)
Funded Status	N/A	$ (125,372,403)	$ (88,061,442)	$ (81,876,800)	$ (75,919,194)	$ (98,431,502)
Reporting Lines:						
Accrued Benefit Cost	$ 88,645,105	$ 88,645,105	$ 72,829,119	$ 59,076,897	$ 63,068,064	$ 68,021,249
Aggregate Write-In - Liability	—	1,207,811	—	12,317,638	5,207,157	25,429,206
Total Liability Reported	$ 88,645,105	89,852,916	72,829,119	71,394,535	68,275,221	93,450,455
Unfunded Status	N/A	125,372,403	88,061,442	81,876,800	75,919,194	98,431,502
Liability Not Reported	N/A	$ 35,519,487	$ 15,232,323	$ 10,482,265	$ 7,643,973	$ 4,981,047

Anticipated Recognition of the Remaining Surplus Impact Over the Transition Period:

	Date:	Amount:
	12/31/2017	$ 2,933,277
	12/31/2018	2,047,770
	12/31/2019	—
Total		$ 4,981,047

The transition items for the U.S. pension and postretirement benefits were fully recognized in 2014 and 2013, respectively.

B. Investment Policies and Strategies

The investment objective of the Japanese funded defined benefit plan is to preserve the purchasing power of the plan's assets and earn a reasonable inflation-adjusted rate of return over the long term. Furthermore, the Company seeks to accomplish these objectives in a manner that allows for the adequate funding of plan benefits and expenses. In order to achieve these objectives, the Company's goal is to maintain a conservative, well-diversified and balanced portfolio of high-quality equity, fixed-income and money market securities. As a part of our strategy, the Company has established strict policies covering quality, type and concentration of investment securities. For our Japanese plan, these policies include limitations on investments in derivatives including futures, options and swaps, and low-liquidity investments such as real estate, venture capital investments, and privately issued securities.

The Company's non-qualified defined benefit pension plans and other postretirement benefits plan have no plan assets.

C. Fair Value of Each Class of Plan Assets

1. Fair Value Measurement of Plan Assets at 12/31/2016

	Japan Pension Benefits			
Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Equities:				
Japanese equity securities	$ —	$ 27,228,411	$ —	$ 27,228,411
International equity securities	—	39,427,752	—	39,427,752
Fixed income securities:				
Japanese bonds	—	77,869,720	—	77,869,720
International bonds	—	54,127,684	—	54,127,684
Insurance contracts	—	26,235,508	—	26,235,508
Cash and cash equivalents	558	—	—	558
Total Plan Assets	$ 558	$ 224,889,075	$ —	$ 224,889,633

The Company's non-qualified defined benefit pension plans and other postretirement benefits plan have no plan assets.

2. Not applicable

3. The fair value of our Japanese Pension investments classified as Level 2 are based on quoted prices for similar assets in markets that are not active, other inputs that are observable, such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks, and default rates, or other market-corroborated inputs. There were no changes in our valuation techniques and inputs during the period.

NOTES TO FINANCIAL STATEMENTS

D. Description of Expected Long-term Rate of Return on Assets Assumption

For the Japanese funded defined benefit plan, we base our assumption for the long-term rate of return on assets on historical trends (10-year or longer historical rates of return), expected future market movement, as well as the portfolio mix of securities in the asset portfolio including, but not limited to, style, class and equity and fixed income allocations. In addition, our consulting actuaries evaluate our assumptions for long-term rates of return under Actuarial Standards of Practice (ASOP). Under the ASOP, the actual portfolio type, mix and class is modeled to determine a range of long-term rates of return. The Company in turn use those results to further validate its own assumptions.

The Company's non-qualified defined benefit pension plans and other postretirement benefits plan have no plan assets.

E. Defined Contribution Plan

See Section G “Consolidated/Holding Company Plans”.

F. Multiemployer Plans

The Company does not participate in multiemployer plans.

G. Consolidated/Holding Company Plans

The Company participates in both a qualified non-contributory defined-benefit pension plan (frozen to new employees effective October 1, 2013), as well as a qualified defined contribution plan (401(k) Plan) sponsored by Aflac Incorporated which covers substantially all of the Company’s U.S. employees. The Company has no legal obligation for benefits under these plans. Aflac Incorporated allocates expense amounts to its affiliates based on the benefit obligation determined on each employee/retiree within an affiliate. The Company's share of net expense for the qualified pension plan was $7,648,445 in 2016 and $7,608,035 in 2015.

All eligible employees of the Company may participate in the 401(k) plan sponsored by Aflac Incorporated. The Company’s share of net expense for the qualified 401(k) plan was $7,682,342 in 2016 and $6,442,820 in 2015. Beginning January 1, 2014, the Company provided a non-elective contribution to the 401(k) plan of 2% of annual cash compensation for employees who elected to opt out of the future benefits of the U.S. defined benefit plan during the election period provided during the fourth quarter of 2013 and for new U.S. employees who started working for the Company after September 30, 2013.

H. Postemployment Benefits and Compensated Absences

Post-employment benefits and compensated absences for employees are recorded as accrued liabilities.

I. Not applicable

(13) Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

(1) The Company has authorized 8 million shares of $1.00 par value common stock. There were 3,714,435 voting shares and 165,170 non-voting shares issued and outstanding at December 31, 2016.

(2) Not applicable

(3) For life insurance companies domiciled in the state of Nebraska, the maximum amount of dividends that can be paid to shareholders without prior approval of the Commissioner of Insurance is the greater of the net gain from operations, which excludes net realized investment gains, for the previous year determined under statutory accounting principles, or 10% of statutory capital and surplus of the previous year-end. The maximum dividend the Company can pay without prior approval in 2017 is $2.78 billion.

(4) The Company paid common stock dividends to its parent throughout the year. The dates and amounts of the dividends and their classification are as follows:

Dates Declared	Dates Paid		Amount	Ordinary/ Extraordinary
5/18/2016	6/1/2016	$	450,000,000	Ordinary
5/18/2016	7/6/2016		176,476,607	Ordinary
8/24/2016	9/1/2016		575,000,000	Ordinary
8/24/2016	9/23/2016		85,097,962	Ordinary
8/24/2016	9/26/2016		24,918,141	Ordinary
12/7/2016	12/22/2016		688,470,527	Ordinary
	Total	$	1,999,963,237	

(5) Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

(6) - (8) Not applicable

NOTES TO FINANCIAL STATEMENTS

(9) Changes in balances of special surplus funds from the prior year are due to health insurers receiving a reprieve from accruing special surplus funds in 2016 for payment in 2017 for fees associated with the Affordable Care Act.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $378 million.

(11) - (13) Not applicable

(14) Liabilities, Contingencies and Assessments

A. Contingent commitments

As of December 31, 2016, the Company had commitments of $779 million to provide additional capital contributions to a private investment partnership which invests in bonds issued by middle market companies. These commitments are contingent upon the availability of bonds that meet the Company's investment underwriting criteria.

As of December 31, 2016, the Company had $19 million in outstanding commitments to fund commercial mortgage loans. These commitments are contingent on the final underwriting and due diligence to be performed, and may or may not be funded.

As of December 31, 2016, the Company had no commitments or contingent commitments to its subsidiary, Aflac New York. The Company will periodically provide capital to its subsidiary.

As of December 31, 2016, the Company had committed no reserves to cover any contingent liabilities.

B. Penn Treaty Network Company and its subsidiary American Network Insurance Company (collectively referred to as Penn Treaty) is a financially distressed long-term care insurance company, with no affiliation to the Company. Penn Treaty was placed in rehabilitation on January 6, 2009, and remained in rehabilitation as of December 31, 2016. Under state laws, health insurers will be assessed a share of the guarantee funds needed to protect Penn Treaty's policyholders. SSAP No. 35R, *Guaranty Fund and Other Assessments*, only allows this charge to be recognized when a final court order of liquidation is declared, a condition that had not been met as of December 31, 2016. Therefore, the Company has not established any accruals for guaranty fund assessments associated with Penn Treaty. The Company estimates that the Company will recognize a charge of between $10 million and $20 million, in future periods, for its portion of the assessment. This charge will be funded over several years and the cash will be largely recovered through premium tax credits over time.

C. Not applicable

D. Claims related extra contractual obligation (ECO) and bad faith losses stemming from lawsuits

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 206,667

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [ ] (g) Per Claimant [X]

E. Not applicable

F. All Other Contingencies

The Company is a defendant in various litigation considered to be in the normal course of business. Although the final results of any litigation cannot be predicted with certainty, the Company believes the outcome of pending litigation will not have a material adverse effect on the financial position or results of operations of the Company.

A portion of Aflac Japan's administrative office building is located on leased land. Under terms of the lease agreement, the Company is committed to purchase the leased land, at fair value, upon the demand of the owner. As of December 31, 2016, the estimated fair value of the leased land was 723.6 million yen ($6.2 million using the year-end exchange rate).

The Company is not aware of any unasserted loss contingencies as being probable of assertion or having a reasonable possibility of an unfavorable outcome.

The Company does not act as an intermediary/broker in over-the-counter derivative instruments.

NOTES TO FINANCIAL STATEMENTS

(15) Leases

A. Lessee Operating Lease

1. a. The Company leases office space and various types of equipment under various non-cancelable operating lease agreements that expire through December 2023. Rental expense for 2016 and 2015 were $100.0 million and $90.5 million, respectively.

In Japan, it is customary business practice for commercial real estate leasing arrangements to contain automatic renewal provisions. These provisions extend the term of a lease for an additional period of time, typically the lease period of the original agreement, unless either party to the lease indicates its intention not to renew in accordance with the terms of the lease agreement.

b.-e. Not applicable

2. Leases having initial or remaining noncancelable lease terms in excess of one year

a. At January 1, 2017, the minimum aggregate rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2017	$ 71,930,244
2.	2018	48,415,535
3.	2019	23,681,920
4.	2020	16,748,070
5.	2021	12,545,021
6.	Total	$ 173,320,790

b. Not applicable

3. Not applicable

B. Lessor Leases

Not applicable

(16) Financial Instruments with Off-Balance-Sheet Risk And Financial Instruments with Concentrations of Credit Risk

(1) The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	December 31,		December 31,	
	2016	2015	2016	2015
a. Swaps	$ —	$ —	$ —	$ —
b. Futures/Forwards	11,975,203,483	6,856,443,766	20,039,397,308	7,018,374,452
c. Options	5,108,119,324	1,506,780,553	5,108,119,324	1,529,746,106
d. Total	$ 17,083,322,807	$ 8,363,224,319	$ 25,147,516,632	$ 8,548,120,558

The derivative notional amount increased from 2015 to 2016 primarily due to an increase in non-qualifying hedge strategies. The increase in non-qualifying hedge strategies related to entering into longer duration foreign currency forwards designated as fair value hedges that resulted in the de-designation of existing foreign currency forwards. The Company also entered into offsetting foreign currency forwards for the remaining term of the foreign currency forwards that were de-designated, both of which are included in the notional amounts presented above.

See Schedule DB for additional detail.

(2) See Note 8 for a description of the nature and terms of the Company's derivatives, including market risks, cash requirements, and related accounting policy.

(3) The Company attempts to limit its credit exposure by transacting with counterparties with investment-grade credit ratings. The credit exposure on derivatives is limited to the fair value of those derivatives in a net gain position. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure on derivatives is limited to the fair value of those derivatives in a net gain position. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for the period ended December 31, 2016. See Schedule DB Part D for further detail of the Company's counterparty exposures.

NOTES TO FINANCIAL STATEMENTS

(4) The Company engages in derivative transactions directly with unaffiliated third parties under International Swaps and Derivatives Association, Inc. (ISDA) agreements and other documentation. Most of the ISDA agreements also include Credit Support Annex (CSA) provisions, which generally provide for two-way collateral postings, in certain cases at the first dollar of exposure and in other cases once various rating and exposure threshold levels are triggered. The Company mitigates the risk that counterparties to transactions might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value while generally requiring that collateral be posted at the outset of the transaction or that additional collateral be posted upon the occurrence of certain events or circumstances. As of December 31, 2016, the counterparties and the Company have posted cash or securities to satisfy collateral requirements.

(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

A. Not applicable

B. Transfer and Servicing of Financial Assets

(1) The Company lends fixed-maturity securities to financial institutions in short-term security lending transactions. For loaned securities, Company policy requires that a minimum of 102% of the fair value of the securities loaned is maintained as collateral. The Company receives cash or other securities as collateral for such loans. These short-term security lending arrangements provide the Company with incremental investment income. For loans involving unrestricted cash collateral, the collateral is recorded as an asset with a corresponding liability for the return of the collateral. For loans involving securities as collateral, the collateral is not recorded as an asset or liability.

At December 31, 2016 and 2015, the Company had loaned securities outstanding with a fair value of $509.3 million and $915.5 million, respectively. At December 31, 2016 and 2015, the Company had received collateral in the amount of $525.9 million and $941.2 million for loaned securities, respectively. See Note 5 for details of reinvestment of this collateral.

As of December 31, 2016 the Company had no securities lending transactions that extended more than one year.

(2) - (4) Not applicable

(5) The Company has a securities lending program whereby it had pledged securities with a statement value of $500.5 million and $879.9 million as of December 31, 2016 and 2015, respectively. These securities are reported as bonds in the statement of assets. The Company received cash collateral of $525.9 million and $941.2 million and reported these amounts as liabilities in its balance sheet. The liability will be satisfied when the Company returns the cash to the counterparty and the lent security is returned to the Company.

(6) - (7) Not applicable

C. Wash Sales

During 2016, the Company had no wash sales involving securities that are either unrated or have an NAIC designation of 3 or below.

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

Not applicable

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

The amount of direct premiums written through managing general agents or third party administrators was less than 5% of total surplus.

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair value measurements at December 31, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value:				
Perpetual Preferred stock:				
Industrial and Misc	$ —	$ —	$ —	$ —
Parent, Subsidiaries and Affiliates	—	—	—	—
Total Perpetual Preferred Stocks	—	—	—	—
Bonds:				
U.S. Governments	—	—	—	—
Industrial and Misc	—	—	—	—
Hybrid Securities	—	—	—	—
Parent, Subsidiaries and Affiliates	—	—	—	—
Total Bonds	—	—	—	—
Common Stock:				
Industrial and Misc	256,860,377	—	147,180	257,007,557
Parent, Subsidiaries and Affiliates	—	—	—	—
Total Common Stocks	256,860,377	—	147,180	257,007,557
Derivative assets:				
Interest rate contracts	—	—	—	—
Foreign exchange contracts [1]	—	712,280,512	—	712,280,512
Credit contracts	—	—	—	—
Commodity futures contracts	—	—	—	—
Commodity forward contracts	—	—	—	—
Total Derivatives	—	712,280,512	—	712,280,512
Separate account assets	—	—	—	—
Total assets at fair value	$ 256,860,377	$ 712,280,512	$ 147,180	$ 969,288,069
b. Liabilities at fair value:				
Derivative liabilities:				
Interest rate contracts	$ —	$ —	$ —	$ —
Foreign exchange contracts	—	989,401,234	—	989,401,234
Total liabilities at fair value	$ —	$ 989,401,234	$ —	$ 989,401,234

[1] *Foreign exchange forwards and options*

(2) Fair value measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2016
a. Assets:										
Common Stock										
Industrial and misc	$ 142,152	$ —	$ —	$ —	$ 5,028	$ —	$ —	$ —	$ —	$ 147,180
Total Assets	$ 142,152	$ —	$ —	$ —	$ 5,028	$ —	$ —	$ —	$ —	$ 147,180
b. Liabilities:										
Derivative liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(3) The Company reviews the pricing sources and methodologies to determine if a transfer between levels is necessary. If securities are transferred between levels, the Company uses the fair value of the security at the end of the period to report the transfer.

(4) The following describes the valuation methodology for assets and liabilities carried at fair value and classified as Level 2 or Level 3.

The Company holds certain unlisted equity securities whose fair value is derived from the financial statements published by the investee. These securities do not trade on an active market and the valuations derived are dependent on the availability of timely financial reporting of the investee. Net asset value is an unobservable input in the determination of fair value of equity securities; therefore they are classified as Level 3 within the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

The fair values of foreign currency forwards and options are based on the amounts we would expect to receive or pay if the contracts had been settled or closed as of the last day of the period. Inputs used to value derivatives may include, but are not limited to, interest rates, credit spreads, foreign currency forward and spot rates, and interest volatility. The Company considers these inputs to be observable; therefore the derivatives fair value measurements are classified as Level 2 within the fair value hierarchy.

(5) All derivatives positions disclosed above are reported on a gross basis.

B. Not applicable

C. Fair Value of All Financial Instruments at December 31, 2016

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets or Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not practicable (Carrying value)
Assets:						
Bonds	$111,630,834,916	$ 98,933,206,303	$50,915,356,174	$57,085,827,530	$3,629,651,212	$ —
Preferred Stock	5,688,813	4,907,677	—	5,688,813	—	—
Common Stock [(1)]	4,205,065,071	4,205,065,071	256,860,377	2,023,683,364	1,924,521,330	—
Mortgage Loans	109,597,863	109,778,867	—	—	109,597,863	181,004
Cash and Short-Term Investments	1,939,077,173	1,939,077,173	1,939,077,173	—	—	—
Contract Loans	—	180,909,739	—	—	—	180,909,739
Derivative Assets	713,066,055	713,173,505	—	713,066,055	—	—
Other Invested Assets [(1)]	354,944,733	353,036,383	—	354,944,733	—	50,000,000
Securities Lending Reinvested Collateral Assets	526,196,074	525,947,211	199,141,078	327,054,996	—	—
Liabilities:						
Deposit-Type Contracts	436,048,441	436,048,441	—	—	436,048,441	—
Derivative Liabilities	1,766,507,303	1,780,894,298	—	1,766,507,303	—	—

[(1)] *Excluding equity method investments*

The Company determines the fair values of fixed-maturity securities, perpetual securities, and privately issued equity securities using the following approaches or techniques: price quotes and valuations from third party pricing vendors (including quoted market prices readily available from public exchange markets) and non-binding price quotes obtained from outside brokers.

A third party pricing vendor has developed valuation models to determine fair values of privately issued securities to reflect the impact of the persistent economic environment and the changing regulatory framework. These models are discounted cash flow (DCF) valuation models that include information from related markets, specifically the credit default swap (CDS) market to estimate expected cash flows. These models take into consideration any unique characteristics of the securities and make various adjustments to arrive at an appropriate issuer-specific loss adjusted credit curve. This credit curve is then used with the relevant recovery rates to estimate expected cash flows and modeling of additional features, including illiquidity adjustments, if necessary, to price the bond by discounting those loss adjusted cash flows. In cases where a credit curve cannot be developed from the specific security features, the valuation methodology takes into consideration other market observable inputs, including: 1) the most appropriate comparable bond(s) of the issuer; 2) issuer-specific CDS spreads; 3) bonds or CDS spreads of comparable issuers with similar characteristics such as rating, geography, or sector; or 4) bond indices that are comparative in rating, industry, maturity and region.

The pricing data and market quotes we obtain from outside sources, including third party pricing services, are reviewed internally for reasonableness. If a fair value appears unreasonable, we will re-examine the inputs and assess the reasonableness of the pricing data with the vendor. Additionally, the Company may compare the inputs to relevant market indices and other performance measurements. The output of this analysis is presented to the Company's Valuations and Classifications Subcommittee, or VCS. Based on the analysis provided to the VCS, the valuation is confirmed or may be revised if there is evidence of a more appropriate estimate of fair value based on available market data. The Company has performed verification of the inputs and calculations in any valuation models to confirm that the valuations represent reasonable estimates of fair value.

The fixed maturities classified as Level 3 consist of securities for which there are limited or no observable valuation inputs. For Level 3 securities that are investment grade, the Company estimates the fair value of these securities by obtaining nonbinding broker quotes from a limited number of brokers. These brokers base their quotes on a combination of their knowledge of the current pricing environment and market conditions. The Company considers these inputs to be unobservable. For Level 3 investments that are below-investment-grade securities, the Company considers a variety of significant valuation inputs in the valuation process, including forward exchange rates, yen swap rates, dollar swap rate, interest rate volatilities, credit spread data on specific issuers, assumed default and default recovery rates, and certain probability assumptions. In obtaining these valuation inputs, the Company has determined that certain pricing assumptions and data used by the Company's pricing sources are difficult to validate or corroborate by the market and/or appear to be internally developed rather than observed in or corroborated by the market. The use of these unobservable valuation inputs causes more subjectivity in the valuation process for these securities.

For the periods presented, the Company has not adjusted the quotes or prices it obtains from the pricing services and brokers it uses.

See A(4) for the description of valuation methodology for equity securities and derivatives.

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Type or class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	$ 181,004	Various	Various	No readily available market data to estimate
Contract Loans	180,909,739	Various	Various	No readily available market data to estimate
Other Invested Assets	50,000,000	3.25%	9/1/2017	No readily available market data to estimate

(21) Other Items

A. - B. Not applicable

C. Other Disclosures and Unusual Items

The Company elected to use rounding in reporting the amounts in this Statement. The amounts in this Statement pertain to the entire Company business.

The Aflac Japan business is issued, administered, denominated, and reserved in yen. This business has been reported at a uniform yen/dollar foreign exchange rate for Aflac Japan business reserve tests.

Stocks, bonds, and other securities owned by the Company are held under a custodial agreement by Bank of New York Mellon.

Exhibit 5 reserve factors used for the Company's Japan business are terminal factors, with premiums assumed paid at the beginning of the policy year and benefits incurred in the middle of the policy year. The reserve applied to a particular valuation cell is an interpolated reserve based upon the policy duration as of the valuation date.

In 1998, the Japanese government established the Life Insurance Policyholders Protection Corporation. Funding by the life insurance industry, as determined by government legislation, is generally made over a 10-year period. The Company recognizes charges for the estimated share of the industry's obligation, once it is determinable.

The Company has two outsourcing agreements with a technology and consulting corporation. The first agreement provides mainframe computer operations, distributed mid-range server computer operations, and related support for Aflac Japan. It has a remaining term of four years and an aggregate remaining cost of 36.7 billion yen ($315 million using the December 31, 2016, exchange rate). The second agreement provides application maintenance and development services for Aflac Japan. It has a remaining term of five years and an aggregate remaining cost of 11.9 billion yen ($102 million using the December 31, 2016, exchange rate).

The Company has an outsourcing agreement with a management consulting and technology services company to provide application maintenance and development services for our Japanese operation. The agreement has a remaining term of five years with an aggregate remaining cost of 15.4 billion yen ($132 million using the December 31, 2016, exchange rate).

The Company has two outsourcing agreements with an information technology and data services companies to provide application maintenance and development services for our Japanese operation. The first agreement has a remaining term of three years with an aggregate remaining cost of 6.1 billion yen ($53 million using the December 31, 2016, exchange rate). The second agreement has a remaining term of one year with an aggregate remaining cost of 700 million yen ($6 million using the December 31, 2016, exchange rate).

The following two tables are presented at the request of the Nebraska Department of Insurance:

Reconciliation of the net realized capital gains or (losses) reported on the Summary of Operations Page 4 Line 34 to the Exhibit of Capital Gains (Losses) on Page 8 Line 10 Column 3.

	2016	Reference
Gross realized capital gains(losses)	$ (143,014,614)	Page 8 L10 C1& C2
Gross transfer to IMR	172,244,431	Page 28 IMR L2 insert
Subtotal	29,229,817	
Less:		
Total tax on realized capital gains(losses)	30,299,135	Page 4 L34 insert
Net realized capital gains(losses)	$ (1,069,318)	Page 4 L34 Net

NOTES TO FINANCIAL STATEMENTS

Reconciliation of the change in net unrealized capital gains or (losses) reported on the Summary of Operations Page 4 Line 38 to the Exhibit of Capital Gains(Losses) on Page 8 Line 10 Column 4.

		2016	Reference
Bonds and Stocks disposed of	$	(621,936)	Sch D P4 C11 L9999999
Common stocks (unaffiliated)		16,114,518	Sch D Pt2 S2 C13 L9099999
Common stocks (affiliated)		240,266,401	Sch D Pt2 S2 C13 L9199999
Real Estate		(909,050)	
Miscellaneous & Other Invested Assets		(189,036)	
Subtotal		254,660,897	
Tax effect of change in unrealized capital gains (losses)		(87,456,241)	
Change in net unrealized capital gains (losses)	$	167,204,656	Page 4 L38

D. Not applicable

E. State Transferable and Non-transferable Tax Credits

1. Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total.

Description of state Transferable Tax Credits	State	Carrying Value	Unused Amount
Tennessee TNInvestco tax credit purchase	TN	$ 2,882,922	$ 3,250,000
Total		$ 2,882,922	$ 3,250,000

2. Method of estimating Utilization of Remaining Transferable and non-transferable State Tax Credits

   The Company estimated the utilization of the remaining Transferable and non-transferable State Tax credits by projecting future premium taking into account policy growth and rates changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining Transferable and non-transferable State Tax Credits.

3. Not applicable

4. State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 2,882,922	$ —
b. Non-transferable	$ —	$ —

F. Subprime Mortgage Related Risk Exposure

Based upon NAIC guidance to reporting entities, the Company has determined that it has no exposure to subprime mortgage related risk through the following sources:

- Direct investments in subprime mortgage loans;
- Direct investments in securities with underlying subprime exposure, such as residential mortgage backed securities, commercial mortgage backed securities, collateralized debt obligations, structured securities (including principal protected notes), hedge funds, credit default swaps, and special investment vehicles;
- Equity investments in subsidiary, controlled or affiliated entities with significant subprime related risk exposure;
- Underwriting risk on policies issued for Mortgage Guaranty or Financial Guaranty insurance coverage.

The Company has no direct subprime exposure nor are any of its holdings collateralized by any subprime assets.

G-H. Not applicable

(22) Events Subsequent

Type I - Recognized Subsequent Events:

Subsequent events have been considered through 02/22/2017 for the statutory statement issued on 03/01/2017. The Company is not aware of any Type I - Recognized Subsequent Events that could have a material effect on its financial condition.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through 02/22/2017 for the statutory statement issued on 03/01/2017.

On January 1, 2016, the Company was subject to an annual fee under Section 9010 of the Federal Affordable Care Act (ACA). This annual fee was allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that was written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for any health risk for each calendar year beginning on or after January 1 of the year the

NOTES TO FINANCIAL STATEMENTS

fee is due. Health insurers get a reprieve from the Health Insurance Providers (HIP) fee, as outlined below, in their 2016 financial statements. Title II, Section 201 of " The Consolidated Appropriations Act of 2016" suspends collection of the HIP Fee for the 2017 calendar year. In other words, health insurers will not be required to pay these fees in 2017. As a result, health insurance providers will not have to accrue for the 2017 HIP fee as a write-in for special surplus through a reclassification from unassigned funds in 2016 as required under the provisions of SSAP No.106.

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	YES	
B. ACA fee assessment payable for the upcoming year	$ —	$ 3,202,470
C. ACA fee assessment paid	$ 2,989,184	$ 3,144,540
D. Premium written subject to ACA 9010 assessment	$ —	$ 167,296,131
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 30)	$ 11,983,206,197	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 30 minus 22B above)	$ 11,983,206,197	
G. Authorized Control Level (Five-Year Historical Line 31)	$ 670,066,900	
H. Would reporting the ACA assessment as of December 31, 2016, have triggered an RBC action level (YES/NO)?	NO	

(23) Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

   Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

   Yes (X) No ( )

   a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate.

      The contracts contain no provision that would result in a net obligation to the reinsurer if the reinsurer did unilaterally cancel as of the statement date.

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

      $1,031,646

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements, other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all

NOTES TO FINANCIAL STATEMENTS

reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

None

2. Have any new agreements been executed or existing agreements amended, since January 1, of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

$0

B.- G. Not applicable

(24) Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. - D. Not applicable

E. Risk-sharing provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? NO

(2) Impact of Risk-sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

Not applicable

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

Not applicable

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

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

(25) Change in Incurred Losses and Loss Adjustment Expenses

Changes in the liability for unpaid policy claims are presented using a constant yen/dollar exchange rate and summarized on a Schedule H basis for the years ended December 31, as follows:

	2016	2015
Unpaid supplemental health claims – beginning of year	$ 3,461,467,383	$ 3,367,914,796
Add claims incurred during the year related to:		
Current year	7,809,291,046	7,230,462,721
Prior years	(527,092,441)	(511,370,960)
Total incurred	7,282,198,605	6,719,091,761
Less claims paid during the year:		
On claims incurred during current year	5,534,552,247	5,078,917,654
On claims incurred during prior years	1,670,490,356	1,545,605,521
Total paid	7,205,042,603	6,624,523,175
Effect of foreign exchange rate changes on unpaid claims	68,801,484	(1,015,999)
Unpaid supplemental health claims – end of year	3,607,424,869	3,461,467,383
Unpaid claims for life and other business	176,578,099	175,657,511
Total liability for unpaid policy claims	$ 3,784,002,968	$ 3,637,124,894

Amounts shown for prior-year claims incurred during the year primarily result from actual claim settlements at less than the original estimates, which included a provision for adverse deviation.

(26) Intercompany Pooling Arrangements

Not applicable

NOTES TO FINANCIAL STATEMENTS

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

Premiums and dividends under individual ordinary participating polices were immaterial for the year ended December 31, 2016.

(30) Premium Deficiency Reserves

Not applicable

(31) Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

2. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding, in addition, one-half (1/2) of the extra premium charge for the year. Policies issued for substandard lives are charged an extra premium plus the regular gross premium for the true age.

3. As of December 31, 2016, the Company had $2.0 billion of insurance in force, for which the gross premiums are less than the net premium according to the standard of valuation required by the Nebraska Department of Insurance. Reserves to cover the above insurance totaled the gross amount of $12.3 million at year-end are reported in Exhibit 5, Miscellaneous Reserves, Line 0700005.

4. The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5), and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7.

5. Not applicable

6. The details for other changes:

			ORDINARY				GROUP	
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Other Increases, Page 7, Line 7	$834,978,876	$ —	$ 699,778,928	$ 135,203,483	$ —	$ —	$ (3,535)	$ —
3106999 Total	$834,978,876	$ —	$ 699,778,928	$ 135,203,483	$ —	$ —	$ (3,535)	$ —

Other increases are mostly due to foreign exchange for Aflac Japan.

NOTES TO FINANCIAL STATEMENTS

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

		Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A.	Subject to discretionary withdrawal:					
(1)	With market value adjustment	$ —	$ —	$ —	$ —	— %
(2)	At book value less current surrender charge of 5% or more	4,447,861,909	—	—	4,447,861,909	91.1
(3)	At fair value	—	—	—	—	—
(4)	Total with market value adjustment or at fair value (total of 1 through 3)	4,447,861,909	—	—	4,447,861,909	91.1
(5)	At book value without adjustment (minimal or no charge or adjustment)	436,048,438	—	—	436,048,438	8.9
B.	Not subject to discretionary withdrawal	—	—	—	—	—
C.	Total (gross:direct + assumed)	4,883,910,347	—	—	4,883,910,347	100.0
D.	Reinsurance ceded	—	—	—	—	—
E.	Total (net)* (C) - (D)	$ 4,883,910,347	$ —	$ —	$ 4,883,910,347	100.0 %

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

		Amount
F.	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 4,447,861,909
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	436,048,438
(4)	Subtotal	4,883,910,347
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, column 2	—
(6)	Exhibit 3, Line 0399999, column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	—
(12)	Combined Total	$ 4,883,910,347

(33) Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2016, were as follows:

	Type	Gross	Net of loading
(1)	Industrial	$ —	$ —
(2)	Ordinary new business	7,625,913	932,343
(3)	Ordinary renewal	29,572,121	22,651,131
(4)	Credit Life	—	—
(5)	Group Life	86,020	86,020
(6)	Group Annuity	—	—
(7)	Total	$ 37,284,054	$ 23,669,494

(34) Separate Accounts

Not applicable

(35) Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2016 and 2015 was $86.4 million and $84.8 million, respectively.

The Company incurred $224.1 million and paid $224.6 million of claim adjustment expenses in the current year, of which $54.1 million of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? Nebraska

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

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/05/2017

3.4 By what department or departments?
Nebraska

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

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

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

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

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

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control 0.000%

7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

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

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

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

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP, 303 Peachtree Street, N.E. Suite 2000, Atlanta, Georgia 30308

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Stephen Fulton Smith, FSA, MAAA, Vice President, Appointed Actuary, 1932 Wynnton Rd, Columbus, GA 31999

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company N/A

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 1,049,789,111

12.2 If yes, provide explanation
Hongkong Land Finance, Fishers Lane Assoc LLC, Goodman Funding Pty Ltd, Henland Finance Limited, Stockland Finance Pty Limited, Simon Property Group LP, Boston Properties LP, Brookfield Asset Management Inc., ERP Operating LP, Welltower Inc., Security Capital Group, Simon Property Group Inc., Japan Retail Fund Investment, Mitsubishi Estate Co.,Ltd., Nomura Real Estate Office Fund, Prologis Tokyo Finance Investment LP, Global Logistic Properties Limited, Ascendas Real Estate Investment Trust, Mapletreelog Treasury Company Pte.Ltd., Places For People Homes Ltd, Goodman Australia Finance Pty Limited, Sun Hung Kai Properties, Suntrust Reit

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

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

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

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

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

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

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers $ 0

20.12 To stockholders not officers $ 0

20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers $ 0

20.22 To stockholders not officers $ 0

20.23 Trustees, supreme or grand (Fraternal only) $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others $ 0

21.22 Borrowed from others $ 0

21.23 Leased from others $ 0

21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses $ 0

22.23 Other amounts paid $ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 23,791,216

INVESTMENT

24.01 Were all of stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto:

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
Please refer to Note 17, Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 525,947,211

24.06 If answer to 24.04 is no, report amount of collateral for other programs $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

24.09. Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 526,196,074

24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 525,947,211

24.103 Total payable for securities lending reported on the liability page: $ 525,947,211

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 9,698,952
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 1,064,022,843
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$ 0

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts", "… handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Life Assurance Company of Columbus	I
Apollo Credit Management (Senior Loans) II, LLC	U
Ariel Investments LLC	U
Goldman Sachs Asset Management, L.P.	U
Barings LLC	U
Octagon Credit Investors, LLC	U
Principal Real Estate Investors, LLC	U
Voya Investment Management Co. LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	American Life Assurance Company of Columbus	4XYQO5CMERZRQDWZ2836	NE DOI	NO
143161	Apollo Credit Management (Senior Loans) II, LLC	5493006XQW0V5K38YM64	SEC	NO
108211	Ariel Investments LLC	5493007TOVD6LN5SJS12	SEC	NO
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
155336	Octagon Credit Investors, LLC		SEC	NO
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		0
29.2999 TOTAL		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		0	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	100,091,686,571	112,789,315,184	12,697,628,613
30.2	Preferred Stocks	4,907,677	5,688,813	781,136
30.3	Totals	100,096,594,248	112,795,003,997	12,698,409,749

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values were determined by independent pricing agencies, brokers and internal pricing models.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Please refer to Note 20, Fair Value Measurement

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 4,113,010

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
	$ 0

34.1 Amount of payments for legal expenses, if any? $ 2,823,862

34.2 List the name of the firm and the amount paid if any such payment represented25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
	$ 0

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 1,844,213

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
	$ 0

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?	Yes [X] No [ ]
1.2	If yes, indicate premium earned on U.S. business only.	$ 45,887,290
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	$ 0
	1.3 Reason for excluding:	
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	$ 0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	$ 37,233,003
1.6	Individual policies:	
	Most current three years:	
	1.61 Total premium earned	$ 164,606
	1.62 Total incurred claims	$ 135,792
	1.63 Number of covered lives	$ 83
	All years prior to most current three years:	
	1.64 Total premium earned	$ 45,495,903
	1.65 Total incurred claims	$ 36,913,790
	1.66 Number of covered lives	$ 16,885
1.7	Group policies:	
	Most current three years:	
	1.71 Total premium earned	$ 0
	1.72 Total incurred claims	$ 0
	1.73 Number of covered lives	$ 0
	All years prior to most current three years:	
	1.74 Total premium earned	$ 226,781
	1.75 Total incurred claims	$ 183,421
	1.76 Number of covered lives	$ 76

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 242,889,468	$ 251,543,927
2.2	Premium Denominator	$ 18,902,762,880	$ 17,495,159,819
2.3	Premium Ratio (2.1/2.2)	1.285	1.438
2.4	Reserve Numerator	$ 3,850,969,731	$ 3,687,127,837
2.5	Reserve Denominator	$ 82,424,113,724	$ 75,281,849,546
2.6	Reserve Ratio (2.4/2.5)	4.672	4.898

3.1	Does the reporting entity have Separate Accounts?	Yes [ ] No [X]
3.2	If yes, has a Separate Accounts statement been filed with this Department	Yes [ ] No [ ] N/A[X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	$ 0
3.4	State the authority under which Separate Accounts are maintained:	
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?	Yes [ ] No [X]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?	Yes [ ] No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	$ 0
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)"?	Yes [X] No [ ]
4.2	Net reimbursement of such expenses between reporting entities:	
	4.21 Paid	$ 471,270,956
	4.22 Received	$ 26,058,416
5.1	Does the reporting entity write any guaranteed interest contracts?	Yes [ ] No [X]
5.2	If yes, what amount pertaining to these items is included in:	
	5.21 Page 3, Line 1	$ 0
	5.22 Page 4, Line 1	$ 0
6.	For stock reporting entities only:	
	6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	$ 569,929,529
7.	Total dividends paid stockholders since organization of the reporting entity:	
	7.11 Cash	$ 14,467,808,174

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

7.12 Stock $ 2,075,945

8.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	$ 0	$ 0	$ 0
8.32	Paid claims	$ 0	$ 0	$ 0
8.33	Claim liability and reserve (beginning of year)	$ 0	$ 0	$ 0
8.34	Claim liability and reserve (end of year)	$ 0	$ 0	$ 0
8.35	Incurred claims	$ 0	$ 0	$ 0

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	$ 0	$ 0
8.42	$25,000 — 99,999	$ 0	$ 0
8.43	$100,000 — 249,999	$ 0	$ 0
8.44	$250,000 — 999,999	$ 0	$ 0
8.45	$1,000,000 or more	$ 0	$ 0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? $ 0

9.1 Does the reporting entity have variable annuities with guaranteed benefits? Yes [ ] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
				0	0			0

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: $ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	$ 0

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

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

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

11.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [ ] No [ ] N/A [X]

12.2 If the answer to 12.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
	0		0	0	0	0

13. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

13.1 Direct premiums written $ 0

13.2 Total incurred claims $ 0

13.3 Number of covered lives 0

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

Show amounts of life insurance in this exhibit in thousands (omit $000)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	72,064,133	67,029,217	63,329,833	68,633,838	73,177,014
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	75,842,836	76,220,162	77,765,020	85,258,925	97,621,648
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	190,465	214,031	245,852	278,718	319,683
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	148,097,434	143,463,410	141,340,705	154,171,481	171,118,345
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	6,739,035	7,449,462	6,303,523	11,554,142	22,301,740
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	9,213,854	9,900,486	11,040,472	12,109,331	14,517,886
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	9	16	0	5	1,423
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	15,952,898	17,349,964	17,343,995	23,663,478	36,821,049
	Premium Income - Lines of Business (Exhibit 1-Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary life insurance (Line 20.4, Col.. 3)	4,499,944,267	4,268,188,916	4,768,167,910	4,967,435,039	5,297,352,264
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	720,499,858	671,040,733	778,390,829	742,628,518	696,769,290
16.	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	1,516,157	1,687,760	1,877,752	2,092,400	2,364,300
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A&H - group (Line 20.4, Col. 8)	166,329,942	144,676,571	136,803,535	137,159,545	110,569,244
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A&H - other (Line 20.4, Col. 10)	13,514,472,656	12,409,565,840	13,677,613,225	14,700,890,345	16,995,459,052
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)	0	0	0	0	0
20.	Total	18,902,762,880	17,495,159,819	19,362,853,251	20,550,205,848	23,102,514,150
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	108,871,354,819	101,566,006,214	100,966,070,689	107,707,714,362	115,142,371,019
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	97,650,299,555	90,268,151,561	90,126,951,437	98,077,655,542	106,250,612,950
23.	Aggregate life reserves (Page 3, Line 1)	28,374,061,216	24,019,062,740	20,323,254,237	19,019,138,783	18,458,405,532
24.	Aggregate A&H reserves (Page 3, Line 2)	51,992,381,251	49,218,279,959	48,662,739,354	53,220,619,248	61,433,824,463
25.	Deposit-type contract funds (Page 3, Line 3)	436,048,441	299,764,256	212,353,589	169,855,434	129,643,340
26.	Asset valuation reserve (Page 3, Line 24.01)	758,262,178	442,962,496	319,333,020	178,306,042	37,038,209
27.	Capital (Page 3, Lines 29 & 30)	3,879,605	3,879,605	3,879,605	3,879,605	3,879,605
28.	Surplus (Page 3, Line 37)	11,217,175,659	11,293,975,048	10,835,239,647	9,626,179,215	8,887,878,464
	Cash Flow (Page 5)					
29.	Net Cash from operations (Line 11)	5,886,770,064	6,918,107,559	7,519,067,055	10,842,727,292	16,247,352,252
	Risk-Based Capital Analysis					
30.	Total adjusted capital	11,983,206,197	11,743,884,085	11,160,844,275	9,810,151,327	8,929,945,566
31.	Authorized control level risk-based capital	670,066,900	629,421,047	590,743,168	623,869,316	708,428,852
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	92.1	94.6	95.6	93.0	93.1
33.	Stocks (Lines 2.1 and 2.2)	4.2	2.2	1.0	0.7	0.6
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.1	0.0	0.0	0.0	0.0
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.2	0.2	0.2	0.2	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	1.8	1.9	2.1	5.0	5.5
37.	Contract loans (Line 6)	0.2	0.2	0.1	0.1	0.1
38.	Derivatives (Line 7)	0.7	0.1	0.1	0.0	0.0
39.	Other invested assets (Line 8)	0.3	0.4	0.4	0.4	0.3
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.2	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.5	0.4	0.5	0.3	0.1
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Sch. D Summary, Line 12 Col. 1)	0	15,878,577	14,998,488	16,221,827	18,697,655
45.	Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Sch. D Summary, Line 24 Col. 1)	4,252,406,041	2,102,246,372	997,892,456	727,162,102	625,625,877
47.	Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	50,000,000	50,000,000	50,000,000	50,000,000	50,000,000
50.	Total of above Lines 44 to 49	4,302,406,041	2,168,124,949	1,062,890,944	793,383,929	694,323,532
51.	Total investment in parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	613,797,249	673,735,749	1,068,904,726	242,598,890	281,344,697
53.	Total admitted assets (Page 2, Line 28, Col. 3)	108,871,354,819	101,566,006,214	100,966,070,689	107,912,974,759	115,346,667,994
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,193,412,708	3,040,902,029	3,240,657,966	3,231,806,226	3,399,354,111
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,069,317)	(87,326,072)	(22,100,554)	(59,330,580)	(967,996,234)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	167,204,656	67,398,881	(69,849,392)	46,829,979	60,235,751
57.	Total of above Lines 54, 55 and 56	3,359,548,047	3,020,974,838	3,148,708,020	3,219,305,625	2,491,593,628
	Benefits and Reserve Increase (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11)	933,252,593	812,715,325	887,732,867	882,846,041	1,019,727,347
59.	Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11)	7,274,579,737	6,713,112,482	7,507,362,986	7,956,780,823	9,119,845,570
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3)	3,359,476,415	3,235,843,662	3,570,839,903	3,550,265,293	3,378,588,622
61.	Increase in A&H reserves (Line 19, Cols. 9, 10 & 11)	1,355,763,680	1,257,298,169	1,483,857,563	1,799,606,771	2,202,425,693
62.	Dividends to policyholders (Line 30, Col 1)	3,240	4,017	1,007	4,646	5,725
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	25.3	23.8	25.2	25.6	25.9
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00	10.1	10.8	10.7	10.6	11.1
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	63.0	58.0	65.0	65.6	66.1
66.	A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	33.0	31.2	33.0	32.1	30.8
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)	2,980,475	3,212,712	17,279,602	14,610,388	5,232,597
69.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)	5,392,679	5,867,407	7,230,006	7,545,800	8,830,562
70.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	3,000,195,949	2,852,315,125	2,993,083,999	3,136,136,275	3,432,639,717
71.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	3,524,876,188	3,361,031,390	3,225,792,546	3,328,858,488	3,551,404,958
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	523,324,348	389,523,136	427,397,169	491,359,341	601,619,064
74.	Ordinary - individual annuities (Col. 4)	99,887,737	79,618,264	79,294,115	75,883,036	66,422,695
75.	Ordinary - supplementary contracts (Col. 5)	0	0	0	0	0
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	668,279	298,757	(1,616,196)	(94,245)	1,111,951
78.	Group annuities (Col. 8)	0	0	0	0	0
79.	A&H - group (Col. 9)	(23,569,208)	(26,049,227)	(46,132,027)	(14,661,196)	(96,070,144)
80.	A&H - credit (Col. 10)	0	0	0	0	0
81.	A&H - other (Col. 11)	1,852,741,511	1,495,614,395	1,381,090,486	1,546,246,472	2,308,557,928
82.	Aggregate of all other lines of business (Col. 12)	302,536,760	421,883,740	574,684,649	321,181,893	423,632,201
83.	Total (Col. 1)	2,755,589,427	2,360,889,065	2,414,718,196	2,419,915,301	3,305,273,695

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

* 6 0 3 8 0 2 0 1 6 4 3 0 0 0 1 0 0 *

DIRECT BUSINESS IN DURING THE YEAR

NAIC Group Code.....370 NAIC Company Code.....60380

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance	0	0	0	0	0
2. Annuity considerations	0	0	0	0	0
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	0	0	0	0	0
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	0	0	0	0	0
12. Surrender values and withdrawals for life contracts	0	0	0	0	0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	0	0	0	0	0

DETAILS OF WRITE-INS

1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above)	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	0	0	0	0	0	0	0	0	0	0
Settled during current year:										
18.1 By payment in full	0	0	0	0	0	0	0	0	0	0
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year	0	0	0	(a) 0	0	0	0	0	0	0
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a) Includes Individual Credit Life Insurance, prior year $.....0 current year $.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $.....0 current year $.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $.....0 current year $.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b)	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (group and individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5)	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	7 Policies	8 Certificates	9 Amount of Insurance (a)	Total Amount of Insurance (a)
1. In force end of prior year	0	0	2,948,152	143,249,377	0	0	34	11,622	214,032	143,463,409
2. Issued during year	0	0	300,616	15,952,889	0	0	0	0	9	15,952,898
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	9,693	891,373	0	0	0	46	1,031	892,404
5. Increased during year (net)	0	0	0	100,613	0	0	0	0	33	100,646
6. Subtotals, Lines 2 to 5	0	0	310,309	16,944,875	0	0	0	46	1,073	16,945,948
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases	0	0	0	3,689,450	0	0	0	0	0	3,689,450
9. Totals (Lines 1 and 6 to 8)	0	0	3,258,461	163,883,702	0	0	34	11,668	215,105	164,098,807
Deductions during year:										
10. Death	0	0	8,147	304,386	0	0	XXX	127	1,433	305,819
11. Maturity	0	0	779	11,012	0	0	XXX	0	0	11,012
12. Disability	0	0	162	9,226	0	0	XXX	0	0	9,226
13. Expiry	0	0	12,172	1,091,475	0	0	0	14	452	1,091,927
14. Surrender	0	0	62,455	4,041,918	0	0	0	0	0	4,041,918
15. Lapse	0	0	159,332	10,686,475	0	0	0	1,120	22,394	10,708,869
16. Conversion	0	0	63	32,131	0	0	XXX	XXX	XXX	32,131
17. Decreased (net)	0	0	(706)	(199,890)	0	0	0	2	361	(199,529)
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	242,404	15,976,733	0	0	0	1,263	24,640	16,001,373
21. In force end of year (Line 9 minus Line 20)	0	0	3,016,057	147,906,969	0	0	34	10,405	190,465	148,097,434
22. Reinsurance ceded end of year	XXX	0	XXX	3,740,011	XXX	0	XXX	XXX	0	3,740,011
23. Line 21 minus Line 22	XXX	0	XXX	144,166,958	XXX	(b) 0	XXX	XXX	190,465	144,357,423

DETAILS OF WRITE-INS

0801. Foreign Exchange Adjustment	0	0	0	3,689,450	0	0	0	0	0	3,689,450
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	3,689,450	0	0	0	0	0	3,689,450
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) Group $.....0; Individual $.....0.

EXHIBIT OF LIFE INSURANCE (continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends	XXX	0	XXX	3
25. Other paid-up insurance	0	0	166,277	5,308,452
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing	0	0	8	406
28. Term policies-other	105,312	8,441,937	686,100	56,479,411
29. Other term insurance-decreasing	XXX	0	XXX	2,219,381
30. Other term insurance	XXX	771,916	XXX	16,424,619
31. Totals (Lines 27 to 30)	105,312	9,213,853	686,108	75,123,817
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	0
33. Totals, extended term insurance	XXX	XXX	24,689	719,020
34. Totals, whole life and endowment	195,304	6,739,035	2,305,260	72,064,133
35. Totals (Lines 31 to 34)	300,616	15,952,888	3,016,057	147,906,970

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial	0	0	0	0
37. Ordinary	15,952,889	0	146,847,610	1,059,361
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	9	0	190,465	0
40. Totals (Lines 36 to 39)	15,952,898	0	147,038,075	1,059,361

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	6,995,585

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual Amount in Force

47.2 Actual Amount on Spouse. If Children Included, 1 1/2 - 3 Children Assumed, Depending on Coverage

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium	0	0	2,545,479	165,333,961	0	0	1,404	36,437
49. Disability Income	0	0	0	0	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	121,199	2,289,478	0	0	0	0
52. Total	0	(b) 0	2,666,678	(b) 167,623,439	0	(b) 0	1,404	(b) 36,437

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	0	0	0	0
2. Issued during year	0	0	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	0	0	0	0
Deductions during year:				
6. Decreased (net)	0	0	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	0	0	0	0
9. In force end of year	0	0	0	0
10. Amount on deposit	0	(a) 0	0	(a) 0
11. Income now payable	0	0	0	0
12. Amount of income payable	(a) 0	(a) 0	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	0	320,005	0	0
2. Issued during year	0	5,594	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	0	325,599	0	0
Deductions during year:				
6. Decreased (net)	0	7,665	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	0	7,665	0	0
9. In force end of year	0	317,934	0	0
Income now payable:				
10. Amount of income payable	(a) 72,215,624	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account balance	XXX	(a) 716,189,116	XXX	(a) 0
Deferred not fully paid:				
12. Account balance	XXX	(a) 5,527,419,640	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year	1,124,158	176,254,952	0	0	30,783,856	13,334,593,841
2. Issued during year	308	174,456	0	0	3,514,139	1,788,364,992
3. Reinsurance assumed	594,514	81,503,379	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4)	1,718,980	XXX	0	XXX	34,297,995	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	470,560	XXX	0	XXX	3,159,399	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	470,560	XXX	0	XXX	3,159,399	XXX
10. In force end of year	1,248,420	(a) 189,846,811	0	(a) 0	31,138,596	(a) 13,872,161,667

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	1	16
2. Issued during year	0	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Total (Lines 1 to 4)	1	16
Deductions during year:		
6. Decreased (net)	0	0
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	0	0
9. In force end of year	1	16
10. Amount of account balance	(a) 612	(a) 194,021

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	1,321,164,885
2. Current year's realized pre-tax capital gains/(losses) of $.....(172,244,431) transferred into the reserve net of taxes of $.....(60,285,551)	(111,958,880)
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,209,206,005
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(45,561,424)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	1,254,767,429

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2016	106,194,674	(151,756,098)	0	(45,561,424)
2. 2017	101,878,985	19,565,317	0	121,444,302
3. 2018	99,939,060	12,941,329	0	112,880,389
4. 2019	96,379,832	9,463,283	0	105,843,115
5. 2020	90,208,891	5,892,360	0	96,101,251
6. 2021	85,491,475	2,177,611	0	87,669,086
7. 2022	84,306,078	160,858	0	84,466,936
8. 2023	83,944,693	(83,175)	0	83,861,518
9. 2024	83,119,698	(305,299)	0	82,814,399
10. 2025	83,382,686	(573,305)	0	82,809,381
11. 2026	84,120,192	(818,520)	0	83,301,672
12. 2027	80,850,006	(1,010,026)	0	79,839,980
13. 2028	70,077,968	(1,041,152)	0	69,036,816
14. 2029	56,733,604	(1,111,157)	0	55,622,447
15. 2030	43,442,242	(1,164,266)	0	42,277,976
16. 2031	27,126,563	(1,252,051)	0	25,874,512
17. 2032	14,413,995	(1,148,760)	0	13,265,235
18. 2033	8,969,647	(905,968)	0	8,063,679
19. 2034	6,741,364	(643,841)	0	6,097,523
20. 2035	5,134,937	(363,935)	0	4,771,002
21. 2036	3,874,026	(102,586)	0	3,771,440
22. 2037	3,638,481	41,981	0	3,680,462
23. 2038	2,755,943	34,207	0	2,790,150
24. 2039	920,975	24,100	0	945,075
25. 2040	(180,140)	14,771	0	(165,369)
26. 2041	(436,576)	5,442	0	(431,134)
27. 2042	(667,708)	0	0	(667,708)
28. 2043	(612,794)	0	0	(612,794)
29. 2044	(420,115)	0	0	(420,115)
30. 2045	(163,796)	0	0	(163,796)
31. 2046 and Later	0	0	0	0
32. Total (Lines 1 to 31)	1,321,164,886	(111,958,880)	0	1,209,206,006

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	327,946,265	4,069	327,950,334	97,001,837	18,010,325	115,012,162	442,962,496
2. Realized capital gains/(losses) net of taxes - General Account	16,755,197	0	16,755,197	2,242,854	0	2,242,854	18,998,051
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	0	0	0	78,058,657	0	78,058,657	78,058,657
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	127,806,701	168,941	127,975,642	0	135,777	135,777	128,111,419
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	472,508,163	173,010	472,681,173	177,303,348	18,146,102	195,449,450	668,130,623
9. Maximum reserve	624,996,554	866,790	625,863,344	664,205,589	18,038,383	682,243,972	1,308,107,316
10. Reserve objective	436,115,288	666,747	436,782,035	664,205,589	17,800,773	682,006,362	1,118,788,397
11. 20% of (Line 10 minus Line 8)	(7,278,575)	98,747	(7,179,828)	97,380,448	(69,066)	97,311,382	90,131,555
12. Balance before transfers (Lines 8 + 11)	465,229,588	271,757	465,501,345	274,683,797	18,077,036	292,760,833	758,262,178
13. Transfers	0	0	0	38,652	(38,652)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	465,229,588	271,757	465,501,345	274,722,449	18,038,384	292,760,833	758,262,178

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations	12,836,482	XXX	XXX	12,836,482	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality	70,172,911,599	XXX	XXX	70,172,911,599	0.0004	28,069,165	0.0023	161,397,697	0.0030	210,518,735
3	2	High quality	24,633,644,865	XXX	XXX	24,633,644,865	0.0019	46,803,925	0.0058	142,875,140	0.0090	221,702,804
4	3	Medium quality	3,117,691,482	XXX	XXX	3,117,691,482	0.0093	28,994,531	0.0230	71,706,904	0.0340	106,001,510
5	4	Low quality	875,941,221	XXX	XXX	875,941,221	0.0213	18,657,548	0.0530	46,424,885	0.0750	65,695,592
6	5	Lower quality	120,180,653	XXX	XXX	120,180,653	0.0432	5,191,804	0.1100	13,219,872	0.1700	20,430,711
7	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
8		Total unrated multi-class securities acquired by conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8)	98,933,206,302	XXX	XXX	98,933,206,302	XXX	127,716,973	XXX	435,624,498	XXX	624,349,352
		PREFERRED STOCKS										
10	1	Highest quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality	4,907,677	XXX	XXX	4,907,677	0.0019	9,325	0.0058	28,465	0.0090	44,169
12	3	Medium quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	4,907,677	XXX	XXX	4,907,677	XXX	9,325	XXX	28,465	XXX	44,169
		SHORT-TERM BONDS										
18		Exempt obligations	1,158,480,269	XXX	XXX	1,158,480,269	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality	201,011,000	XXX	XXX	201,011,000	0.0004	80,404	0.0023	462,325	0.0030	603,033
20	2	High quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24)	1,359,491,269	XXX	XXX	1,359,491,269	XXX	80,404	XXX	462,325	XXX	603,033
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28	2	High quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34		Total (Lines 9 + 17 + 25 + 33)	100,297,605,248	XXX	XXX	100,297,605,248	XXX	127,806,702	XXX	436,115,287	XXX	624,996,554

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36		Farm mortgages - CM2 - high quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37		Farm mortgages - CM3 - medium quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other	181,004	0	XXX	181,004	0.0013	235	0.0030	543	0.0040	724
42		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality	85,954,857	0	XXX	85,954,857	0.0010	85,955	0.0050	429,774	0.0065	558,707
44		Commercial mortgages-all other - CM2 - high quality	23,643,006	0	XXX	23,643,006	0.0035	82,751	0.0100	236,430	0.0130	307,359
45		Commercial mortgages-all other - CM3 - medium quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
46		Commercial mortgages-all other - CM4 - low medium quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, not in process:										
48		Farm mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In process of foreclosure:										
53		Farm mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57)	109,778,867	0	XXX	109,778,867	XXX	168,941	XXX	666,747	XXX	866,790
59		Schedule DA mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59)	109,778,867	0	XXX	109,778,867	XXX	168,941	XXX	666,747	XXX	866,790

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	256,860,379	XXX	XXX	256,860,379	0.0000	0	(a) 0.1265	32,492,838	(a) 0.1265	32,492,838
2		Unaffiliated private	147,180	XXX	XXX	147,180	0.0000	0	0.1600	23,549	0.1600	23,549
3		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR	304,339,944	XXX	XXX	304,339,944	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public	0	0	0	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
13		Unaffiliated common stock private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14		Real estate	0	0	0	0	(b) 0.0000	0	(b) 0.0000	0	(b) 0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16		Affiliated - all other	3,948,057,513	XXX	XXX	3,948,057,513	0.0000	0	0.1600	631,689,202	0.1600	631,689,202
17		Total common stock (sum of Lines 1 through 16)	4,509,405,016	0	0	4,509,405,016	XXX	0	XXX	664,205,589	XXX	664,205,589
		REAL ESTATE										
18		Home office property (General Account only)	203,370,336	0	0	203,370,336	0.0000	0	0.0750	15,252,775	0.0750	15,252,775
19		Investment properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21		Total real estate (sum of Lines 18 through 20)	203,370,336	0	0	203,370,336	XXX	0	XXX	15,252,775	XXX	15,252,775
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24	2	High quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25	3	Medium quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26	4	Low quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27	5	Lower quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	339,441,909	XXX	XXX	339,441,909	0.0004	135,777	0.0023	780,716	0.0030	1,018,326
31	2	High quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32	3	Medium quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33	4	Low quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34	5	Lower quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36)	339,441,909	XXX	XXX	339,441,909	XXX	135,777	XXX	780,716	XXX	1,018,326
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
39		Mortgages - CM2 - high quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
40		Mortgages - CM3 - medium quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41		Mortgages - CM4 - low medium quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42		Mortgages - CM5 - low quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44		Residential mortgages-all other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
47		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48		Residential mortgages-all other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Commercial mortgages-all other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53		Residential mortgages-all other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Commercial mortgages-all other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
60		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public	0	XXX	XXX	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
66		Unaffiliated private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
67		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69		Affiliated other - all other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72		Investment properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
73		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82		NAIC 2 working capital finance investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83		Other invested assets - Schedule BA	13,594,475	XXX	0	13,594,475	0.0000	0	0.1300	1,767,282	0.1300	1,767,282
84		Other short-term invested assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84)	13,594,475	XXX	0	13,594,475	XXX	0	XXX	1,767,282	XXX	1,767,282
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	353,036,384	0	0	353,036,384	XXX	135,777	XXX	2,547,998	XXX	2,785,607

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
B2789130	871708179	MO	2014	200,000	50,001	0	Incorrect application
PU012533	830708340	NV	2014	45,000	45,000	0	Interpleader
0199999. Death Claims - Ordinary				245,000	95,001	0	XXX
0599999. Subtotal - Disposed Death Claims				245,000	95,001	0	XXX
2699999. Subtotal - Claims Disposed of During Current Year				245,000	95,001	0	XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
PW960794	285108623	TX	2015	125,000	0	125,000	Dependent coverage
P0F5A8X0	97408702	AZ	2015	200,000	0	200,000	Incorrect application
2799999. Death Claims - Ordinary				325,000	0	325,000	XXX
3199999. Subtotal - Resisted Death Claims				325,000	0	325,000	XXX
Additional Accidental Death Benefit Claims - Ordinary							
PV962444	366308123	TX	2014	35,000	0	35,000	Limitations and exclusions
PH076286	349707242	NW	2013	25,000	0	25,000	Limitations and exclusions
3299999. Additional Accidental Death Benefit Claims - Ordinary				60,000	0	60,000	XXX
3699999. Subtotal - Resisted-Add'l Acc. Death Benefit Claims				60,000	0	60,000	XXX
5299999. Subtotal - Claims Resisted of During Current Year				385,000	0	385,000	XXX
5399999. Totals				630,000	95,001	385,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	13,732,097,862	XXX	166,338,398	XXX	0	XXX	0	XXX	0	XXX	13,565,759,464	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	13,661,663,197	XXX	166,342,763	XXX	0	XXX	0	XXX	0	XXX	13,495,320,434	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	7,282,198,603	53.3	63,431,465	38.1	0	0.0	0	0.0	0	0.0	7,218,767,138	53.5	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	7,282,198,603	53.3	63,431,465	38.1	0	0.0	0	0.0	0	0.0	7,218,767,138	53.5	0	0.0	0	0.0	0	0.0
6 Increase in contract reserves	1,325,793,032	9.7	(954,148)	(0.6)	0	0.0	0	0.0	0	0.0	1,326,747,180	9.8	0	0.0	0	0.0	0	0.0
7 Commissions (a)	1,732,780,608	12.7	93,762,719	56.4	0	0.0	0	0.0	0	0.0	1,639,017,889	12.1	0	0.0	0	0.0	0	0.0
8 Other general insurance expenses	2,590,677,657	19.0	32,154,114	19.3	0	0.0	0	0.0	0	0.0	2,558,523,543	19.0	0	0.0	0	0.0	0	0.0
9 Taxes, licenses and fees	181,642,236	1.3	3,514,976	2.1	0	0.0	0	0.0	0	0.0	178,127,260	1.3	0	0.0	0	0.0	0	0.0
10 Total other expenses incurred	4,505,100,501	33.0	129,431,809	77.8	0	0.0	0	0.0	0	0.0	4,375,668,692	32.4	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	548,571,061	4.0	(25,566,363)	(15.4)	0	0.0	0	0.0	0	0.0	574,137,424	4.3	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	548,571,061	4.0	(25,566,363)	(15.4)	0	0.0	0	0.0	0	0.0	574,137,424	4.3	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts 5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	471,231,306	311,948	0	0	0	470,919,358	0	0	0
2. Advance premiums	334,949,942	68,532	0	0	0	334,881,410	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	806,181,248	380,480	0	0	0	805,800,768	0	0	0
5. Total premium reserves, prior year	735,746,584	384,845	0	0	0	735,361,739	0	0	0
6. Increase in total premium reserves	70,434,664	(4,365)	0	0	0	70,439,029	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	51,288,020,973	23,345,151	0	0	0	51,264,675,822	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	51,288,020,973	23,345,151	0	0	0	51,264,675,822	0	0	0
4. Total contract reserves, prior year	49,962,227,941	24,299,299	0	0	0	49,937,928,642	0	0	0
5. Increase in contract reserves	1,325,793,032	(954,148)	0	0	0	1,326,747,180	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,607,424,867	4,824,933	0	0	0	3,602,599,934	0	0	0
2. Total prior year	3,530,268,867	5,392,679	0	0	0	3,524,876,188	0	0	0
3. Increase	77,156,000	(567,746)	0	0	0	77,723,746	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	1,670,490,356	1,378,092	0	0	0	1,669,112,264	0	0	0
1.2 On claims incurred during current year	5,534,552,247	62,621,119	0	0	0	5,471,931,128	0	0	0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	1,332,686,068	1,602,383	0	0	0	1,331,083,685	0	0	0
2.2 On claims incurred during current year	2,274,738,799	3,222,550	0	0	0	2,271,516,249	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,003,176,424	2,980,475	0	0	0	3,000,195,949	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,530,268,867	5,392,679	0	0	0	3,524,876,188	0	0	0
3.3 Line 3.1 minus Line 3.2	(527,092,443)	(2,412,204)	0	0	0	(524,680,239)	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	160,056,933	160,041,712	0	0	0	15,221	0	0	0
2. Premiums earned	160,056,933	160,041,712	0	0	0	15,221	0	0	0
3. Incurred claims	59,703,188	59,700,784	0	0	0	2,404	0	0	0
4. Commissions	93,173,506	93,167,875	0	0	0	5,631	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	590,633,301	0	0	0	0	590,633,301	0	0	0
2. Premiums earned	590,847,930	0	0	0	0	590,847,930	0	0	0
3. Incurred claims	156,076,737	(2,048)	0	0	0	156,078,785	0	0	0
4. Commissions	420,014,878	0	0	0	0	420,014,878	0	0	0

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims	0	71,478,889	7,307,093,263	7,378,572,152
2. Beginning claim reserves and liabilities	0	11,749,000	3,525,578,930	3,537,327,930
3. Ending claim reserves and liabilities	0	11,364,000	3,603,451,985	3,614,815,985
4. Claims paid	0	71,863,889	7,229,220,208	7,301,084,097
B. Assumed Reinsurance:				
5. Incurred claims	0	0	59,703,188	59,703,188
6. Beginning claim reserves and liabilities	0	0	0	0
7. Ending claim reserves and liabilities	0	0	0	0
8. Claims paid	0	0	59,703,188	59,703,188
C. Ceded Reinsurance:				
9. Incurred claims	0	0	156,076,737	156,076,737
10. Beginning claim reserves and liabilities	0	0	42,000,690	42,000,690
11. Ending claim reserves and liabilities	0	0	44,555,373	44,555,373
12. Claims paid	0	0	153,522,054	153,522,054
D. Net:				
13. Incurred claims	0	71,478,889	7,210,719,714	7,282,198,603
14. Beginning claim reserves and liabilities	0	11,749,000	3,483,578,240	3,495,327,240
15. Ending claim reserves and liabilities	0	11,364,000	3,558,896,612	3,570,260,612
16. Claims paid	0	71,863,889	7,135,401,342	7,207,265,231
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses	0	71,478,889	7,210,719,714	7,282,198,603
18. Beginning reserves and liabilities	0	11,749,000	3,483,578,240	3,495,327,240
19. Ending reserves and liabilities	0	11,364,000	3,558,896,612	3,570,260,612
20. Paid claims and cost containment expenses	0	71,863,889	7,135,401,342	7,207,265,231

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance

NONE

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
Affiliates - U.S. - Other											
71730	57-0514130	01/01/2012	Continental American Insurance Company	SC	MCO/I	15,221	0	0	0	17,738	0
71730	57-0514130	01/01/2012	Continental American Insurance Company	SC	MCO/G	160,041,711	0	0	0	48,213,112	0
0299999.	Total - Affiliates - U.S. - Other					160,056,932	0	0	0	48,230,850	0
0399999.	Total - Affiliates - U.S. - Total					160,056,932	0	0	0	48,230,850	0
0799999.	Total Affiliates					160,056,932	0	0	0	48,230,850	0
1199999.	Total - U.S.					160,056,932	0	0	0	48,230,850	0
9999999.	Total					160,056,932	0	0	0	48,230,850	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
66346	58-0828824	05/01/1996	Munich American Reassurance Company	GA	336,939	75,500
82627	06-0839705	07/01/2006	Swiss Re Life & Health America	CT	612,056	1,689,606
82627	06-0839705	01/01/2014	Swiss Re Life & Health America	CT	225,815	147,514
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				1,174,810	1,912,620
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1460146	04/01/1997	Swiss Reinsurance Co.	CHE	643,832	0
00000	AA-1340165	04/01/1997	Munich Reinsurance Co.	DEU	1,501,737	0
00000	AA-1580095	04/01/2009	Toa Reinsurance Co., Ltd.	JPN	77,260	0
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				2,222,829	0
1099999.	Total - Life and Annuity Non-Affiliates				3,397,639	1,912,620
1199999.	Total - Life and Annuity				3,397,639	1,912,620
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1580095	12/01/2007	Toa Reinsurance CO., Ltd.	JPN	6,933,207	0
00000	AA-1460146	09/30/2013	Swiss Reinsurance CO., Ltd.	CHE	22,431,603	0
00000	AA-1340165	03/31/2015	Munich Reinsurance Co.	DEU	7,799,446	7,344,751
2099999.	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates				37,164,256	7,344,751
2199999.	Total - Accident and Health Non-Affiliates				37,164,256	7,344,751
2299999.	Total - Accident and Health				37,164,256	7,344,751
2399999.	Total U.S.				1,174,810	1,912,620
2499999.	Total Non-U.S.				39,387,085	7,344,751
9999999.	Total				40,561,895	9,257,371

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount In Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
66346	58-0828824	05/01/1996	Munich American Reassurance Company	GA	CO/I	OL	81,092,920	356,999	459,585	320,372	0	0	0	0
66346	58-0828824	05/01/1996	Munich American Reassurance Company	GA	MCO/I	OL	6,964,230	0	0	95,346	0	0	1,471,342	0
82627	06-0839705	07/01/2006	Swiss Re Life & Health America	CT	ADB/I	OL	0	1,031,646	975,489	1,411,582	0	0	0	0
82627	06-0839705	07/01/2006	Swiss Re Life & Health America	CT	ADB/G	OL	0	0	0	7,607	0	0	0	0
82627	06-0839705	01/01/2014	Swiss Re Life & Health America	CT	YRT/I	OL	1,275,022,500	0	0	1,990,982	0	0	0	0
65676	35-0472300	03/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	9,410,900	110,317	98,899	155,384	0	0	0	0
93572	43-1235868	04/01/2009	Rga Reins Co	MO	YRT/I	OL	147,868,316	0	0	376,499	0	0	0	0
93572	43-1235868	04/01/2016	Rga Reins Co	MO	CAT/I	OL	0	0	0	40,608	0	0	0	0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						1,520,358,866	1,498,962	1,533,973	4,398,380	0	0	1,471,342	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1460146	04/01/1997	Swiss Reinsurance Co	CHE	YRT/I	OL	836,069,597	0	0	3,901,911	0	0	0	0
00000	AA-1340165	04/01/1997	Munich Reinsurance Co	DEU	YRT/I	OL	1,204,256,538	0	0	4,067,946	0	0	0	0
00000	AA-1580095	04/01/2009	Toa Reinsurance Co., Ltd	JPN	YRT/I	OL	179,326,209	0	0	779,922	0	0	0	0
00000	AA-1460146	04/01/2016	Swiss Reinsurance Co	CHE	CAT/I	OL	0	0	0	25,700	0	0	0	0
00000	AA-1340165	04/01/2016	Munich Reinsurance Co	DEU	CAT/I	OL	0	0	0	152,413	0	0	0	0
00000	AA-1580095	04/01/2016	Toa Reinsurance Co., Ltd	JPN	CAT/I	OL	0	0	0	41,028	0	0	0	0
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates						2,219,652,344	0	0	8,968,920	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						3,740,011,210	1,498,962	1,533,973	13,367,300	0	0	1,471,342	0
1199999.	Total - General Account - Authorized						3,740,011,210	1,498,962	1,533,973	13,367,300	0	0	1,471,342	0
3499999.	Total - General Account - Authorized, Unauthorized and Certified						3,740,011,210	1,498,962	1,533,973	13,367,300	0	0	1,471,342	0
6999999.	Total U.S.						1,520,358,866	1,498,962	1,533,973	4,398,380	0	0	1,471,342	0
7099999.	Total Non-U.S.						2,219,652,344	0	0	8,968,920	0	0	0	0
9999999.	Total						3,740,011,210	1,498,962	1,533,973	13,367,300	0	0	1,471,342	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
62235	01-0278678	09/01/1981	UNUM Life Insurance Company	ME	OTH/G	OH	0	0	46,366	0	0	0	0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						0	0	46,366	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						0	0	46,366	0	0	0	0
1199999.	Total - General Account - Authorized						0	0	46,366	0	0	0	0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000	AA-1580095	12/01/2007	Toa Reinsurance CO., Ltd.	JPN	YRT/I	OH	33,638,595	0	0	0	0	0	0
00000	AA-1460146	09/30/2013	Swiss Reinsurance CO., Ltd.	CHE	CO/I	OH	365,393,882	0	0	0	0	0	0
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						399,032,477	0	0	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates						399,032,477	0	0	0	0	0	0
2299999.	Total - General Account - Unauthorized						399,032,477	0	0	0	0	0	0
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
00000	AA-1340165	03/31/2015	Munich Reinsurance Co.	DEU	CO/I	OH	191,600,824	5,442,527	755,996,223	346,244,479	388,695,911	0	0
3199999.	Total - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates						191,600,824	5,442,527	755,996,223	346,244,479	388,695,911	0	0
3299999.	Total - General Account - Certified - Non-Affiliates						191,600,824	5,442,527	755,996,223	346,244,479	388,695,911	0	0
3399999.	Total - General Account - Certified						191,600,824	5,442,527	755,996,223	346,244,479	388,695,911	0	0
3499999.	Total - General Account - Authorized, Unauthorized and Certified						590,633,301	5,442,527	756,042,589	346,244,479	388,695,911	0	0
6999999.	Total - U.S.						0	0	46,366	0	0	0	0
7099999.	Total - Non-U.S.						590,633,301	5,442,527	755,996,223	346,244,479	388,695,911	0	0
9999999.	Total						590,633,301	5,442,527	756,042,589	346,244,479	388,695,911	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1580095	12/01/2007	Toa Reinsurance CO., Ltd.	0	6,933,207	0	6,933,207	8,900,000	1	0	0	0	33,638,595	6,933,207
00000	AA-1460146	09/30/2013	Swiss Reinsurance CO., Ltd.	0	22,431,603	0	22,431,603	0	0	0	0	0	33,525,365	22,431,603
2099999.	Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810
2199999.	Total - General Account - Accident and Health - Non-Affiliates			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810
2299999.	Total - General Account - Accident and Health			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810
2399999.	Total - General Account			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810
3699999.	Total - Non-U.S.			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810
9999999.	Total			0	29,364,810	0	29,364,810	8,900,000	XXX	0	0	0	67,163,960	29,364,810

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
1	1	026009674	SUMITOMO MITSUI BANKING CORPORATION	8,900,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
General Account-Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000	AA-1340165	03/31/2015	Munich Reinsurance Co.	DEU	2	12/24/2015	0.10	761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	30904714	0	0	0	90,000	0.12	1.00	763,244	0
2099999	Total General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0
2199999	Total General Account - Accident and Health - Non-Affiliates							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0
2299999	Total General Account - Total Accident and Health							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0
2399999	Total General Account							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0
3699999	Total Non-U.S.							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0
9999999	Total							761,439	15,144	0	776,583	13,339	763,244	76,324	0	90,000	XXX	0	0	0	90,000	XXX	XXX	763,244	0

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
30904714	1	021000089	CITIBANK	90,000

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

		1 2016	2 2015	3 2014	4 2013	5 2012
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	604,001	517,979	340,715	105,489	28,984
2.	Commissions and reinsurance expense allowances	420,206	586,511	182,704	44,415	246
3.	Contract claims	165,772	132,789	87,551	32,157	19,882
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0
5.	Dividends to policyholders	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(3)	(26)	(43)	(20)	(82)
7.	Increase in aggregate reserves for life and accident and health contracts	33,083	26,090	2	(3)	25
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	930	972	35	35	45
9.	Aggregate reserves for life and accident and health contracts	762,984	707,328	1,585	1,583	1,586
10.	Liability for deposit-type contracts	0	0	0	0	0
11.	Contract claims unpaid	9,257	8,365	963	1,169	1,529
12.	Amounts recoverable on reinsurance	40,562	39,312	23,779	11,612	4,714
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with certified reinsurers	0	0	0	0	0
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	8,900	9,100	7,500	6,900	5,600
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
D.	**REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
22.	Multiple beneficiary trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	90,000	80,000	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	107,475,079,969	0	107,475,079,969
2.	Reinsurance (Line 16)	43,553,057	(43,553,057)	0
3.	Premiums and considerations (Line 15)	393,087,962	929,955	394,017,917
4.	Net credit for ceded reinsurance	XXX	875,082,253	875,082,253
5.	All other admitted assets (balance)	959,633,831	0	959,633,831
6.	Total assets excluding Separate Accounts (Line 26)	108,871,354,819	832,459,151	109,703,813,970
7.	Separate Account assets (Line 27)	0	0	0
8.	Total assets (Line 28)	108,871,354,819	832,459,151	109,703,813,970
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	80,366,442,467	762,984,079	81,129,426,546
10.	Liability for deposit-type contracts (Line 3)	436,048,441	0	436,048,441
11.	Claim reserves (Line 4)	3,550,873,997	9,257,371	3,560,131,368
12.	Policyholder dividends/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	7,045,446,522	2,025,361	7,047,471,883
14.	Other contract liabilities (Line 9)	1,385,353,068	58,192,340	1,443,545,408
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	4,866,135,060	0	4,866,135,060
20.	Total liabilities excluding Separate Accounts (Line 26)	97,650,299,555	832,459,151	98,482,758,706
21.	Separate Account liabilities (Line 27)	0	0	0
22.	Total liabilities (Line 28)	97,650,299,555	832,459,151	98,482,758,706
23.	Capital & surplus (Line 38)	11,221,055,264	XXX	11,221,055,264
24.	Total liabilities, capital & surplus (Line 39)	108,871,354,819	832,459,151	109,703,813,970
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	762,984,079		
26.	Claim reserves	9,257,371		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	2,025,361		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	58,192,340		
31.	Reinsurance ceded assets	43,553,057		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	876,012,208		
34.	Premiums and considerations	929,955		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payables/offsets	929,955		
41.	Total net credit for ceded reinsurance	875,082,253		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	9,885,017	0	118,458,422	0	128,343,439	0
2. Alaska AK	L	578,456	0	11,851,716	0	12,430,172	0
3. Arizona AZ	L	3,492,685	0	69,490,847	0	72,983,532	0
4. Arkansas AR	L	4,455,558	0	64,837,025	0	69,292,583	0
5. California CA	L	24,849,824	0	370,308,065	0	395,157,889	0
6. Colorado CO	L	2,728,589	0	60,705,233	0	63,433,822	0
7. Connecticut CT	L	2,989,380	0	44,511,212	0	47,500,592	0
8. Delaware DE	L	1,161,909	0	14,571,526	0	15,733,435	0
9. District of Columbia DC	L	230,624	0	10,057,519	0	10,288,143	0
10. Florida FL	L	14,944,148	0	320,932,181	0	335,876,329	0
11. Georgia GA	L	13,585,537	0	188,467,419	0	202,052,956	0
12. Hawaii HI	L	1,142,342	0	34,423,856	0	35,566,198	0
13. Idaho ID	L	746,882	0	31,736,296	0	32,483,178	0
14. Illinois IL	L	5,915,220	0	130,700,718	0	136,615,938	0
15. Indiana IN	L	5,042,179	0	98,099,089	0	103,141,268	0
16. Iowa IA	L	2,048,829	0	64,827,988	0	66,876,817	0
17. Kansas KS	L	2,680,900	0	56,016,205	0	58,697,105	0
18. Kentucky KY	L	3,821,869	0	66,067,863	0	69,889,732	0
19. Louisiana LA	L	8,633,480	0	109,930,572	0	118,564,052	0
20. Maine ME	L	493,699	0	15,334,545	0	15,828,244	0
21. Maryland MD	L	3,675,633	0	102,156,805	0	105,832,438	0
22. Massachusetts MA	L	6,642,389	0	55,570,291	0	62,212,680	0
23. Michigan MI	L	6,176,662	0	147,458,596	0	153,635,258	0
24. Minnesota MN	L	3,881,481	0	63,702,734	0	67,584,215	0
25. Mississippi MS	L	7,235,120	0	86,076,860	0	93,311,980	0
26. Missouri MO	L	3,613,167	0	96,238,878	0	99,852,045	0
27. Montana MT	L	962,242	0	24,202,334	0	25,164,576	0
28. Nebraska NE	L	1,089,461	0	44,378,139	0	45,467,600	0
29. Nevada NV	L	1,653,132	0	44,251,125	0	45,904,257	0
30. New Hampshire NH	L	1,008,444	0	18,649,093	0	19,657,537	0
31. New Jersey NJ	L	4,955,274	0	107,096,132	0	112,051,406	0
32. New Mexico NM	L	2,226,746	0	26,583,956	0	28,810,702	0
33. New York NY	N	324,740	0	5,756,191	0	6,080,931	0
34. North Carolina NC	L	11,892,981	0	158,285,206	0	170,178,187	0
35. North Dakota ND	L	1,256,070	0	45,986,493	0	47,242,563	0
36. Ohio OH	L	7,706,044	0	114,638,100	0	122,344,144	0
37. Oklahoma OK	L	3,116,661	0	64,103,044	0	67,219,705	0
38. Oregon OR	L	1,738,223	0	63,182,354	0	64,920,577	0
39. Pennsylvania PA	L	9,646,906	0	191,596,799	0	201,243,705	0
40. Rhode Island RI	L	994,355	0	16,032,073	0	17,026,428	0
41. South Carolina SC	L	5,440,183	0	65,219,102	0	70,659,285	0
42. South Dakota SD	L	1,480,386	0	54,402,441	0	55,882,827	0
43. Tennessee TN	L	6,900,177	0	117,259,557	0	124,159,734	0
44. Texas TX	L	25,932,898	0	355,481,303	0	381,414,201	0
45. Utah UT	L	650,751	0	22,766,849	0	23,417,600	0
46. Vermont VT	L	498,637	0	9,925,641	0	10,424,278	0
47. Virginia VA	L	6,256,469	0	138,806,246	0	145,062,715	0
48. Washington WA	L	2,762,169	0	86,566,753	0	89,328,922	0
49. West Virginia WV	L	1,614,228	0	22,934,810	0	24,549,038	0
50. Wisconsin WI	L	4,490,900	0	60,548,773	0	65,039,673	0
51. Wyoming WY	L	448,262	0	15,192,181	0	15,640,443	0
52. American Samoa AS	N	6,590	0	31,946	0	38,536	0
53. Guam GU	L	946,873	0	16,637,456	0	17,584,329	0
54. Puerto Rico PR	L	674,398	0	57,795,904	0	58,470,302	0
55. US Virgin Islands VI	L	763,108	0	9,864,373	0	10,627,481	0
56. Northern Mariana Islands MP	N	5,863	0	69,119	0	74,982	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	3,063,064,440	305,422,259	9,741,550,519	0	13,110,037,218	0
59. Subtotal	(a) 53	3,311,159,190	305,422,259	14,132,326,473	0	17,748,907,922	0
90. Reporting entity contributions for employee benefit plans	XXX	29,355	0	2,276,715	0	2,306,070	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	429	0	0	0	429	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	620,111	0	23,709,280	0	24,329,391	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	3,311,809,085	305,422,259	14,158,312,468	0	17,775,543,812	0
96. Plus reinsurance assumed	XXX	0	0	158,556,516	0	158,556,516	0
97. Totals (All Business)	XXX	3,311,809,085	305,422,259	14,316,868,984	0	17,934,100,328	0
98. Less reinsurance ceded	XXX	13,369,422	0	590,630,563	0	603,999,985	0
99. Totals (All Business) less reinsurance ceded	XXX	3,298,439,663	305,422,259	(b) 13,726,238,421	0	17,330,100,343	0
DETAILS OF WRITE-INS							
58001. JPN Japan	XXX	3,063,056,104	305,422,259	9,741,442,716	0	13,109,921,079	0
58002. HND Hong Kong	XXX	0	0	69,496	0	69,496	0
58003. PLW Palau	XXX	8,336	0	25,225	0	33,561	0
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	13,082	0	13,082	0
58999. Total (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	3,063,064,440	305,422,259	9,741,550,519	0	13,110,037,218	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

All premiums are allocated by state of residence.

(a) Insert the number of "L" responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:
Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols.8, 9, and 10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		Direct Business Only					
	States, Etc.	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama AL	9,885,017	0	23,968,757	1,330,541	0	35,184,315
2.	Alaska AK	578,456	0	2,331,323	15,350	0	2,925,129
3.	Arizona AZ	3,492,685	0	14,212,024	282,104	0	17,986,813
4.	Arkansas AR	4,455,558	0	11,968,913	235,126	0	16,659,597
5.	California CA	24,849,824	0	83,609,825	667,352	0	109,127,001
6.	Colorado CO	2,728,589	0	11,677,639	330,962	0	14,737,190
7.	Connecticut CT	2,989,380	0	18,486,451	14,282	0	21,490,113
8.	Delaware DE	1,161,909	0	4,328,667	28,895	0	5,519,471
9.	District of Columbia DC	230,624	0	1,674,879	23,653	0	1,929,156
10.	Florida FL	14,944,148	0	64,226,984	1,680,702	0	80,851,834
11.	Georgia GA	13,585,537	0	30,208,111	1,268,603	0	45,062,251
12.	Hawaii HI	1,142,342	0	2,872,897	70,872	0	4,086,111
13.	Idaho ID	746,882	0	4,388,046	60,258	0	5,195,186
14.	Illinois IL	5,915,220	0	31,633,067	1,814,870	0	39,363,157
15.	Indiana IN	5,042,179	0	21,263,146	965,065	0	27,270,390
16.	Iowa IA	2,048,829	0	10,553,542	855,249	0	13,457,620
17.	Kansas KS	2,680,900	0	9,234,659	320,972	0	12,236,531
18.	Kentucky KY	3,821,869	0	15,972,156	429,476	0	20,223,501
19.	Louisiana LA	8,633,480	0	25,420,769	269,812	0	34,324,061
20.	Maine ME	493,699	0	2,839,173	96,284	0	3,429,156
21.	Maryland MD	3,675,633	0	23,514,346	92,157	0	27,282,136
22.	Massachusetts MA	6,642,389	0	23,274,686	13,590	0	29,930,665
23.	Michigan MI	6,176,662	0	40,032,718	957,049	0	47,166,429
24.	Minnesota MN	3,881,481	0	13,914,390	1,287,216	0	19,083,087
25.	Mississippi MS	7,235,120	0	17,272,707	505,441	0	25,013,268
26.	Missouri MO	3,613,167	0	18,671,825	364,469	0	22,649,461
27.	Montana MT	962,242	0	3,792,901	101,047	0	4,856,190
28.	Nebraska NE	1,089,461	0	5,585,265	381,266	0	7,055,992
29.	Nevada NV	1,653,132	0	11,555,924	161,813	0	13,370,869
30.	New Hampshire NH	1,008,444	0	4,507,178	5,818	0	5,521,440
31.	New Jersey NJ	4,955,274	0	33,453,004	103,871	0	38,512,149
32.	New Mexico NM	2,226,746	0	5,358,146	108,344	0	7,693,236
33.	New York NY	324,740	0	1,515,162	36,896	0	1,876,798
34.	North Carolina NC	11,892,981	0	29,606,762	704,195	0	42,203,938
35.	North Dakota ND	1,256,070	0	6,657,546	239,900	0	8,153,516
36.	Ohio OH	7,706,044	0	34,696,031	1,022,251	0	43,424,326
37.	Oklahoma OK	3,116,661	0	9,668,203	116,585	0	12,901,449
38.	Oregon OR	1,738,223	0	12,148,267	163,951	0	14,050,441
39.	Pennsylvania PA	9,646,906	0	61,104,281	1,015,204	0	71,766,391
40.	Rhode Island RI	994,355	0	5,822,820	7,549	0	6,824,724
41.	South Carolina SC	5,440,183	0	12,912,242	608,247	0	18,960,672
42.	South Dakota SD	1,480,386	0	6,038,591	1,094,949	0	8,613,926
43.	Tennessee TN	6,900,177	0	20,652,675	678,377	0	28,231,229
44.	Texas TX	25,932,898	0	54,491,429	1,576,503	0	82,000,830
45.	Utah UT	650,751	0	2,548,733	86,494	0	3,285,978
46.	Vermont VT	498,637	0	3,090,628	11,421	0	3,600,686
47.	Virginia VA	6,256,469	0	31,050,642	605,353	0	37,912,464
48.	Washington WA	2,762,169	0	18,365,800	314,014	0	21,441,983
49.	West Virginia WV	1,614,228	0	5,480,366	153,570	0	7,248,164
50.	Wisconsin WI	4,490,900	0	21,220,968	713,136	0	26,425,004
51.	Wyoming WY	448,262	0	2,257,846	44,407	0	2,750,515
52.	American Samoa AS	6,590	0	55	0	0	6,645
53.	Guam GU	946,873	0	409,273	0	0	1,356,146
54.	Puerto Rico PR	674,398	0	5,316,565	100,015	0	6,090,978
55.	US Virgin Islands VI	763,108	0	3,612,395	2,624	0	4,378,127
56.	Northern Mariana Islands MP	5,863	0	1,179	0	0	7,042
57.	Canada CAN	0	0	0	0	0	0
58.	Aggregate Other Alien OT	3,063,064,440	305,422,259	0	0	0	3,368,486,699
59.	Totals	3,311,159,190	305,422,259	940,472,577	24,138,150	0	4,581,192,176

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

PART 1 - ORGANIZATIONAL CHART

AFLAC INCORPORATED 58-1167100

- Aflac International, Inc. 58-1967921
  - Aflac Insurance Services Co., Ltd. [Japan]
  - Aflac Payment Services Co., Ltd. [Japan]
  - Aflac Heartful Services Co., Ltd. [Japan]**
- Aflac Information Technology, Inc. 58-1870664
- American Family Life Assurance Company of Columbus (Aflac) (NE)* 58-0663085 NAIC #60380
  - American Family Life Assurance Company of New York (NY)* 52-0807803 NAIC #60526
  - Octagon Delaware Trust 58-0663085
  - Apollo AF Loan Trust 58-0663085
  - Global Investment Fund I 58-0663085
- Nebraska Life Assurance Company (NE)* 81-4298894 NAIC #16046
- Aflac Corporate Ventures LLC 81-4106395
  - Aflac Ventures LLC 81-4116797
- Aflac Benefits Advisors, Inc. 45-4133319
  - Empoweredbenefits, LLC 56-2221099
- Communicorp, Inc. 58-1442547
- Continental American Insurance Company (NE)* 57-0514130 NAIC #71730
  - Continental American Group, LLC 57-0753507
- Aflac Holdings LLC 81-4810622

* Denotes insurer

** 70% owned by Aflac International, Inc.,
10% owned by Aflac,
10% owned by Aflac Insurance Services Co., Ltd., and
10% owned by Aflac Payment Services Co., Ltd.

Note) Aflac Technology Services Co., Ltd. [Japan] was sold by Aflac International, Inc. effective June 29, 2016.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0		0	58-1167100	0	4977	NYSE, TKSE	AFLAC INCORPORATED	GA	UDP	N/A	Board	0.000		N	0
0		0	58-1967921	0	0		Aflac International, Inc.	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Insurance Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Payment Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Heartful Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	70.000	Aflac Incorporated	N	0
0		0	58-1870664	0	0		Aflac Information Technology, Inc.	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	60380	58-0663085	0	0		American Family Life Assurance Company of Columbus (Aflac)	NE		Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	60526	52-0807803	0	0		American Family Life Assurance Company of New York	NY	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	N	0
0		0	58-0663085	0	0		Octagon Delaware Trust	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
0		0	58-0663085	0	0		Apollo AF Loan Trust	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
0		0	58-0663085	0	0		Global Investment Fund I	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
370	American Family Life Assurance Company	16046	81-4298894	0	0		Nebraska Life Assurance Company	NE	IA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4106395	0	0		Aflac Corporate Ventures LLC	DE	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4116797	0	0		Aflac Ventures LLC	DE	NIA	Aflac Corporate Ventures LLC	Ownership	100.000	Aflac Incorporated	N	0
0		0	45-4133319	0	0		Aflac Benefits Advisors, Inc.	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	56-2221099	0	0		Empoweredbenefits, LLC	NC	NIA	Aflac Benefits Advisors, Inc.	Ownership	100.000	Aflac Incorporated	N	0
0		0	58-1442547	0	0		Communicorp, Inc.	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	71730	57-0514130	0	0		Continental American Insurance Company	NE	IA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	57-0753507	0	0		Continental American Group, LLC	GA	NIA	Continental American Insurance Company	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4810622	0	0		Aflac Holdings LLC	NE	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	58-1167100	Aflac Incorporated	2,019,963,237	(35,800,000)	0	0	273,520,059	0		0	2,257,683,296	0
60380	58-0663085	American Family Life Assr Company of Columbus (Aflac)	(1,952,963,237)	(2,048,962,334)	0	0	(431,344,340)	(14,066)		0	(4,433,283,977)	(18,296,820)
60526	52-0807803	American Family Life Assr Company of New York	(47,000,000)	0	0	0	(35,940,495)	0		0	(82,940,495)	0
71730	57-0514130	Continental American Insurance Company	0	0	0	0	10,839,359	14,066		0	10,853,425	18,296,820
00000	58-1967921	Aflac International, Inc.	(11,088,138)	0	0	0	2,774,308	0		0	(8,313,830)	0
00000	58-1870664	Aflac Information Technology, Inc.	0	0	0	0	4,556,852	0		0	4,556,852	0
00000	00-0000000	Aflac Payment Services Company, Ltd.	(8,911,862)	0	0	0	74,300,467	0		0	65,388,605	0
00000	00-0000000	Aflac Insurance Services Company, Ltd.	0	0	0	0	65,399,886	0		0	65,399,886	0
00000	00-0000000	Aflac Technology Services Company, Ltd.	0	0	0	0	1,380,065	0		0	1,380,065	0
00000	00-0000000	Aflac Heartful Services Company, Ltd.	0	0	0	0	3,359,450	0		0	3,359,450	0
00000	58-1442547	Communicorp, Inc.	0	0	0	0	20,710,212	0		0	20,710,212	0
00000	45-4133319	Aflac Benefits Advisors, Inc.	0	800,000	0	0	(1,467,125)	0		0	(667,125)	0
00000	56-2221099	Empoweredbenefits, LLC	0	0	0	0	11,911,302	0		0	11,911,302	0
00000	81-4106395	Aflac Corporate Ventures LLC	0	0	0	0	0	0		0	0	0
00000	81-4116797	Aflac Ventures LLC	0	25,000,000	0	0	0	0		0	25,000,000	0
16046	81-4298894	Nebraska Life Assurance Company	0	10,000,000	0	0	0	0		0	10,000,000	0
00000	58-0663085	Octagon Delaware Trust	0	267,500,002	0	0	0	0		0	267,500,002	0
00000	58-0663085	Apollo AF Loan Trust	0	267,500,002	0	0	0	0		0	267,500,002	0
00000	58-0663085	Global Investment Fund I	0	1,513,962,330	0	0	0	0		0	1,513,962,330	0
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5), be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:

BAR CODE:

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12. The data for this supplement is not required to be filed. *6038020164420000000*
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28. The data for this supplement is not required to be filed. *6038020164530000000*
29. The data for this supplement is not required to be filed. *6038020164360000000*
30. The data for this supplement is not required to be filed. *6038020164370000000*
31. The data for this supplement is not required to be filed. *6038020164380000000*
32. The data for this supplement is not required to be filed. *6038020164390000000*
33. The data for this supplement is not required to be filed. *6038020164540000000*
34. The data for this supplement is not required to be filed. *6038020164950000000*

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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51.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Tennessee premium tax credit	2,882,922	0	2,882,922	3,768,760
2505. Cash collateral pledged	0	0	0	2,130,000
2506. Prepaid expenses	76,814,897	76,814,897	0	0
2507. Leasehold improvements	26,868,851	26,868,851	0	0
2508. Other assets	14,825,536	14,825,536	0	0
2509. Associate Advances	909,032	909,032	0	0
2597. Summary of remaining write-ins for Line 25	122,301,238	119,418,316	2,882,922	5,898,760

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds held for escheat	22,207,667	24,618,101
2597. Summary of remaining write-ins for Line 25	22,207,667	24,618,101

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
08.304 Interest on agents' balances	1,150,848	1,322,147
08.305 Gain/(loss) on disposal of equipment	533,591	(443,999)
08.306 Administrative service fees from affiliates	0	(11,076)
08.397 Summary of remaining write-ins for Line 8.3	1,684,439	867,072

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Refundable deposits, primarily leased office space in Japan	1,702,687	1,793,778	91,091
2505. Associate Advances	909,032	1,552,234	643,202
2597. Summary of remaining write-ins for Line 25	2,611,719	3,346,012	734,293

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. ZZZ Other	XXX	0	0	13,082	0	13,082	0
58997. Summary of remaining write-ins for line 58	XXX	0	0	13,082	0	13,082	0

Overflow Page for Write-Ins

Additional Write-ins for Analysis of Operations:

	1	2	Ordinary			6	Group		Accident and Health			12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
08.304. Interest on agents' balances	1,150,848	0	0	0	0	0	0	0	0	0	1,150,848	0
08.305. Gain/(loss) on disposal of equipment	533,591	0	(89,225)	(32,308)	0	0	2,164	0	3,045	0	649,915	0
08.397. Summary of remaining write-ins for Line 8.3	1,684,439	0	(89,225)	(32,308)	0	0	2,164	0	3,045	0	1,800,763	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,051,876	0.0	7,051,876	0	7,051,876	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	33,865,365	0.0	33,865,365	0	33,865,365	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	47,752,669,230	44.4	47,752,669,230	0	47,752,669,230	44.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	111,505,673	0.1	111,505,673	0	111,505,673	0.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	196,738,943	0.2	196,738,943	0	196,738,943	0.2
1.43 Revenue and assessment obligations	631,954,780	0.6	631,954,780	0	631,954,780	0.6
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	10,222,431	0.0	10,222,431	0	10,222,431	0.0
1.513 All other	987,609,829	0.9	987,609,829	0	987,609,829	0.9
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	27,415,538	0.0	27,415,538	0	27,415,538	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	24,777,413,871	23.1	24,777,413,871	0	24,777,413,871	23.1
2.2 Unaffiliated non-U.S. securities (including Canada)	24,396,758,767	22.7	24,396,758,767	0	24,396,758,767	22.7
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	4,907,677	0.0	4,907,677	0	4,907,677	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	256,860,379	0.2	256,860,379	0	256,860,379	0.2
3.4 Other equity securities:						
3.41 Affiliated	4,252,406,040	4.0	4,252,397,456	0	4,252,397,456	4.0
3.42 Unaffiliated	151,694	0.0	147,180	0	147,180	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	246,308	0.0	181,004	0	181,004	0.0
4.5 Commercial loans	109,597,863	0.1	109,597,863	0	109,597,863	0.1
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	203,370,336	0.2	203,370,336	0	203,370,336	0.2
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	180,909,739	0.2	180,909,739	0	180,909,739	0.2
7. Derivatives	713,173,505	0.7	713,173,505	0	713,173,505	0.7
8. Receivables for securities	2,371,005	0.0	2,371,005	0	2,371,005	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	525,947,211	0.5	525,947,211	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,939,077,173	1.8	1,939,077,173	525,947,211	2,465,024,384	2.3
11. Other invested assets	352,933,138	0.3	352,933,138	0	352,933,138	0.3
12. Total invested assets	107,475,158,371	100.0	107,475,079,969	525,947,211	107,475,079,969	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		203,021,373
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	309,363	309,363
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15	6,763,593	
6.2	Totals, Part 3, Column 13	0	6,763,593
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	0	
7.2	Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	6,723,993	
8.2	Totals, Part 3, Column 9	0	6,723,993
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		203,370,336
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		203,370,336

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,818,956
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	110,425,000	
2.2	Additional investment made after acquisition (Part 2, Column 8)	0	110,425,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9	0	
5.2	Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		2,486,560
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13	8,414	
9.2	Totals, Part 3, Column 13	78,359	86,773
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11	0	
10.2	Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		109,844,169
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		109,844,169
14.	Deduct total nonadmitted amounts		65,304
15.	Statement value at end of current period (Line 13 minus Line 14)		109,778,865

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		353,676,758
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	198,215	198,215
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		147,093
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(242,786)	
5.2	Totals, Part 3, Column 9	0	(242,786)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		846,142
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		352,933,138
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		352,933,138

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		96,970,808,255
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,641,374,834
3.	Accrual of discount		16,663,957
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	0	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	256,380,919	
4.4	Part 4, Column 11	(621,936)	255,758,983
5.	Total gain (loss) on disposals, Part 4, Column 19		81,117,282
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,313,620,226
7.	Deduct amortization of premium		121,524,804
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	1,738,007,618	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	(90,976,593)	
8.4	Part 4, Column 15	274,169,144	1,921,200,169
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	3,013,689	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	1,086,118	
9.4	Part 4, Column 13	146,571	4,246,378
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		103,447,532,072
11.	Deduct total nonadmitted amounts		13,098
12.	Statement value at end of current period (Line 10 minus Line 11)		103,447,518,974

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	12,836,482	13,640,140	12,450,234	13,000,000
Governments (Including all obligations	2. Canada	164,336,305	175,620,953	165,398,584	162,419,701
guaranteed by governments)	3. Other Countries	48,575,942,754	57,683,915,456	48,673,874,602	48,451,069,178
	4. Totals	48,753,115,541	57,873,176,549	48,851,723,420	48,626,488,879
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	111,505,673	119,146,190	114,473,669	105,655,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	196,738,943	203,048,529	197,719,858	191,325,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	697,673,508	783,501,769	702,712,236	674,431,897
Industrial and Miscellaneous, SVO Identified	8. United States	24,777,413,874	25,252,123,468	24,987,286,130	23,924,668,973
Funds and Hybrid Securities (unaffiliated)	9. Canada	1,965,602,176	2,016,965,786	1,980,649,909	1,915,131,338
	10. Other Countries	22,431,156,590	25,382,872,625	22,486,930,097	22,654,937,726
	11. Totals	49,174,172,640	52,651,961,879	49,454,866,136	48,494,738,037
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	98,933,206,305	111,630,834,916	99,321,495,319	98,092,638,813
PREFERRED STOCKS	14. United States	4,907,677	5,688,813	4,838,700	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	4,907,677	5,688,813	4,838,700	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	4,907,677	5,688,813	4,838,700	
COMMON STOCKS	20. United States	123,479,397	123,479,397	114,521,150	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	133,532,673	133,532,673	104,644,286	
	23. Totals	257,012,070	257,012,070	219,165,436	
Parent, Subsidiaries and Affiliates	24. Totals	4,252,406,041	4,252,406,041	3,766,689,893	
	25. Total Common Stocks	4,509,418,111	4,509,418,111	3,985,855,329	
	26. Total Stocks	4,514,325,788	4,515,106,924	3,990,694,029	
	27. Total Bonds and Stocks	103,447,532,093	116,145,941,840	103,312,189,348	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,159,534,382	9,898,939	1,385,286	498,144	0	XXX	1,171,316,751	1.2	276,132,292	0.3	1,171,316,751	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,159,534,382	9,898,939	1,385,286	498,144	0	XXX	1,171,316,751	1.2	276,132,292	0.3	1,171,316,751	0
2. **All Other Governments**												
2.1 NAIC 1	145,941,415	596,137,138	1,001,657,632	28,263,791,366	17,145,927,924	XXX	47,153,455,475	47.1	39,984,453,910	41.7	44,999,591,859	2,153,863,617
2.2 NAIC 2	300,454,975	515,065,671	0	351,424,943	171,688,557	XXX	1,338,634,146	1.3	1,252,895,752	1.3	171,688,557	1,166,945,588
2.3 NAIC 3	0	0	0	191,429,979	0	XXX	191,429,979	0.2	239,711,380	0.2	0	191,429,979
2.4 NAIC 4	0	0	0	0	56,759,475	XXX	56,759,475	0.1	0	0.0	0	56,759,475
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	446,396,390	1,111,202,809	1,001,657,632	28,806,646,288	17,374,375,956	XXX	48,740,279,075	48.7	41,477,061,042	43.2	45,171,280,416	3,568,998,659
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	23,246,264	7,503,781	60,165,602	5,105,408	XXX	96,021,055	0.1	107,334,770	0.1	96,021,056	0
3.2 NAIC 2	0	0	5,530,220	9,954,397	0	XXX	15,484,617	0.0	15,511,838	0.0	15,484,617	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	197,028	0.0	0	0
3.7 Totals	0	23,246,264	13,034,001	70,119,999	5,105,408	XXX	111,505,672	0.1	123,043,636	0.1	111,505,673	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	1,425,363	6,298,380	15,760,892	66,909,163	53,536,042	XXX	143,929,840	0.1	144,155,285	0.2	143,929,840	0
4.2 NAIC 2	0	0	0	488,276	52,320,828	XXX	52,809,104	0.1	52,825,024	0.1	52,809,104	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	1,425,363	6,298,380	15,760,892	67,397,439	105,856,870	XXX	196,738,944	0.2	196,980,309	0.2	196,738,944	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	5,831,545	57,139,753	59,626,675	279,236,200	222,611,498	XXX	624,445,671	0.6	652,751,258	0.7	566,343,727	58,101,945
5.2 NAIC 2	0	0	0	51,469,598	21,758,235	XXX	73,227,833	0.1	73,321,095	0.1	73,227,833	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,831,545	57,139,753	59,626,675	330,705,798	244,369,733	XXX	697,673,504	0.7	726,072,353	0.8	639,571,560	58,101,945

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	1,354,023,285	2,834,918,924	3,641,335,277	5,610,776,203	8,714,005,872	XXX	22,155,059,561	22.1	25,526,628,740	26.6	11,379,059,875	10,775,999,687
6.2 NAIC 2	490,044,009	2,676,971,706	7,370,738,395	5,021,424,534	6,561,386,143	XXX	22,120,564,787	22.1	23,018,892,013	24.0	11,760,087,454	10,360,477,334
6.3 NAIC 3	2,112,032	623,778,713	591,561,240	1,120,253,317	417,835,723	XXX	2,755,541,025	2.8	2,784,399,819	2.9	1,043,473,610	1,712,067,415
6.4 NAIC 4	14,325,261	138,283,713	191,727,365	62,371,909	223,296,265	XXX	630,004,513	0.6	143,177,248	0.1	327,087,899	302,916,614
6.5 NAIC 5	0	21,761,375	2,000,000	47,185,982	49,233,294	XXX	120,180,651	0.1	61,475,017	0.1	60,594,637	59,586,015
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	1,860,504,587	6,295,714,431	11,797,362,277	11,862,011,945	15,965,757,297	XXX	47,781,350,537	47.7	51,534,572,837	53.7	24,570,303,475	23,211,047,065
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	102,407,455	0.1	0	0
7.2 NAIC 2	0	0	13,133,840	320,159,664	699,630,870	XXX	1,032,924,374	1.0	1,186,348,849	1.2	156,246,800	876,677,574
7.3 NAIC 3	0	0	0	52,559,570	118,160,907	XXX	170,720,477	0.2	139,313,888	0.1	64,691,091	106,029,386
7.4 NAIC 4	0	0	0	0	189,177,234	XXX	189,177,234	0.2	182,714,999	0.2	0	189,177,234
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	13,133,840	372,719,234	1,006,969,011	XXX	1,392,822,085	1.4	1,610,785,191	1.7	220,937,891	1,171,884,194
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	15,878,577	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	15,878,577	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 2,666,755,990	3,527,639,398	4,727,269,543	34,281,376,678	26,141,186,744	0	71,344,228,353	71.3	XXX	XXX	58,356,263,108	12,987,965,249
10.2 NAIC 2	(d) 790,498,984	3,192,037,377	7,389,402,455	5,754,921,412	7,506,784,633	0	24,633,644,861	24.6	XXX	XXX	12,229,544,365	12,404,100,496
10.3 NAIC 3	(d) 2,112,032	623,778,713	591,561,240	1,364,242,866	535,996,630	0	3,117,691,481	3.1	XXX	XXX	1,108,164,701	2,009,526,780
10.4 NAIC 4	(d) 14,325,261	138,283,713	191,727,365	62,371,909	469,232,974	0	875,941,222	0.9	XXX	XXX	327,087,899	548,853,323
10.5 NAIC 5	(d) 0	21,761,375	2,000,000	47,185,982	49,233,294	0	(c) 120,180,651	0.1	XXX	XXX	60,594,637	59,586,015
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	3,473,692,267	7,503,500,576	12,901,960,603	41,510,098,847	34,702,434,275	0	(b) 100,091,686,568	100.0	XXX	XXX	72,081,654,710	28,010,031,863
10.8 Line 10.7 as a % of Col. 7	3.5	7.5	12.9	41.5	34.7	0.0	100.0	XXX	XXX	XXX	72.0	28.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	2,310,520,832	4,932,369,491	5,151,145,047	30,788,173,491	23,627,533,426	XXX	XXX	XXX	66,809,742,287	69.6	52,531,945,890	14,277,796,398
11.2 NAIC 2	807,356,524	2,509,145,072	8,854,457,733	4,805,809,566	8,623,025,676	XXX	XXX	XXX	25,599,794,571	26.7	12,715,813,546	12,883,981,025
11.3 NAIC 3	82,911,865	446,279,320	826,578,188	1,408,751,012	398,904,702	XXX	XXX	XXX	3,163,425,087	3.3	1,056,067,277	2,107,357,808
11.4 NAIC 4	3,133,459	37,174,040	26,236,034	4,287,500	255,061,214	XXX	XXX	XXX	325,892,247	0.3	43,325,695	282,566,552
11.5 NAIC 5	0	0	0	61,475,017	0	XXX	XXX	XXX	(c) 61,475,017	0.1	0	61,475,017
11.6 NAIC 6	0	0	0	197,028	0	XXX	XXX	XXX	(c) 197,028	0.0	197,028	0
11.7 Totals	3,203,922,680	7,924,967,923	14,858,417,002	37,068,693,614	32,904,525,018	XXX	XXX	XXX	(b) 95,960,526,237	100.0	66,347,349,436	29,613,176,800
11.8 Line 11.7 as a % of Col. 9	3.3	8.3	15.5	38.6	34.3	XXX	XXX	XXX	100.0	XXX	69.1	30.9
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,397,440,150	1,260,863,667	3,285,028,747	29,088,140,699	23,324,789,845	0	58,356,263,108	58.3	52,531,945,890	54.7	58,356,263,108	XXX
12.2 NAIC 2	33,569,675	966,084,477	5,341,992,519	2,038,493,344	3,849,404,351	0	12,229,544,365	12.2	12,715,813,546	13.3	12,229,544,365	XXX
12.3 NAIC 3	0	180,503,760	446,532,057	171,508,720	309,620,164	0	1,108,164,701	1.1	1,056,067,277	1.1	1,108,164,701	XXX
12.4 NAIC 4	14,325,261	76,098,335	102,213,478	62,371,909	72,078,916	0	327,087,899	0.3	43,325,695	0.0	327,087,899	XXX
12.5 NAIC 5	0	9,361,343	2,000,000	0	49,233,294	0	60,594,637	0.1	0	0.0	60,594,637	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	197,028	0.0	0	XXX
12.7 Totals	1,445,335,085	2,492,911,582	9,177,766,801	31,360,514,672	27,605,126,570	0	72,081,654,710	72.0	66,347,349,436	69.1	72,081,654,710	XXX
12.8 Line 12.7 as a % of Col. 7	2.0	3.5	12.7	43.5	38.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	1.4	2.5	9.2	31.3	27.6	0.0	72.0	XXX	XXX	XXX	72.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	1,269,315,841	2,266,775,731	1,442,240,796	5,193,235,979	2,816,396,902	0	12,987,965,249	13.0	14,277,796,398	14.9	XXX	12,987,965,249
13.2 NAIC 2	756,929,309	2,225,952,900	2,047,409,937	3,716,428,068	3,657,380,282	0	12,404,100,496	12.4	12,883,981,025	13.4	XXX	12,404,100,496
13.3 NAIC 3	2,112,032	443,274,953	145,029,183	1,192,734,147	226,376,466	0	2,009,526,780	2.0	2,107,357,808	2.2	XXX	2,009,526,780
13.4 NAIC 4	0	62,185,378	89,513,887	0	397,154,058	0	548,853,322	0.5	282,566,552	0.3	XXX	548,853,322
13.5 NAIC 5	0	12,400,032	0	47,185,982	0	0	59,586,015	0.1	61,475,017	0.1	XXX	59,586,015
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	2,028,357,182	5,010,588,995	3,724,193,802	10,149,584,176	7,097,307,708	0	28,010,031,863	28.0	29,613,176,800	30.9	XXX	28,010,031,863
13.8 Line 13.7 as a % of Col. 7	7.2	17.9	13.3	36.2	25.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.0	5.0	3.7	10.1	7.1	0.0	28.0	XXX	XXX	XXX	XXX	28.0

(a) Includes $.....3,964,929,577 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....221,707,376 current year, $.....5,643,453 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....56,126,954 current year, $.....61,475,017 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....1,158,480,268; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	1,158,480,269	7,051,876	0	0	0	XXX	1,165,532,145	1.2	270,395,831	0.3	1,165,532,145	0
1.2 Residential Mortgage-Backed Securities	1,054,113	2,847,063	1,385,286	498,144	0	XXX	5,784,606	0.0	5,736,461	0.0	5,784,606	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	1,159,534,382	9,898,939	1,385,286	498,144	0	XXX	1,171,316,751	1.2	276,132,292	0.3	1,171,316,751	0
2. **All Other Governments**												
2.1 Issuer Obligations	348,481,130	880,707,195	738,033,172	28,533,000,372	17,123,389,495	XXX	47,623,611,364	47.6	41,130,872,339	42.9	44,054,612,705	3,568,998,660
2.2 Residential Mortgage-Backed Securities	97,915,260	230,495,615	177,905,971	230,306,522	250,986,461	XXX	987,609,829	1.0	221,521,763	0.2	987,609,829	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	85,718,488	43,339,394	0	XXX	129,057,882	0.1	124,666,939	0.1	129,057,882	0
2.5 Totals	446,396,390	1,111,202,810	1,001,657,631	28,806,646,288	17,374,375,956	XXX	48,740,279,075	48.7	41,477,061,041	43.2	45,171,280,416	3,568,998,660
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	0	23,246,264	13,034,002	70,119,999	5,105,408	XXX	111,505,673	0.1	123,043,635	0.1	111,505,673	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	23,246,264	13,034,002	70,119,999	5,105,408	XXX	111,505,673	0.1	123,043,635	0.1	111,505,673	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	1,425,363	6,298,380	15,760,892	67,397,439	105,856,871	XXX	196,738,945	0.2	196,980,309	0.2	196,738,944	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	1,425,363	6,298,380	15,760,892	67,397,439	105,856,871	XXX	196,738,945	0.2	196,980,309	0.2	196,738,944	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,063,077	39,173,953	48,584,842	315,729,491	223,181,030	XXX	627,732,393	0.6	662,063,835	0.7	598,087,457	29,644,936
5.2 Residential Mortgage-Backed Securities	3,839,591	13,528,849	3,435,667	826,824	10,222,430	XXX	31,853,361	0.0	25,062,386	0.0	31,853,361	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	928,877	4,436,951	7,606,166	14,149,484	10,966,273	XXX	38,087,751	0.0	38,946,131	0.0	9,630,742	28,457,009
5.5 Totals	5,831,545	57,139,753	59,626,675	330,705,799	244,369,733	XXX	697,673,505	0.7	726,072,352	0.8	639,571,560	58,101,945
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	1,837,249,262	6,196,004,994	11,584,316,896	10,754,724,394	14,915,683,863	XXX	45,287,979,409	45.2	48,768,588,831	50.8	24,553,164,955	20,734,814,454
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	23,255,325	99,709,437	213,045,381	1,107,287,553	1,050,073,434	XXX	2,493,371,130	2.5	2,765,984,004	2.9	17,138,520	2,476,232,610
6.5 Totals	1,860,504,587	6,295,714,431	11,797,362,277	11,862,011,947	15,965,757,297	XXX	47,781,350,539	47.7	51,534,572,835	53.7	24,570,303,475	23,211,047,064
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	0	13,133,840	321,212,667	775,189,459	XXX	1,109,535,966	1.1	1,337,176,038	1.4	220,937,891	888,598,075
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	51,506,567	231,779,552	XXX	283,286,119	0.3	273,609,154	0.3	0	283,286,119
7.5 Totals	0	0	13,133,840	372,719,234	1,006,969,011	XXX	1,392,822,085	1.4	1,610,785,192	1.7	220,937,891	1,171,884,194
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	15,878,577	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	15,878,577	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	3,346,699,101	7,152,482,662	12,412,863,644	40,062,184,362	33,148,406,126	XXX	96,122,635,895	96.0	XXX	XXX	70,900,579,770	25,222,056,125
10.2 Residential Mortgage-Backed Securities	102,808,964	246,871,527	182,726,924	231,631,490	261,208,891	XXX	1,025,247,796	1.0	XXX	XXX	1,025,247,796	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	24,184,202	104,146,388	306,370,035	1,216,282,998	1,292,819,259	XXX	2,943,802,882	2.9	XXX	XXX	155,827,144	2,787,975,738
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	3,473,692,267	7,503,500,577	12,901,960,603	41,510,098,850	34,702,434,276	0	100,091,686,573	100.0	XXX	XXX	72,081,654,710	28,010,031,863
10.7 Line 10.6 as a % of Col. 7	3.5	7.5	12.9	41.5	34.7	0.0	100.0	XXX	XXX	XXX	72.0	28.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	2,868,478,579	7,609,020,265	14,545,873,010	36,128,939,965	31,352,687,576	XXX	XXX	XXX	92,504,999,395	96.4	65,936,249,427	26,568,749,968
11.2 Residential Mortgage-Backed Securities	55,697,716	118,431,113	55,525,298	13,980,322	8,686,161	XXX	XXX	XXX	252,320,610	0.3	252,320,611	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	279,746,384	197,516,544	257,018,694	925,773,325	1,543,151,281	XXX	XXX	XXX	3,203,206,228	3.3	158,779,397	3,044,426,831
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	3,203,922,679	7,924,967,922	14,858,417,002	37,068,693,612	32,904,525,018	XXX	XXX	XXX	95,960,526,233	100.0	66,347,349,435	29,613,176,799
11.7 Line 11.6 as a % of Col. 9	3.3	8.3	15.5	38.6	34.3	XXX	XXX	XXX	100.0	XXX	69.1	30.9
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,334,257,023	2,234,449,746	8,905,464,236	31,082,491,086	27,343,917,678	XXX	70,900,579,769	70.8	65,936,249,427	68.7	70,900,579,769	XXX
12.2 Residential Mortgage-Backed Securities	102,808,965	246,871,526	182,726,925	231,631,489	261,208,891	XXX	1,025,247,796	1.0	252,320,611	0.3	1,025,247,796	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	8,269,098	11,590,309	89,575,641	46,392,097	0	XXX	155,827,145	0.2	158,779,397	0.2	155,827,145	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	1,445,335,086	2,492,911,581	9,177,766,802	31,360,514,672	27,605,126,569	0	72,081,654,710	72.0	66,347,349,435	69.1	72,081,654,710	XXX
12.7 Line 12.6 as a % of Col. 7	2.0	3.5	12.7	43.5	38.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	1.4	2.5	9.2	31.3	27.6	0.0	72.0	XXX	XXX	XXX	72.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	2,012,442,077	4,918,032,916	3,507,399,408	8,979,693,275	5,804,488,449	XXX	25,222,056,125	25.2	26,568,749,968	27.7	XXX	25,222,056,125
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	15,915,104	92,556,079	216,794,394	1,169,890,902	1,292,819,259	XXX	2,787,975,738	2.8	3,044,426,831	3.2	XXX	2,787,975,738
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	2,028,357,181	5,010,588,995	3,724,193,802	10,149,584,177	7,097,307,708	0	28,010,031,863	28.0	29,613,176,799	30.9	XXX	28,010,031,863
13.7 Line 13.6 as a % of Col. 7	7.2	17.9	13.3	36.2	25.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.0	5.0	3.7	10.1	7.1	0.0	28.0	XXX	XXX	XXX	XXX	28.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,173,230,681	1,173,230,681	0	0	0
2. Cost of short-term investments acquired	10,507,109,337	10,507,109,337	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	10,521,859,750	10,521,859,750	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,158,480,268	1,158,480,268	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,158,480,268	1,158,480,268	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		55,560,315
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(0)	(0)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	0	
3.2	Section 2, Column 19	0	0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		0
5.	Considerations received/(paid) on terminations, Section 2, Column 15		1,252,209,668
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	(1,059,384,038)	
8.2	Section 2, Column 20	1,188,312,598	128,928,560
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		(1,067,720,793)
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		(1,067,720,793)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,067,720,793)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,067,720,793)
4.	Part D, Section 1, Column 5	713,173,505	
5.	Part D, Section 1, Column 6	(1,780,894,298)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,053,441,248)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(1,053,441,248)
10.	Part D, Section 1, Column 8	713,066,055	
11.	Part D, Section 1, Column 9	(1,766,507,303)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	156,809,776	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	156,809,776	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	49,991,333	49,991,333	0
2. Cost of cash equivalents acquired	0	0	0
3. Accrual of discount	8,667	8,667	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	50,000,000	50,000,000	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
1932 Wynnton Rd land/buildings		Columbus	GA	12/01/1987.	09/03/2004.	30,254,202	0	2,820,196	10,013,752	350,587	0	0	(350,587)	0	2,748,749	1,137,957
1901 Buena Vista Rd parking garage		Columbus	GA	08/31/1987.	09/03/2004.	5,186,649	0	3,806	2,691,535	90,384	0	0	(90,384)	0	0	4,425
Lot 1 Ansley Ct land		Columbus	GA	07/06/1984.	02/28/1994.	143,049	0	143,049	282,700	0	0	0	0	0	0	0
855/917 Brown Ave land/buildings		Columbus	GA	06/30/1994.	06/17/2005.	36,744,835	0	7,451,981	15,140,225	1,154,170	0	0	(1,154,170)	0	4,862,309	1,832,158
AFLAC Square Building		Tokyo	JPN	05/01/1994.	07/21/2001.	327,197,090	0	192,951,304	139,730,687	5,128,852	0	0	(5,128,852)	6,763,593	6,967,822	5,356,413
0299999. Properties Occupied by the Reporting Entity - Administrative						399,525,825	0	203,370,336	167,858,899	6,723,993	0	0	(6,723,993)	6,763,593	14,578,880	8,330,953
0399999. Total - Properties Occupied by the Reporting Entity						399,525,825	0	203,370,336	167,858,899	6,723,993	0	0	(6,723,993)	6,763,593	14,578,880	8,330,953
0699999. Totals						399,525,825	0	203,370,336	167,858,899	6,723,993	0	0	(6,723,993)	6,763,593	14,578,880	8,330,953

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
1932 Wynnton Rd land/buildings	Columbus	GA	12/01/1987.	Various	0	0	0	155,576
855/917 Brown Ave land/buildings	Columbus	GA	06/30/1994.	Various	0	0	0	72,903
(Additions)Aflac Square Building's Fixtures	Tokyo	JPN	12/31/2016.	Hitachi,Kajima	0	0	0	80,885
0199999. Total - Acquired by Purchase					0	0	0	309,363
0399999. Totals					0	0	0	309,363

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
3351		Aichi	JPN		04/20/2012.	2.000	105,949	0	0	0	0	3,619	216,328	04/20/2012
2831		Kanagawa	JPN		03/29/2006.	2.000	65,304	0	0	0	0	2,231	282,428	03/29/2006
3151		Tokyo	JPN		02/25/2008.	2.000	75,055	0	0	0	0	2,564	134,097	02/25/2008
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							246,308	0	0	0	0	8,414	632,853	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
757753		Newport News	VA		04/01/2016.	3.805	9,664,307	0	0	0	0	0	25,800,000	12/28/2015
757769		West Valley City	UT		03/18/2016.	3.867	12,843,006	0	0	0	0	0	22,600,000	02/09/2016
757856		Palo Alto	CA		07/29/2016.	3.350	16,304,671	0	0	0	0	0	54,400,000	07/14/2016
757868		Charlotte	NC		09/15/2016.	2.939	16,883,766	0	0	0	0	0	35,000,000	08/15/2016
757880		Centennial	CO		09/01/2016.	3.031	17,000,000	0	0	0	0	0	36,200,000	08/01/2016
757895		Frederick	MD		11/22/2016.	3.515	10,800,000	0	0	0	0	0	19,350,000	08/21/2016
757905		Milford	CT		10/27/2016.	3.227	15,125,000	0	0	0	0	0	31,000,000	09/15/2016
757911		Washington	DC		10/03/2016.	3.588	10,977,113	0	0	0	0	0	21,000,000	08/19/2016
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							109,597,863	0	0	0	0	0	245,350,000	XXX
0899999. Total - Mortgages in Good Standing							109,844,171	0	0	0	0	8,414	245,982,853	XXX
3399999. Totals							109,844,171	0	0	0	0	8,414	245,982,853	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
757753	Newport News	VA		04/01/2016	3.805	10,000,000	0	25,600,000
757769	West Valley City	UT		03/18/2016	3.867	13,000,000	0	22,400,000
757856	Palo Alto	CA		07/29/2016	3.350	16,500,000	0	41,400,000
757868	Charlotte	NC		09/15/2016	2.939	17,000,000	0	32,400,000
757880	Centennial	CO		09/01/2016	3.031	17,000,000	0	33,100,000
757895	Frederick	MD		11/22/2016	3.515	10,800,000	0	18,400,000
757905	Milford	CT		10/27/2016	3.227	15,125,000	0	29,300,000
757911	Washington	DC		10/03/2016	3.588	11,000,000	0	19,650,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						110,425,000	0	222,250,000
0899999. Total - Mortgages in Good Standing						110,425,000	0	222,250,000
3399999. Totals						110,425,000	0	222,250,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2941	Tokyo	JPN		09/28/2006	01/07/2016	78,198	0	0	0	0	0	1,298	79,496	79,496	0	0	0
2751	Fukuoka	JPN		03/17/2005	01/15/2016	34,697	0	0	0	0	0	719	35,416	35,416	0	0	0
2901	Osaka	JPN		08/03/2006	01/15/2016	82,913	0	0	0	0	0	1,719	84,632	84,632	0	0	0
2701	Kanagawa	JPN		05/07/2004	01/22/2016	77,090	0	0	0	0	0	1,859	78,949	78,949	0	0	0
2702	Kanagawa	JPN		11/21/2011	01/22/2016	32,593	0	0	0	0	0	786	33,379	33,379	0	0	0
2581	Hyogo	JPN		10/28/2002	01/29/2016	86,997	0	0	0	0	0	(187)	86,810	86,810	0	0	0
3201	Kumamoto	JPN		07/28/2008	01/29/2016	83,033	0	0	0	0	0	(179)	82,855	82,855	0	0	0
3341	Tokyo	JPN		04/14/2010	02/01/2016	113,151	0	0	0	0	0	(523)	112,628	112,628	0	0	0
2771	Kanagawa	JPN		03/24/2005	02/22/2016	40,627	0	0	0	0	0	2,794	43,420	43,420	0	0	0
2281	Aichi	JPN		03/27/1998	02/26/2016	33,812	0	0	0	0	0	2,271	36,083	36,083	0	0	0
2761	Tokyo	JPN		03/24/2005	02/26/2016	66,312	0	0	0	0	0	4,453	70,765	70,765	0	0	0
2762	Tokyo	JPN		08/22/2008	02/26/2016	44,109	0	0	0	0	0	2,962	47,072	47,072	0	0	0
3081	Kanagawa	JPN		07/02/2007	02/26/2016	117,950	0	0	0	0	0	7,921	125,871	125,871	0	0	0
3301	Tokyo	JPN		10/29/2009	02/26/2016	120,289	0	0	0	0	0	8,078	128,367	128,367	0	0	0
2741	Tokyo	JPN		12/17/2004	03/25/2016	83,218	0	0	0	0	0	5,361	88,579	88,579	0	0	0
2241	Tokyo	JPN		08/01/1997	03/31/2016	36,820	0	0	0	0	0	2,591	39,411	39,411	0	0	0
3171	Tokyo	JPN		06/26/2008	04/25/2016	93,381	0	0	0	0	0	7,711	101,093	101,093	0	0	0
3221	Aomori	JPN		10/02/2008	04/28/2016	34,833	0	0	0	0	0	3,447	38,279	38,279	0	0	0
3091	Fukuoka	JPN		08/30/2007	05/10/2016	81,254	0	0	0	0	0	9,102	90,356	90,356	0	0	0
2551	Tokyo	JPN		04/15/2002	05/16/2016	82,911	0	0	0	0	0	8,975	91,886	91,886	0	0	0
2951	Saitama	JPN		10/16/2006	12/22/2016	104,574	0	0	0	0	0	2,567	107,141	107,141	0	0	0
0199999. Total - Mortgages Closed by Repayment						1,528,762	0	0	0	0	0	73,725	1,602,488	1,602,488	0	0	0
Mortgages With Partial Repayments																	
2701	Kanagawa	JPN		05/07/2004		811	0	0	0	0	0	21	833	833	0	0	0
2702	Kanagawa	JPN		11/21/2011		343	0	0	0	0	0	9	352	352	0	0	0
2581	Hyogo	JPN		10/28/2002		757	0	0	0	0	0	20	776	776	0	0	0
3201	Kumamoto	JPN		07/28/2008		835	0	0	0	0	0	22	856	856	0	0	0
3341	Tokyo	JPN		04/14/2010		650	0	0	0	0	0	17	667	667	0	0	0
2771	Kanagawa	JPN		03/24/2005		1,658	0	0	0	0	0	78	1,736	1,736	0	0	0
2281	Aichi	JPN		03/27/1998		799	0	0	0	0	0	37	837	837	0	0	0
2761	Tokyo	JPN		03/24/2005		785	0	0	0	0	0	37	822	822	0	0	0
2762	Tokyo	JPN		08/22/2008		420	0	0	0	0	0	20	440	440	0	0	0
3081	Kanagawa	JPN		07/02/2007		1,944	0	0	0	0	0	91	2,035	2,035	0	0	0
3301	Tokyo	JPN		10/29/2009		1,274	0	0	0	0	0	60	1,333	1,333	0	0	0
2741	Tokyo	JPN		12/17/2004		1,836	0	0	0	0	0	109	1,945	1,945	0	0	0
2241	Tokyo	JPN		08/01/1997		1,632	0	0	0	0	0	97	1,729	1,729	0	0	0
3171	Tokyo	JPN		06/26/2008		2,064	0	0	0	0	0	146	2,210	2,210	0	0	0
3221	Aomori	JPN		10/02/2008		1,601	0	0	0	0	0	113	1,715	1,715	0	0	0
3091	Fukuoka	JPN		08/30/2007		1,658	0	0	0	0	0	117	1,776	1,776	0	0	0
2551	Tokyo	JPN		04/15/2002		2,961	0	0	0	0	0	210	3,171	3,171	0	0	0
2951	Saitama	JPN		10/16/2006		12,549	0	0	0	0	0	1,401	13,950	13,950	0	0	0
3351	Aichi	JPN		04/20/2012		7,743	0	0	0	0	0	864	8,607	8,607	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2831	Kanagawa	JPN		03/29/2006		6,208	0	0	0	0	0	728	6,937	6,937	0	0	0
3151	Tokyo	JPN		02/25/2008		3,772	0	0	0	0	0	437	4,209	4,209	0	0	0
757753	Newport News	VA		04/01/2016		0	0	0	0	0	0	0	335,692	335,692	0	0	0
757769	West Valley City	UT		03/18/2016		0	0	0	0	0	0	0	156,994	156,994	0	0	0
757856	Palo Alto	CA		07/29/2016		0	0	0	0	0	0	0	195,329	195,329	0	0	0
757868	Charlotte	NC		09/15/2016		0	0	0	0	0	0	0	116,234	116,234	0	0	0
757911	Washington	DC		10/03/2016		0	0	0	0	0	0	0	22,887	22,887	0	0	0
0299999. Total - Mortgages With Partial Repayments						52,300	0	0	0	0	0	4,634	884,072	884,072	0	0	0
0599999. Total Mortgages						1,581,062	0	0	0	0	0	78,359	2,486,560	2,486,560	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	AIMS SENIOR LOAN ACCESS LP		JERSEY CITY	NJ	GOLDMAN SACHS ASSET MANAGEMENT		03/31/2015	0	500,236	(103,246)	(103,246)	(242,786)	0	0	0	0	0	0	26.700
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									500,236	(103,246)	(103,246)	(242,786)	0	0	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
030367 AA 4	AMERICAN UNITED LIFE INSURANCE COMPANY (PV=$42M)		INDIANAPOLIS	IN	UBS	1	05/31/2001	0	41,060,070	44,611,140	41,432,703	0	38,673	0	0	0	3,255,000	0	0.000
468502 AA 7	JACKSON NATIONAL LIFE INSURANCE COMPANY (PV=$35.83M)		LANSING	MI	UBS	1	01/13/2003	0	42,203,484	45,634,521	39,836,137	0	(268,988)	0	0	0	2,920,145	0	0.000
53079Q AB 3	LIBERTY MUTUAL INSURANCE (PV=$14M)		BOSTON	MA	SALOMON BROTHERS	2	02/07/2002	0	13,319,320	17,172,680	13,594,475	0	31,371	0	0	0	1,190,000	0	0.000
604074 AA 2	MINNESOTA LIFE INSURANCE (PV=$25M)		ST. PAUL	MN	UBS	1	03/06/2002	0	28,807,809	31,142,000	27,138,313	0	(174,568)	0	0	0	2,062,500	0	0.000
638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPANY (PV=$23.625M)		COLUMBUS	OH	CREDIT SUISSE FIRST BOSTON	1	03/20/2003	0	23,881,238	31,675,928	23,815,695	0	(6,956)	0	0	0	1,860,469	0	0.000
677412 AD 0	OHIO NATIONAL LIFE INSURANCE COMPANY (PV=$22M)		CINCINNATI	OH	MCDONALD	1	01/31/2003	0	26,709,100	28,821,540	24,760,619	0	(208,032)	0	0	0	1,870,000	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE COMPANY (PV=$48M)		HORSHAM	PA	GOLDMAN SACHS	1	06/16/2004	0	48,326,600	53,435,040	48,253,588	0	(7,743)	0	0	0	3,192,000	0	0.000
743917 AH 9	PRUDENTIAL INSURANCE COMPANY OF AMERICA (PV=$42.25)		NEWARK	NJ	GOLDMAN SACHS	1	12/19/2001	0	44,865,608	55,345,388	43,743,076	0	(120,809)	0	0	0	3,506,750	0	0.000
905641 AA 4	UNION CENTRAL LIFE INSURANCE COMPANY (PV=15.1M)		CINCINNATI	OH	MORGAN STANLEY & CO	1	05/04/2001	0	13,596,946	17,913,432	14,118,138	0	59,360	0	0	0	1,238,200	0	0.000
030367 AA 4	AMERICAN UNITED LIFE INSURANCE COMPANY (PV=$5M)		INDIANAPOLIS	IN	UBS WARBURG	1	05/30/2001	0	4,719,750	5,310,850	4,829,867	0	11,865	0	0	0	387,500	0	0.000
575767 AB 4	MASSACHUSETTS MUTUAL LIFE (PV=$5M)		SPRINGFIELD	MA	UBS WARBURG	1	05/21/1997	0	4,891,450	5,937,550	4,952,997	0	5,824	0	0	0	381,250	0	0.000
677412 AD 0	OHIO NATIONAL LIFE INSURANCE(PV=$5.2M)		CINCINNATI	OH	MCDONALD INVESTMENTS	1	01/08/2003	0	5,817,760	6,812,364	5,574,450	0	(26,869)	0	0	0	442,000	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE COMPANY(PV=$10M)		HORSHAM	PA	GOLDMAN	1	06/23/2004	0	11,016,701	11,132,300	10,986,325	0	(32,177)	0	0	0	665,000	0	0.000
2399999. Total - Surplus Debentures - Unaffiliated									309,215,836	354,944,733	303,036,383	0	(699,049)	0	0	0	22,970,814	0	XXX
Surplus Debentures - Affiliated																			
21083@ AA 2	CONTINENTAL AMERICAN INS CO (PV=$50M)		COLUMBIA	SC	BANK OF NEW YORK MELLON	1	09/04/2012	0	50,000,000	50,000,000	50,000,000	0	0	0	0	0	1,625,000	0	0.000
2499999. Total - Surplus Debentures - Affiliated									50,000,000	50,000,000	50,000,000	0	0	0	0	0	1,625,000	0	XXX
4499999. Subtotal - Unaffiliated									309,215,836	354,944,733	303,036,383	0	(699,049)	0	0	0	22,970,814	0	XXX
4599999. Subtotal - Affiliated									50,500,236	49,896,754	49,896,754	(242,786)	0	0	0	0	1,625,000	0	XXX
4699999. Totals									359,716,072	404,841,487	352,933,137	(242,786)	(699,049)	0	0	0	24,595,814	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	AIMS SENIOR LOAN ACCESS LP	JERSEY CITY	NJ	GOLDMAN SACHS ASSET MANAGEMENT	03/31/2015.	0	0	198,215	0	26.700
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	198,215	0	XXX
4499999. Subtotal - Unaffiliated							0	198,215	0	XXX
4699999. Totals							0	198,215	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 G9 5	US TREASURY N/B				1	354,129	100.492	351,722	350,000	352,536	0	(829)	0	0	1.625	1.370	JD	2,205	5,135	09/10/2015.	12/31/2019.
912828 G9 5	US TREASURY N/B	SD			1	6,726,105	100.492	6,682,718	6,650,000	6,699,340	0	(16,138)	0	0	1.625	1.370	JD	41,889	97,565	09/10/2015.	12/31/2019.
0199999. U.S. Government - Issuer Obligations						7,080,234	XXX	7,034,440	7,000,000	7,051,876	0	(16,967)	0	0	XXX	XXX	XXX	44,094	102,700	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38374F TH 7	GNR 2004-19			4	1	5,370,000	110.095	6,605,700	6,000,000	5,784,606	0	48,145	0	0	5.000	5.990	MON	25,000	300,000	06/01/2004.	03/16/2034.
0299999. U.S. Government - Residential Mortgage-Backed Securities						5,370,000	XXX	6,605,700	6,000,000	5,784,606	0	48,145	0	0	XXX	XXX	XXX	25,000	300,000	XXX	XXX
0599999. Total - U.S. Government						12,450,234	XXX	13,640,140	13,000,000	12,836,482	0	31,178	0	0	XXX	XXX	XXX	69,094	402,700	XXX	XXX
All Other Governments - Issuer Obligations																					
045167 AW 3	ASIAN DEVELOPMENT BANK		D		1FE	13,771,325	124.577	13,080,585	10,500,000	13,001,217	0	(176,953)	0	0	5.820	3.300	JD	25,463	611,100	09/17/2012.	06/16/2028.
056732 AE 0	COMMONWEALTH OF THE BAHAMAS		D	1	2FE	35,789,385	102.750	36,990,000	36,000,000	35,834,573	0	5,414	0	0	6.625	6.670	MN	304,750	2,385,000	07/31/2003.	05/15/2033.
056732 AG 5	COMMONWEALTH OF THE BAHAMAS		D	1	2FE	6,565,000	107.579	6,992,635	6,500,000	6,550,966	0	(2,401)	0	0	6.950	6.850	MN	51,449	451,750	11/17/2009.	11/20/2029.
219868 AP 1	CORPORACION ANDINA DE FOMENTO		D		1FE	49,416,000	122.611	61,305,500	50,000,000	49,729,932	0	35,266	0	0	7.875	7.990	AO	721,875	3,937,500	10/18/2002.	10/25/2022.
74727P AE 1	STATE OF QATAR		D		1FE	45,101,850	154.300	69,435,000	45,000,000	45,070,219	0	(3,495)	0	0	9.750	9.720	JD	195,000	4,387,500	03/07/2001.	06/15/2030.
Y229AF AA 1	EQUISAR INTERNATIONAL INC		D		1FE	47,261,241	117.123	55,633,340	47,500,000	47,323,702	0	13,017	0	0	6.628	6.680	JD	139,924	3,148,300	07/14/2011.	06/15/2026.
748148 PD 9	PROVINCE OF QUEBEC		A		1FE	10,878,883	125.136	9,885,744	7,900,000	9,816,604	0	(236,053)	0	0	7.125	3.260	FA	222,023	562,875	03/26/2012.	02/09/2024.
C53006 CT 4	PROVINCE OF MANITOBA				1FE	42,922,139	87.792	37,682,119	42,922,139	42,922,139	0	0	0	(2,458,148)	0.700	0.700	JD	21,700	0	11/18/2016.	12/05/2046.
C75235 AA 6	PROVINCE OF QUEBEC				1FE	111,597,562	114.745	128,053,090	111,597,562	111,597,562	0	0	0	3,812,138	2.730	2.730	AO	744,728	3,334,282	03/24/2009.	04/03/2029.
008281 AG 2	AFRICAN DEVELOPMENT BANK		D		1FE	23,264,364	117.943	21,431,423	18,171,000	19,362,274	0	(401,185)	0	0	8.800	6.060	MS	533,016	1,599,048	08/05/2003.	09/01/2019.
059622 AE 0	BANOBRAS		B		1	317,623,830	101.972	323,887,529	317,623,830	317,623,830	0	0	0	10,849,931	3.000	3.000	JD	52,937	10,177,157	12/22/2003.	12/29/2033.
066716 A* 2	BANQUE CENTRALE DE TUNISIE		B		3FE	151,041,205	81.816	210,703,734	257,532,835	151,041,205	0	0	0	5,159,520	3.500	3.500	FA	3,705,611	9,469,877	01/24/2003.	02/03/2033.
066716 AC 5	BANQUE CENTRALE DE TUNISIE		B		3FE	40,388,774	88.896	53,418,473	60,090,995	40,388,774	0	0	0	1,379,668	4.200	4.190	MS	729,104	2,738,501	03/28/2001.	03/17/2031.
085209 B# 0	BERMUDA		D		1	25,000,000	111.029	27,757,293	25,000,000	25,000,000	0	0	0	0	7.380	7.370	MN	205,000	1,845,000	05/26/2009.	05/21/2019.
14184@ AD 9	THE CARIBBEAN DEVELOPMENT BANK		B		1	55,575,586	131.612	73,144,173	55,575,586	55,575,586	0	0	0	1,898,445	4.350	4.350	FA	935,250	2,602,849	02/18/2000.	02/22/2030.
168863 AV 0	REPUBLIC OF CHILE		D		1FE	12,484,625	105.235	13,154,375	12,500,000	12,493,783	0	1,582	0	0	3.875	3.890	FA	196,441	484,375	07/29/2010.	08/05/2020.
219868 AF 3	CORPORACION ANDINA DE FOMENTO		D		1FE	15,651,000	100.857	15,128,550	15,000,000	15,011,745	0	(68,416)	0	0	7.790	7.300	MS	389,500	1,168,500	05/17/2002.	03/01/2017.
219868 AP 1	CORPORACION ANDINA DE FOMENTO		D		1FE	19,766,400	122.611	24,522,200	20,000,000	19,891,973	0	14,106	0	0	7.875	7.990	AO	288,750	1,575,000	10/18/2002.	10/25/2022.
219868 BS 4	CORPORACION ANDINA DE FOMENTO		D		1FE	12,749,240	106.086	13,557,791	12,780,000	12,768,071	0	1,857	0	0	4.375	4.390	JD	24,850	559,125	06/15/2012.	06/15/2022.
232979 A* 5	CZECH REPUBLIC		B		1FE	257,532,835	130.548	336,203,268	257,532,835	257,532,835	0	0	0	8,797,241	2.750	2.750	JJ	3,245,987	7,395,795	12/22/2005.	01/16/2036.
465410 A@ 7	REPUBLIC OF ITALY		B	2	2FE	214,610,696	96.198	206,450,983	214,610,696	214,610,696	0	0	0	7,331,034	2.870	2.870	MN	735,697	6,591,644	04/28/2006.	05/19/2036.
500769 BN 3	KFW		B		1FE	36,220,939	120.485	43,988,557	36,509,572	36,338,789	0	16,082	0	1,239,695	2.050	2.100	FA	282,974	813,097	09/18/2009.	02/16/2026.
500769 CG 7	KFW		B		1FE	37,172,578	144.525	54,502,388	37,711,392	37,280,787	0	14,627	0	1,272,047	2.600	2.670	JD	32,236	1,030,793	09/18/2009.	06/20/2037.
515110 A* 5	LANDWIRTSCHAFTLICHE RENTENBANK		B	2	1FE	214,610,696	100.762	216,246,178	214,610,696	214,610,696	0	0	0	7,331,034	2.800	2.800	AO	1,168,436	6,581,547	04/07/2006.	04/21/2036.
62940A A* 1	NRW.BANK		B	2	1FE	85,844,278	101.039	86,735,805	85,844,278	85,844,278	0	0	0	2,932,413	2.860	2.860	MN	354,632	2,699,754	04/25/2006.	05/09/2036.
682051 A* 8	THE SULTANATE OF OMAN		B	2	2FE	300,454,975	101.296	304,349,350	300,454,975	300,454,975	0	0	0	10,263,449	4.380	4.380	AO	2,982,026	14,313,726	04/12/2004.	04/17/2034.
74727P AE 1	STATE OF QATAR		D		1FE	22,375,000	154.300	27,774,000	18,000,000	21,182,303	0	(132,267)	0	0	9.750	7.620	JD	78,000	1,755,000	04/02/2003.	06/15/2030.
74727P AP 6	STATE OF QATAR		D	1	1FE	5,422,335	106.841	5,342,050	5,000,000	5,253,353	0	(45,241)	0	0	4.500	3.390	JJ	100,625	225,000	05/02/2012.	01/20/2022.
000000 00 0	TOKYO METROPOLITAN GOVT		B		1FE	18,027,298	91.010	16,406,644	18,027,298	18,027,298	0	0	0	(954,895)	0.479	0.470	FA	48,498	0	06/01/2016.	03/19/2046.
000000 00 0	AICHI PREFECTURE		B		1FE	13,735,085	84.480	11,603,399	13,735,085	13,735,085	0	0	0	(2,109,637)	0.240	0.240	JD	1,084	13,736	07/07/2016.	06/20/2046.
000000 00 0	JAPAN INT COOP AGENCY		B		1FE	12,876,642	92.400	11,898,017	12,876,642	12,876,642	0	0	0	(1,642,766)	0.590	0.590	MS	21,439	0	09/02/2016.	09/20/2046.
000000 00 0	URBAN RENAISSANCE AGENCY		B		1FE	11,159,756	91.190	10,176,582	11,159,756	11,159,756	0	0	0	(1,630,484)	0.550	0.550	MS	17,993	0	09/08/2016.	09/20/2046.
000000 00 0	URBAN RENAISSANCE AGENCY		B		1FE	24,894,841	95.230	23,707,357	24,894,841	24,894,841	0	0	0	(1,710,664)	0.695	0.690	MS	17,539	0	11/16/2016.	09/20/2046.
000000 00 0	NAGOYA CITY		B		1FE	10,301,313	94.320	9,716,199	10,301,313	10,301,313	0	0	0	(1,264,952)	0.610	0.610	MS	12,912	0	10/07/2016.	09/20/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000 00 0	OSAKA CITY		B		1FE	18,885,741	94.190	17,788,480	18,885,741	18,885,741	0	0	0	(2,319,078)	0.610	0.610	MS	23,356	0	10/07/2016.	09/20/2046.
000000 00 0	JAPAN FINANCE ORG FOR MUN		B		1FE	25,753,284	92.780	23,893,896	25,753,284	25,753,284	0	0	0	(3,162,379)	0.610	0.610	MS	30,989	0	10/07/2016.	10/26/2046.
000000 00 0	JAPAN FINANCE ORG FOR MUN		B		1FE	25,753,284	90.090	23,201,133	25,753,284	25,753,284	0	0	0	(3,043,030)	0.771	0.770	AO	35,360	0	10/21/2016.	10/27/2056.
000000 00 0	JAPAN HOUSING FINANCE AGENCY		B		1FE	25,753,284	93.340	24,038,115	25,753,284	25,753,284	0	0	0	(2,957,597)	0.630	0.630	MS	27,115	0	10/25/2016.	09/20/2046.
000000 00 0	SAKAI CITY		B		1FE	23,177,955	94.780	21,968,066	23,177,955	23,177,955	0	0	0	(2,129,009)	0.633	0.630	MS	16,079	0	11/11/2016.	09/20/2046.
E5645N GE 8	GENERALITAT DE CATALUNYA		B		4FE	56,759,475	71.730	110,836,501	154,519,701	56,759,475	0	0	0	1,938,886	2.965	2.960	MS	1,438,085	4,979,400	08/27/2009.	09/08/2039.
G1081F AW 9	LBB FINANCE (IRELAND) PLC		B		1	128,766,418	121.898	156,964,229	128,766,418	128,766,418	0	0	0	4,398,621	5.150	5.140	AO	1,071,424	6,323,157	04/09/1997.	04/30/2027.
G6479K AF 4	NEW SOUTH WALES TREASURY CORPORATION		B		1FE	128,766,418	127.993	164,812,541	128,766,418	128,766,418	0	0	0	4,398,621	2.600	2.600	AO	706,785	3,659,452	03/31/2009.	04/15/2039.
J0396* AA 0	AICHI PREFECTURE		B		1FE	68,126,019	121.760	82,950,241	68,126,019	68,126,019	0	0	0	2,327,163	2.403	2.400	MN	237,711	1,799,913	10/28/2009.	11/09/2039.
J0798# AA 0	OSAKA CITY		B		1FE	42,896,386	131.940	56,631,471	42,922,139	42,901,768	0	758	0	1,465,435	2.430	2.430	MS	294,328	1,142,048	02/27/2009.	09/17/2038.
J0798# AB 8	OSAKA CITY		B		1FE	42,883,509	136.710	58,678,835	42,922,139	42,890,039	0	1,141	0	1,464,996	2.560	2.560	MS	310,074	1,203,145	06/09/2009.	03/18/2039.
J0839L AK 6	SAKAI CITY		B		1FE	11,159,756	117.610	13,124,989	11,159,756	11,159,756	0	0	0	381,214	1.527	1.520	MS	48,088	156,015	11/11/2015.	09/20/2045.
J15981 EA 7	FUKUOKA CITY		B		1FE	17,160,271	134.690	23,124,732	17,168,856	17,161,933	0	242	0	586,222	2.440	2.440	MS	118,216	458,699	02/10/2010.	09/20/2039.
J15981 EX 7	FUKUOKA CITY		B		1FE	15,427,247	132.270	20,438,321	15,451,970	15,431,293	0	698	0	527,058	2.280	2.280	MS	99,418	385,758	01/14/2011.	09/20/2040.
J19971 JL 5	HIROSHIMA PREFECTURE		B		1FE	5,150,657	96.630	4,977,080	5,150,657	5,150,657	0	0	0	(183,150)	0.711	0.710	MS	10,134	20,949	03/09/2016.	03/22/2046.
J26147 A6 5	JAPAN NATIONAL GOVERNMENT		B		1FE	102,417,856	112.820	114,282,427	101,296,249	102,318,070	0	(54,798)	0	3,500,635	1.200	1.130	JD	39,963	1,277,910	02/27/2015.	12/20/2034.
J2615Q DM 4	JAPAN NATIONAL GOVERNMENT		B		1FE	478,961,610	118.070	570,636,189	483,303,288	479,828,615	0	208,468	0	16,369,933	1.500	1.550	JD	238,341	7,621,435	02/20/2014.	06/20/2032.
J2615Q EC 5	JAPAN NATIONAL GOVERNMENT		B		1FE	936,918,534	119.640	1,119,474,625	935,702,635	936,801,245	0	(70,171)	0	32,007,859	1.600	1.590	JD	492,205	15,739,234	02/21/2014.	06/20/2032.
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT		B		1FE	1,033,722,420	129.400	1,342,987,377	1,037,857,327	1,034,107,096	0	119,137	0	35,312,847	1.900	1.910	MS	5,564,621	21,591,752	02/12/2013.	09/20/2042.
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT	SD	B		1FE	1,710,046	129.400	2,221,650	1,716,886	1,710,225	0	197	0	58,417	1.900	1.910	MS	9,205	35,718	02/12/2013.	09/20/2042.
J2615Q EW 1	JAPAN NATIONAL GOVERNMENT		B		1FE	1,113,480,127	121.180	1,300,326,200	1,073,053,481	1,107,576,580	0	(2,082,800)	0	38,042,683	1.700	1.460	MS	5,147,717	19,974,086	01/23/2014.	09/20/2032.
J2615Q GZ 2	JAPAN NATIONAL GOVERNMENT		B		1FE	947,658,271	121.220	1,135,299,335	936,561,078	946,005,864	0	(551,857)	0	32,370,491	1.700	1.620	JD	523,448	16,738,278	09/09/2013.	12/20/2032.
J2615Q HX 6	JAPAN NATIONAL GOVERNMENT		B		1FE	372,385,218	122.750	448,892,605	365,696,626	371,368,501	0	(329,571)	0	12,718,814	1.800	1.680	JD	216,412	6,920,209	07/31/2013.	12/20/2032.
J2615Q JD 8	JAPAN NATIONAL GOVERNMENT		B		1FE	492,757,567	127.470	628,103,524	492,746,158	492,784,248	0	(1,955)	0	16,833,552	1.800	1.790	MS	2,502,880	9,711,636	09/04/2013.	03/20/2043.
J2615Q JL 0	JAPAN NATIONAL GOVERNMENT		B		1FE	696,486,248	119.710	843,693,959	704,781,526	697,751,140	0	401,994	0	23,794,770	1.600	1.670	MS	3,182,137	12,347,275	09/06/2013.	03/20/2033.
J2615Q JZ 9	JAPAN NATIONAL GOVERNMENT		B		1FE	198,024,723	118.080	233,139,325	197,441,841	197,940,718	0	(29,011)	0	6,764,494	1.500	1.480	MS	835,747	3,242,852	05/01/2013.	03/20/2033.
J2615Q KN 4	JAPAN NATIONAL GOVERNMENT		B		1FE	178,224,483	136.240	233,908,488	171,688,557	177,853,770	0	(129,625)	0	6,088,390	1.900	1.760	MS	920,533	3,571,837	12/19/2013.	03/20/2053.
J2615Q KU 8	JAPAN NATIONAL GOVERNMENT		B		1FE	269,087,681	129.990	344,809,939	265,258,821	268,747,968	0	(109,228)	0	9,191,279	1.900	1.830	JD	165,696	5,298,454	08/09/2013.	06/20/2043.
J2615Q LE 3	JAPAN NATIONAL GOVERNMENT		B		1FE	1,733,698,850	121.280	2,094,732,233	1,727,186,883	1,732,787,024	0	(314,753)	0	59,222,962	1.700	1.670	JD	965,332	30,868,392	09/06/2013.	06/20/2033.
J2615Q MM 4	JAPAN NATIONAL GOVERNMENT		B		1FE	304,186,454	127.780	381,727,530	298,738,089	303,700,691	0	(155,883)	0	10,389,907	1.800	1.720	MS	1,517,426	5,887,891	09/27/2013.	09/20/2043.
J2615Q MS 1	JAPAN NATIONAL GOVERNMENT		B		1FE	1,674,100,189	121.300	1,971,164,033	1,625,032,192	1,667,189,050	0	(2,360,776)	0	57,186,668	1.700	1.520	MS	7,795,702	30,248,756	12/19/2013.	09/20/2033.
J2615Q NX 9	JAPAN NATIONAL GOVERNMENT		B		1FE	170,801,786	104.650	179,672,074	171,688,557	171,064,658	0	93,630	0	5,834,150	0.600	0.650	JD	33,867	1,082,975	12/18/2013.	12/20/2023.
J2615Q NZ 4	JAPAN NATIONAL GOVERNMENT		B		1FE	429,269,294	125.390	538,200,700	429,221,392	429,260,461	0	(1,275)	0	14,663,531	1.700	1.690	JD	239,894	7,671,072	01/23/2014.	12/20/2043.
J2615Q PG 4	JAPAN NATIONAL GOVERNMENT		B		1FE	1,539,258,391	119.710	1,817,898,433	1,518,585,286	1,536,564,209	0	(991,143)	0	52,587,734	1.600	1.520	JD	798,817	25,543,766	02/25/2014.	12/20/2033.
J2615Q QJ 7	JAPAN NATIONAL GOVERNMENT		B		1FE	136,343,497	104.670	142,866,598	136,492,403	136,385,221	0	15,540	0	4,657,324	0.600	0.610	MS	231,102	896,719	04/18/2014.	03/20/2024.
J2615Q QK 4	JAPAN NATIONAL GOVERNMENT		B		1FE	130,686,454	125.440	163,678,254	130,483,303	130,678,047	0	(6,011)	0	4,464,523	1.700	1.690	MS	625,962	2,428,849	05/27/2014.	03/20/2044.
J2615Q QV 0	JAPAN NATIONAL GOVERNMENT		B		1FE	286,533,273	118.080	337,545,197	285,861,447	286,465,791	0	(33,027)	0	9,788,883	1.500	1.480	MS	1,210,016	4,695,085	05/28/2014.	03/20/2034.
J2615Q RW 7	JAPAN NATIONAL GOVERNMENT		B		1FE	8,338,141	130.290	11,184,651	8,584,428	8,347,526	0	4,760	0	284,673	1.700	1.800	MS	41,182	159,793	09/18/2014.	03/20/2054.
J2615Q SA 4	JAPAN NATIONAL GOVERNMENT		B		1FE	66,391,536	104.750	69,239,848	66,100,094	66,322,008	0	(31,172)	0	2,268,657	0.600	0.550	JD	13,039	416,945	08/21/2014.	06/20/2024.
J2615Q SH 9	JAPAN NATIONAL GOVERNMENT		B		1FE	346,668,229	118.040	403,295,732	341,660,228	346,143,993	0	(241,327)	0	11,848,318	1.500	1.410	JD	168,490	5,387,800	09/11/2014.	06/20/2034.
J2615Q TF 2	JAPAN NATIONAL GOVERNMENT		B		1FE	25,631,213	104.060	26,798,867	25,753,284	25,658,017	0	12,936	0	875,177	0.500	0.540	MS	36,337	140,994	09/17/2014.	09/20/2024.
J2615Q TH 8	JAPAN NATIONAL GOVERNMENT		B		1FE	102,987,381	125.690	129,477,208	103,013,134	102,987,381	0	0	0	3,518,017	1.700	1.700	MS	494,181	1,917,512	09/19/2014.	09/20/2044.
J2615Q TM 7	JAPAN NATIONAL GOVERNMENT		B		1FE	1,091,628,990	116.330	1,255,273,498	1,079,062,580	1,090,355,463	0	(603,593)	0	37,306,537	1.400	1.330	MS	4,263,036	16,541,363	11/26/2014.	09/20/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
J26160 6H 9	JAPAN NATIONAL GOVERNMENT		B		1FE	5,163,739	100.440	5,173,320	5,150,657	5,151,125	0	(1,396)	0	176,093	1.700	1.670	MS	24,709	95,876	05/10/2007.	03/20/2017.
J26160 8H 7	JAPAN NATIONAL GOVERNMENT		B		1FE	3,455,438	100.990	3,467,765	3,433,771	3,434,965	0	(2,454)	0	117,580	1.800	1.720	JD	2,032	64,978	08/10/2007.	06/20/2017.
J26160 8S 3	JAPAN NATIONAL GOVERNMENT		B		1FE	50,361,190	123.380	58,253,069	47,214,353	49,142,562	0	(177,439)	0	1,696,454	2.300	1.860	JD	35,702	1,141,636	02/24/2009.	06/20/2027.
J26160 G7 0	JAPAN NATIONAL GOVERNMENT		B		1FE	15,834,252	118.780	18,353,850	15,451,970	15,642,350	0	(20,661)	0	536,406	2.100	1.940	JD	10,668	341,137	01/18/2006.	12/20/2025.
J26160 K4 2	JAPAN NATIONAL GOVERNMENT		B		1FE	16,338,913	117.890	18,216,327	15,451,970	15,993,102	0	(59,834)	0	552,307	2.000	1.570	JD	10,160	324,892	07/06/2010.	12/20/2025.
J26160 YS 4	JAPAN NATIONAL GOVERNMENT		B		1FE	118,538,527	131.990	137,100,094	103,871,577	116,996,293	0	(656,553)	0	4,062,255	2.300	1.510	JD	78,544	2,511,599	06/23/2014.	06/20/2035.
J26161 2A 6	JAPAN NATIONAL GOVERNMENT		B		1FE	680,844,021	122.150	828,384,409	678,169,800	680,238,690	0	(135,541)	0	23,250,305	1.800	1.770	JD	401,328	12,833,251	10/11/2011.	06/20/2031.
J26161 2M 0	JAPAN NATIONAL GOVERNMENT		B		1FE	2,416,483,166	130.980	3,128,048,390	2,388,187,827	2,412,620,098	0	(820,317)	0	82,496,380	2.000	1.940	MS	13,478,540	52,299,207	02/16/2012.	09/20/2041.
J26161 2T 5	JAPAN NATIONAL GOVERNMENT		B		1FE	1,700,378,831	122.270	2,056,201,642	1,681,689,415	1,696,014,260	0	(910,291)	0	58,026,334	1.800	1.730	MS	8,542,061	33,144,764	12/08/2011.	09/20/2031.
J26161 4D 8	JAPAN NATIONAL GOVERNMENT		B		1FE	420,331,359	120.840	513,484,419	424,929,178	421,339,387	0	227,290	0	14,370,096	1.700	1.760	MS	2,038,496	7,909,738	12/14/2011.	09/20/2031.
J26161 4Y 2	JAPAN NATIONAL GOVERNMENT		B		1FE	784,386,213	120.990	955,539,526	789,767,362	785,549,291	0	262,601	0	26,807,838	1.700	1.740	JD	441,404	14,114,772	01/25/2012.	12/20/2031.
J26161 AQ 2	JAPAN NATIONAL GOVERNMENT		B		1FE	13,875,011	101.450	13,934,243	13,735,085	13,745,388	0	(16,558)	0	471,195	1.700	1.580	MS	65,891	255,668	12/11/2007.	09/20/2017.
J26161 AY 5	JAPAN NATIONAL GOVERNMENT		B		1FE	99,876,384	122.800	105,416,773	85,844,278	96,932,537	0	(1,051,229)	0	3,416,239	2.200	0.930	MS	532,940	2,067,905	12/19/2013.	09/20/2027.
J26161 B4 0	JAPAN NATIONAL GOVERNMENT		B		1FE	205,149,455	130.010	249,997,767	192,291,184	203,997,878	0	(431,662)	0	7,011,660	2.000	1.680	MS	1,085,260	4,211,007	02/25/2014.	09/20/2040.
J26161 B7 3	JAPAN NATIONAL GOVERNMENT		B		1FE	42,427,676	122.950	52,772,770	42,922,139	42,557,398	0	24,631	0	1,451,284	1.900	1.970	MS	230,133	892,959	12/02/2010.	09/20/2030.
J26161 CQ 0	JAPAN NATIONAL GOVERNMENT		B		1FE	6,901,674	101.740	6,987,037	6,867,542	6,871,077	0	(3,887)	0	235,103	1.500	1.440	JD	3,387	108,297	02/08/2008.	12/20/2017.
J26161 CY 3	JAPAN NATIONAL GOVERNMENT		B		1FE	49,352,305	122.100	52,407,932	42,922,139	48,034,227	0	(472,361)	0	1,688,087	2.100	0.950	JD	29,634	947,603	12/19/2013.	12/20/2027.
J26161 E3 9	JAPAN NATIONAL GOVERNMENT		B		1FE	85,839,128	121.610	104,395,227	85,844,278	85,835,962	0	530	0	2,932,077	1.800	1.800	MS	436,042	1,691,923	11/02/2010.	09/20/2030.
J26161 FS 3	JAPAN NATIONAL GOVERNMENT		B		1FE	2,604,996	102.390	2,636,879	2,575,328	2,579,265	0	(3,417)	0	88,449	1.700	1.570	MS	12,355	47,938	05/09/2008.	03/20/2018.
J26161 H4 4	JAPAN NATIONAL GOVERNMENT		B		1FE	214,301,228	125.910	265,892,866	211,176,925	213,491,601	0	(152,717)	0	7,308,093	2.100	2.000	JD	145,799	4,662,207	02/10/2011.	12/20/2030.
J26161 HT 9	JAPAN NATIONAL GOVERNMENT		B		1FE	7,736,578	102.540	7,922,225	7,725,985	7,727,706	0	(1,237)	0	264,100	1.500	1.480	JD	3,810	121,835	09/10/2008.	06/20/2018.
J26161 JK 6	JAPAN NATIONAL GOVERNMENT		B		1FE	1,715,392	102.930	1,767,190	1,716,886	1,716,592	0	180	0	58,620	1.500	1.510	MS	7,267	28,199	10/28/2008.	09/20/2018.
J26161 JV 2	JAPAN NATIONAL GOVERNMENT		B		1FE	49,160,872	123.110	52,841,446	42,922,139	47,955,435	0	(431,504)	0	1,681,267	2.100	1.030	MS	254,358	986,955	12/19/2013.	09/20/2028.
J26161 M2 2	JAPAN NATIONAL GOVERNMENT		B		1FE	1,357,299,398	124.550	1,632,739,395	1,310,910,808	1,343,259,474	0	(2,361,910)	0	46,217,364	2.000	1.780	JD	204,852	6,550,554	10/04/2011.	12/20/2030.
J26161 M2 2	JAPAN NATIONAL GOVERNMENT	C	B		1FE	322,570,591	124.550	388,030,612	311,546,055	322,699,797	0	(561,322)	0	10,983,842	2.000	1.780	JD	861,969	27,563,152	10/04/2011.	12/20/2030.
J26161 ML 0	JAPAN NATIONAL GOVERNMENT		B		1FE	143,042,750	121.080	155,910,378	128,766,418	140,341,746	0	(966,358)	0	4,890,707	1.900	1.090	JD	80,435	2,572,065	12/17/2013.	12/20/2028.
J26161 N5 4	JAPAN NATIONAL GOVERNMENT		B		1FE	1,162,005,571	134.970	1,543,308,773	1,143,445,789	1,159,481,408	0	(547,936)	0	39,662,318	2.200	2.120	MS	7,098,762	27,544,500	12/28/2011.	03/20/2041.
J26161 P2 9	JAPAN NATIONAL GOVERNMENT		B		1FE	564,292,214	127.580	689,976,819	540,818,954	558,666,961	0	(1,172,679)	0	19,201,144	2.200	1.930	MS	3,357,523	13,027,804	10/04/2011.	03/20/2031.
J26161 QM 4	JAPAN NATIONAL GOVERNMENT		B		1FE	8,590,780	104.140	8,939,823	8,584,428	8,586,192	0	(750)	0	293,376	1.500	1.490	JD	4,233	135,372	08/11/2009.	06/20/2019.
J26161 R6 8	JAPAN NATIONAL GOVERNMENT		B		1FE	242,509,572	124.730	299,805,990	240,363,980	242,012,821	0	(108,669)	0	8,277,948	2.000	1.940	MS	1,356,575	5,263,759	08/10/2011.	03/20/2031.
J26161 SH 3	JAPAN NATIONAL GOVERNMENT		B		1FE	3,412,791	104.290	3,581,080	3,433,771	3,427,687	0	2,340	0	116,854	1.400	1.460	MS	13,566	52,638	11/10/2009.	09/20/2019.
J26161 SS 9	JAPAN NATIONAL GOVERNMENT		B		1FE	97,670,186	124.420	106,807,451	85,844,278	95,549,715	0	(756,894)	0	3,339,598	2.100	1.140	MS	508,716	1,973,910	12/18/2013.	09/20/2029.
J26161 T2 5	JAPAN NATIONAL GOVERNMENT		B		1FE	437,608,378	143.990	632,868,741	439,522,706	437,788,116	0	34,271	0	14,951,277	2.200	2.210	MS	2,728,653	10,587,676	11/10/2011.	03/20/2051.
J26161 T8 2	JAPAN NATIONAL GOVERNMENT		B		1FE	500,524,820	123.350	604,413,934	489,999,141	494,927,163	0	(529,576)	0	17,065,371	1.900	1.760	MS	2,627,201	10,194,022	10/05/2011.	03/20/2031.
J26161 T8 2	JAPAN NATIONAL GOVERNMENT	C	B		1FE	692,912,951	123.350	836,734,226	678,341,489	692,553,079	0	(733,130)	0	23,624,836	1.900	1.760	MS	3,637,025	14,112,326	10/05/2011.	03/20/2031.
J26161 UF 4	JAPAN NATIONAL GOVERNMENT		B		1FE	6,840,381	104.350	7,166,280	6,867,542	6,858,981	0	3,016	0	233,999	1.300	1.340	JD	2,935	93,858	02/10/2010.	12/20/2019.
J26161 UR 8	JAPAN NATIONAL GOVERNMENT		B		1FE	97,489,913	124.730	107,073,568	85,844,278	95,445,697	0	(731,902)	0	3,333,619	2.100	1.160	JD	59,268	1,895,206	12/18/2013.	12/20/2029.
J26161 V7 1	JAPAN NATIONAL GOVERNMENT		B		1FE	1,728,360,546	123.560	2,115,019,649	1,711,734,913	1,724,449,844	0	(819,908)	0	58,988,727	1.900	1.840	JD	1,069,248	34,191,319	08/12/2011.	06/20/2031.
J26161 WJ 4	JAPAN NATIONAL GOVERNMENT		B		1FE	54,565,113	136.030	72,399,863	53,223,453	54,340,923	0	(39,466)	0	1,860,216	2.300	2.180	MS	345,442	1,340,379	05/26/2010.	03/20/2040.
J26161 XP 9	JAPAN NATIONAL GOVERNMENT		B		1FE	82,223,968	143.320	123,032,019	85,844,278	82,578,859	0	68,760	0	2,813,990	2.200	2.360	MS	532,940	2,067,905	04/19/2011.	03/20/2050.
J26161 YK 9	JAPAN NATIONAL GOVERNMENT		B		1FE	272,918,019	124.010	337,463,900	272,126,363	272,698,412	0	(39,685)	0	9,319,265	2.000	1.980	JD	178,932	5,721,717	07/08/2010.	06/20/2030.
J26161 ZC 6	JAPAN NATIONAL GOVERNMENT		B		1FE	54,448,725	121.300	64,560,048	53,223,453	54,099,649	0	(62,055)	0	1,854,237	1.800	1.660	JD	31,497	1,007,167	09/16/2010.	06/20/2030.
J2661G 2D 1	JAPAN NATIONAL GOVERNMENT		B		1FE	5,254,597	109.420	5,635,849	5,150,657	5,176,016	0	(6,123)	0	177,424	2.100	1.970	MS	30,523	118,435	02/09/2001.	03/22/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
J2661G ZE 3	JAPAN NATIONAL GOVERNMENT		B		1FE	35,392,532	108.380	33,493,690	30,903,940	31,807,302	0	(345,919)	0	1,121,114	2.900	1.780	MS	252,904	981,315	01/20/2005.	09/20/2019.
J26999 BG 6	JAPAN HIGHWAY PUBLIC CORP		B		1FE	3,433,771	114.490	3,931,325	3,433,771	3,433,771	0	0	0	117,296	2.700	2.700	JD	3,048	97,468	06/26/2002.	06/20/2022.
J26999 DS 8	JAPAN HIGHWAY PUBLIC CORP		B		1FE	8,892,695	137.850	11,833,634	8,584,428	8,797,814	0	(10,116)	0	301,544	2.910	2.730	JD	8,213	262,621	08/16/2005.	06/20/2034.
J2739V AF 2	JAPAN EXPRESSWAY HOLDING		B		1FE	128,599,021	135.210	174,105,072	128,766,418	128,648,478	0	5,248	0	4,394,066	2.700	2.700	JJ	1,571,656	3,632,530	12/06/2005.	09/20/2035.
J2739V BZ 7	JAPAN EXPSWY HLDNG & DEBT		B		1FE	32,355,910	150.950	38,874,581	25,753,284	32,098,253	0	(170,033)	0	1,113,484	2.870	1.800	JJ	334,122	772,249	05/14/2015.	12/20/2046.
J2739W DC 4	JAPAN EXPSWY HLDNG & DEBT		B		1FE	25,753,284	126.790	32,652,588	25,753,284	25,753,284	0	0	0	879,725	1.974	1.970	MN	58,497	537,533	06/03/2015.	03/19/2055.
J2739W DX 8	JAPAN EXPRESSWAY HLD/DEBT REPAY		B		1FE	30,045,497	123.290	37,043,094	30,045,497	30,045,497	0	0	0	1,026,344	1.861	1.860	MN	64,340	647,110	10/07/2015.	03/19/2055.
J2739W EF 6	JAPAN EXPWY HLDNG & DEBT		B		1FE	25,753,284	123.430	31,787,278	25,753,284	25,753,284	0	0	0	879,725	1.866	1.860	MN	55,297	478,190	12/03/2015.	03/19/2055.
J28217 EL 7	FINANCE CORP. MUNI ENTERPRIS		B		1FE	16,941,025	132.650	22,774,487	17,168,856	17,017,033	0	7,502	0	580,546	2.590	2.650	JD	14,619	467,484	04/12/2004.	12/20/2033.
J28217 GF 8	FINANCE CORP. MUNI ENTERPRISE		B		1FE	128,380,118	135.020	173,860,416	128,766,418	128,489,809	0	12,277	0	4,387,942	2.670	2.680	JD	113,032	3,614,428	10/13/2005.	06/20/2035.
J2S20E JJ 1	JAPAN FINANCE ORG FOR MUN		B		1FE	42,922,139	124.060	53,249,206	42,922,139	42,922,139	0	0	0	1,466,207	1.864	1.860	MS	208,237	879,030	06/18/2014.	06/28/2044.
J2S20E QK 0	JAPAN FINANCE ORG FOR MUN		B		1FE	16,310,413	90.960	14,835,951	16,310,413	16,310,413	0	0	0	(1,265,905)	0.569	0.560	MS	24,155	46,854	04/12/2016.	04/27/2046.
J2S39K BN 5	JAPAN NATIONAL GOVERNMENT		B		1FE	898,784,857	122.440	1,084,711,815	885,912,954	896,252,558	0	(655,524)	0	30,681,303	1.800	1.700	JD	524,266	16,764,450	03/28/2013.	12/20/2031.
J2S39K BS 4	JAPAN NATIONAL GOVERNMENT		B		1FE	2,710,905,382	131.380	3,489,481,670	2,656,021,976	2,704,497,297	0	(1,601,732)	0	92,544,947	2.000	1.900	MS	14,990,152	58,164,539	08/29/2012.	03/20/2042.
J2S39K BU 9	JAPAN NATIONAL GOVERNMENT		B		1FE	1,037,425,230	122.520	1,264,220,436	1,031,848,227	1,036,334,018	0	(274,112)	0	35,428,254	1.800	1.760	MS	5,241,224	20,336,910	04/18/2012.	03/20/2032.
J2S39K BW 5	JAPAN NATIONAL GOVERNMENT		B		1FE	94,708,559	121.060	114,315,391	94,428,706	94,673,154	0	(15,079)	0	3,235,513	1.700	1.680	MS	452,999	1,757,720	07/31/2013.	03/20/2032.
J2S39K CB 0	JAPAN NATIONAL GOVERNMENT		B		1FE	346,025,839	138.680	476,195,380	343,377,114	345,947,735	0	(58,702)	0	11,823,335	2.000	1.960	MS	1,937,964	7,519,656	12/18/2013.	03/20/2052.
J2S39K CD 6	JAPAN NATIONAL GOVERNMENT		B		1FE	316,701,193	119.590	381,899,560	319,340,716	317,255,321	0	128,333	0	10,824,513	1.600	1.640	MS	1,441,845	5,594,624	06/13/2012.	03/20/2032.
J2S39K CX 2	JAPAN NATIONAL GOVERNMENT		B		1FE	240,658,640	121.120	285,930,123	236,071,766	239,949,298	0	(236,830)	0	8,220,291	1.700	1.570	JD	131,941	4,219,089	09/26/2013.	06/20/2032.
J2S39K GX 8	JAPAN NATIONAL GOVERNMENT		B		1FE	34,067,233	120.700	39,373,337	32,620,826	34,001,795	0	(43,093)	0	1,165,798	1.500	1.310	MS	138,080	535,775	04/24/2015.	03/20/2045.
J2S39K HC 3	JAPAN NATIONAL GOVERNMENT		B		1FE	112,711,924	112.700	125,770,451	111,597,562	112,628,141	0	(54,592)	0	3,852,798	1.200	1.140	MS	377,903	1,466,333	04/24/2015.	03/20/2035.
J2S39K HP 4	JAPAN NATIONAL GOVERNMENT		B		1FE	405,264,675	120.740	491,293,326	406,901,880	405,303,461	0	25,051	0	10,793,901	1.400	1.400	MS	1,607,541	6,130,512	03/25/2016.	03/20/2055.
J2S39K JC 1	JAPAN NATIONAL GOVERNMENT		B		1FE	17,793,459	123.410	21,188,085	17,168,856	17,771,427	0	(18,236)	0	608,891	1.600	1.440	JD	9,031	288,793	09/01/2015.	06/20/2045.
J2S39K JF 4	JAPAN NATIONAL GOVERNMENT		B		1FE	38,631,153	114.370	43,199,244	37,771,483	38,579,162	0	(41,820)	0	1,322,036	1.300	1.170	JD	16,143	516,218	09/03/2015.	06/20/2035.
J2S39K KP 0	JAPAN NATIONAL GOVERNMENT		B		1FE	507,919,564	118.430	597,792,429	504,764,357	507,789,573	0	(106,776)	0	17,355,759	1.400	1.370	MS	1,994,165	7,737,726	11/12/2015.	09/20/2045.
J2S39K KT 2	JAPAN NATIONAL GOVERNMENT		B		1FE	1,019,902,386	112.440	1,123,531,282	999,227,401	1,018,784,071	0	(1,033,114)	0	34,903,004	1.200	1.080	MS	3,383,685	13,129,319	12/16/2015.	09/20/2035.
J2S39K LR 5	JAPAN NATIONAL GOVERNMENT		B		1FE	383,450,597	118.570	437,677,908	369,130,397	383,061,545	0	(418,586)	0	6,277,384	1.400	1.240	JD	169,901	5,432,924	02/15/2016.	12/20/2045.
J2S39K LV 6	JAPAN NATIONAL GOVERNMENT		B		1FE	543,690,720	108.640	583,815,262	537,385,183	543,417,969	0	(294,692)	0	8,060,843	1.000	0.930	JD	176,675	5,649,519	03/10/2016.	12/20/2035.
J2S39K MS 2	JAPAN NATIONAL GOVERNMENT		B		1FE	83,360,855	102.790	82,062,580	79,835,179	83,281,743	0	(86,567)	0	(3,004,619)	0.800	0.630	MS	180,231	364,706	04/20/2016.	03/20/2046.
J2S39K NQ 5	JAPAN NATIONAL GOVERNMENT		B		1FE	1,088,585,647	87.140	1,060,730,703	1,217,271,869	1,088,823,971	0	240,223	0	(26,362,555)	0.400	0.700	MS	1,374,016	0	12/26/2016.	03/20/2056.
J2S39K QK 5	JAPAN NATIONAL GOVERNMENT		B		1FE	2,474,111,134	94.720	2,359,665,534	2,491,200,962	2,474,150,239	0	39,262	0	(231,976,764)	0.500	0.520	MS	3,514,982	0	12/02/2016.	09/20/2046.
J2S39K RA 6	JAPAN NATIONAL GOVERNMENT		B		1FE	297,979,406	97.280	296,458,065	304,747,189	297,984,601	0	5,218	0	3,333,369	0.600	0.680	JD	60,115	0	12/26/2016.	12/20/2046.
J2S39K RE 8	JAPAN NATIONAL GOVERNMENT		B		1FE	298,155,988	100.530	300,321,400	298,738,089	298,157,320	0	1,339	0	2,652,876	0.600	0.610	JD	58,929	0	12/26/2016.	12/20/2036.
J2S619 GR 7	JAPAN HOUSING FINANCE AGENCY		B		1FE	7,725,985	90.620	7,001,288	7,725,985	7,725,985	0	0	0	(505,220)	0.539	0.530	MS	11,751	13,311	06/02/2016.	03/19/2046.
J47346 DM 0	NAGOYA CITY		B		1FE	12,876,642	123.190	15,862,735	12,876,642	12,876,642	0	0	0	439,862	1.774	1.770	MS	64,462	250,123	10/03/2014.	09/20/2044.
J5477W DU 3	NAGOYA CITY		B		1FE	13,722,723	135.160	18,564,340	13,735,085	13,724,620	0	360	0	468,793	2.450	2.450	JD	11,063	353,772	02/18/2010.	12/20/2039.
J5477W FT 4	NAGOYA CITY		B		1FE	18,876,298	132.950	25,108,593	18,885,741	18,877,441	0	276	0	644,820	2.300	2.300	JD	14,281	456,654	02/10/2011.	12/20/2040.
J62213 LU 5	OSAKA CITY		B		1FE	30,045,497	116.890	35,120,182	30,045,497	30,045,497	0	0	0	1,026,344	1.500	1.500	MS	127,179	443,665	10/16/2015.	09/20/2045.
J6397W AD 9	AICHI PREFECTURE		B		1FE	12,876,642	124.090	15,978,625	12,876,642	12,876,642	0	0	0	439,862	1.814	1.810	JD	7,679	245,565	07/24/2014.	06/20/2044.
J63987 EH 0	FUKUOKA PREFECTURE		B		1FE	14,586,231	134.270	19,594,729	14,593,527	14,587,335	0	217	0	498,277	2.420	2.420	MS	99,660	386,698	01/22/2010.	09/20/2039.
J63987 FA 4	FUKUOKA PREFECTURE		B		1FE	32,620,826	132.870	43,343,291	32,620,826	32,620,826	0	0	0	1,114,317	2.308	2.300	MS	212,459	824,380	01/21/2011.	09/20/2040.
J63987 HG 9	FUKUOKA PREFECTURE		B		1FE	16,310,413	124.360	20,283,629	16,310,413	16,310,413	0	0	0	557,159	1.827	1.820	JD	9,797	313,278	08/07/2014.	06/20/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000 00 0	FUKUOKA PREFECTURE		B		1FE	16,310,413	92.920	15,155,636	16,310,413	16,310,413	0	0	0	(2,080,837)	0.560	0.560	JD	3,003	24,220	09/02/2016.	06/20/2046.
J69435 FU 4	SAPPORO CITY		B		1FE	21,461,070	133.100	28,564,684	21,461,070	21,461,070	0	0	0	733,104	2.318	2.310	MS	140,381	544,705	03/02/2011.	09/20/2040.
J74466 EQ 2	SHIZUOKA PREFECTURE		B		1FE	25,753,284	133.450	34,367,757	25,753,284	25,753,284	0	0	0	879,725	2.381	2.380	MS	173,036	671,411	11/12/2009.	09/20/2039.
J74466 JY 0	SHIZUOKA PREFECTURE		B		1FE	25,753,284	125.270	32,261,138	25,753,284	25,753,284	0	0	0	879,725	1.862	1.860	JD	15,765	504,125	06/20/2014.	06/20/2044.
J74466 LK 7	SHIZUOKA PREFECTURE		B		1FE	21,461,070	90.500	19,422,268	21,461,070	21,461,070	0	0	0	(1,493,663)	0.468	0.460	MS	28,343	30,547	06/03/2016.	03/19/2046.
J75691 DQ 5	JAPAN FINANCE CORP		B		1FE	10,093,999	100.960	11,266,890	11,159,756	11,047,608	0	97,509	0	367,620	0.790	1.630	JJ	37,922	92,274	08/03/2005.	03/20/2018.
J8732F CK 8	TOKYO METROPOLITAN GOVT		B		1FE	23,177,955	124.900	28,949,266	23,177,955	23,177,955	0	0	0	791,752	1.827	1.820	FA	149,662	465,984	07/02/2014.	06/20/2044.
J9443A GG 2	URBAN RENAISSANCE AGENCY		B		1FE	9,442,871	89.620	8,462,701	9,442,871	9,442,871	0	0	0	(827,904)	0.494	0.490	JD	1,534	23,476	06/10/2016.	06/20/2046.
J97360 LG 4	YOKOHAMA CITY		B		1FE	19,263,482	117.840	22,745,578	19,302,086	19,271,846	0	1,384	0	658,181	2.140	2.150	MS	110,905	451,816	03/13/2009.	03/25/2039.
J97360 MC 2	YOKOHAMA CITY		B		1FE	17,160,271	134.960	23,171,088	17,168,856	17,161,495	0	254	0	586,206	2.440	2.440	JD	13,773	440,410	02/10/2010.	12/20/2039.
L0594V T9 1	EUROPEAN INVESTMENT BANK		B		1FE	6,593,568	118.570	8,051,238	6,790,282	6,673,922	0	12,129	0	226,777	1.900	2.100	JJ	56,201	133,709	07/10/2009.	01/26/2026.
M82109 AA 3	GOVERNMENT OF RAS AL KHAIMAH		B	2	1FE	42,922,139	108.504	46,572,225	42,922,139	42,922,139	0	0	0	1,466,207	3.580	3.580	MN	226,224	1,694,317	10/26/2010.	11/08/2030.
M82109 AB 1	GOVERNMENT OF RAS AL KHAIMAH		B	2	1FE	85,844,278	108.646	93,265,962	85,844,278	85,844,278	0	0	0	2,932,413	3.770	3.770	MN	476,460	3,568,478	10/26/2010.	11/08/2040.
P2316P AY 8	CENT AMERICAN BANK ECONOMIC INTEGRATION		B		1FE	85,844,278	111.814	95,986,033	85,844,278	85,844,278	0	0	0	2,932,413	2.410	2.410	JJ	1,011,436	2,171,126	06/24/2011.	07/05/2023.
P31347 RD 4	CORPORACION ANDINA DE FOMENTO		B		1FE	85,844,278	106.857	91,730,680	85,844,278	85,844,278	0	0	0	2,932,413	4.300	4.300	FA	1,353,478	4,041,200	02/03/2009.	02/19/2019.
P93960 AB 1	REPUBLIC OF TRINIDAD AND TOBAGO		B		2	94,428,706	106.580	100,642,256	94,428,706	94,428,706	0	0	0	3,225,655	3.750	3.750	JD	39,345	3,798,981	05/30/2000.	06/27/2030.
Q7944U EW 5	QUEENSLAND TREASURY CORPORATION		B		1FE	128,766,418	125.877	162,087,045	128,766,418	128,766,418	0	0	0	4,398,621	2.650	2.650	AO	796,206	3,721,304	03/24/2009.	04/07/2039.
Q91941 2K 1	TREASURY CORPORATION OF VICTORIA		B		1FE	64,383,209	130.237	83,850,740	64,383,209	64,383,209	0	0	0	2,199,310	2.715	2.710	AO	344,745	1,914,356	04/07/2009.	04/20/2039.
S69124 FM 2	REPUBLIC OF SOUTH AFRICA		B		2FE	257,532,835	105.560	271,850,964	257,532,835	257,532,835	0	0	0	8,797,241	3.800	3.800	JD	815,521	10,208,176	05/25/2000.	06/01/2020.
S69124 FS 9	REPUBLIC OF SOUTH AFRICA		B		2FE	257,532,835	106.635	274,620,834	257,532,835	257,532,835	0	0	0	8,797,241	3.800	3.800	MS	3,098,978	10,518,643	06/12/2001.	09/07/2021.
V05973 BQ 0	AFRICAN DEVELOPMENT BANK		D		1FE	11,842,300	126.469	12,646,900	10,000,000	10,834,145	0	(108,265)	0	0	7.375	5.750	APR	542,882	737,500	05/04/2004.	04/06/2023.
X6650P MH 8	REPUBLIC OF POLAND		B		2FE	171,688,557	104.920	180,135,632	171,688,557	171,688,557	0	0	0	5,864,828	2.810	2.810	MN	608,013	5,183,905	11/09/2007.	11/16/2037.
Y0338T NR 9	ASIAN DEVELOPMENT BANK		B		1FE	2,368,212	125.190	2,901,648	2,317,796	2,349,539	0	(2,992)	0	80,559	2.350	2.200	JD	1,642	57,377	07/28/2009.	06/21/2027.
0699999. All Other Governments - Issuer Obligations						47,723,188,153	XXX	56,717,128,902	47,511,844,300	47,623,611,347	0	(27,366,535)	0	1,153,819,367	XXX	XXX	XXX	165,022,408	899,674,176	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
000000 00 0	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	66,832,655	99.120	66,244,527	66,832,655	66,832,655	0	0	0	(7,897,005)	0.340	0.340	MON	22,427	18,486	10/21/2016.	11/10/2051.
000000 00 0	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	27,470,169	99.810	27,417,976	27,470,169	27,470,169	0	0	0	(1,957,824)	0.410	0.410	MON	11,417	0	11/17/2016.	12/10/2051.
J22712 DB 6	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	4,237,221	107.420	4,556,179	4,241,463	4,239,888	0	340	0	144,813	2.090	2.100	MON	5,586	93,466	11/14/2008.	04/10/2041.
J22712 DC 4	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	24,444,123	107.820	26,068,301	24,177,612	24,259,492	0	(53,916)	0	833,382	2.340	2.210	MON	35,650	596,409	01/26/2009.	05/10/2041.
J22712 DJ 9	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	8,134,041	106.980	8,692,756	8,125,590	8,127,778	0	(841)	0	277,726	2.250	2.230	MON	11,521	193,001	07/09/2007.	05/10/2037.
J22712 DQ 3	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	13,907,940	107.570	14,730,968	13,694,309	13,765,176	0	(46,013)	0	474,057	2.330	2.130	MON	20,106	336,482	11/12/2008.	11/10/2041.
J22712 DS 9	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	1,558,384	107.650	1,663,626	1,545,403	1,549,974	0	(3,271)	0	53,219	2.270	2.150	MON	2,211	36,994	01/26/2009.	12/10/2041.
J2761L BE 7	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	3,538,661	106.460	3,788,474	3,558,589	3,551,627	0	3,533	0	121,028	2.000	2.070	MON	4,485	75,087	11/14/2008.	02/10/2043.
J2761L CM 8	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	17,224,311	107.550	18,524,746	17,224,311	17,224,311	0	0	0	588,377	2.130	2.130	MON	23,118	387,164	11/26/2008.	12/10/2043.
J2761L CN 6	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	10,544,682	107.720	11,358,731	10,544,682	10,544,682	0	0	0	360,203	2.120	2.120	MON	14,087	235,926	11/27/2008.	05/10/2040.
J2761L CQ 9	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	9,370,744	107.960	10,116,656	9,370,744	9,370,744	0	0	0	320,102	2.150	2.150	MON	12,695	212,561	12/18/2008.	11/10/2040.
J2761L CR 7	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	2,779,895	108.000	3,002,287	2,779,895	2,779,895	0	0	0	94,960	2.300	2.290	MON	4,029	67,451	01/26/2009.	02/10/2044.
J2761L EE 4	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	16,468,624	107.640	17,726,827	16,468,624	16,468,624	0	0	0	562,563	1.970	1.960	MON	20,444	342,476	10/22/2009.	11/10/2044.
J2S619 CE 0	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	27,160,945	105.640	27,108,916	25,661,602	27,160,945	0	(45,350)	0	(3,053,283)	1.280	0.450	MON	20,698	34,612	11/01/2016.	02/10/2048.
J2S619 CQ 3	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	4,251,233	104.270	4,254,089	4,079,878	4,251,233	0	(3,242)	0	(240,226)	1.070	0.110	MON	2,751	3,551	11/18/2016.	04/10/2048.
J2S619 CT 7	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	31,400,147	104.400	31,456,672	30,130,913	31,400,147	0	(76,422)	0	(4,393,571)	1.080	0.310	MON	20,506	79,308	11/18/2016.	05/10/2048.
J2S619 CW 0	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	37,225,701	105.830	37,161,919	35,114,731	37,225,701	0	(71,523)	0	(4,246,632)	1.300	0.370	MON	28,765	79,131	11/02/2016.	06/10/2048.
J2S619 DU 3	JAPAN HOUSING FINANCE AGENCY		B	4	1FE	9,891,803	104.390	9,905,087	9,488,540	9,891,803	0	(31,007)	0	(1,514,373)	1.070	0.110	MON	6,398	27,430	09/26/2016.	02/10/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
J2S619 EG 3	JAPAN HOUSING FINANCE AGENCY		B		1FE	18,058,138	103.750	18,061,620	17,408,790	18,058,138	0	(37,426)	0	(2,564,351)	0.950	0.340	MON	10,421	44,672	09/21/2016	10/10/2049
J2S619 EN 8	JAPAN HOUSING FINANCE AGENCY		B		1FE	36,959,182	102.450	36,988,065	36,103,528	36,959,182	0	(51,567)	0	(5,273,430)	0.740	0.340	MON	16,835	72,166	09/21/2016	01/10/2050
J2S619 EP 3	JAPAN HOUSING FINANCE AGENCY		B		1FE	26,290,493	101.460	26,238,327	25,860,761	26,290,493	0	(4,343)	0	(1,387,399)	0.600	0.310	MON	9,777	12,623	11/22/2016	02/10/2050
J2S619 ES 7	JAPAN HOUSING FINANCE AGENCY		B		1FE	7,166,535	102.410	7,150,476	6,982,204	7,166,535	0	(1,153)	0	(356,689)	0.740	0.500	MON	3,256	4,203	11/21/2016	05/10/2050
J2S619 EX 6	JAPAN HOUSING FINANCE AGENCY		B		1FE	104,608,530	103.090	103,098,406	100,008,155	104,579,950	0	(336,430)	0	(13,496,288)	0.830	0.440	MON	50,031	461,437	06/30/2016	06/10/2050
J2S619 GF 3	JAPAN HOUSING FINANCE AGENCY		B		1FE	42,809,764	102.590	42,343,364	41,274,358	42,806,320	0	(16,767)	0	(5,015,205)	0.790	0.530	MON	20,547	57,502	10/25/2016	02/10/2051
J2S619 GK 2	JAPAN HOUSING FINANCE AGENCY		B		1FE	59,483,008	100.700	58,424,585	58,018,457	59,466,938	0	(56,710)	0	(6,043,873)	0.540	0.360	MON	18,884	174,100	06/16/2016	03/10/2051
J2S619 GL 0	JAPAN HOUSING FINANCE AGENCY		B		1FE	22,056,401	100.200	21,693,674	21,650,373	22,053,441	0	(11,971)	0	(2,812,426)	0.480	0.350	MON	6,264	42,683	10/24/2016	04/10/2051
J2S619 GN 6	JAPAN HOUSING FINANCE AGENCY		B		1FE	59,654,718	99.170	58,531,727	59,021,607	59,647,839	0	(25,375)	0	(7,405,827)	0.340	0.270	MON	12,095	111,515	06/30/2016	05/10/2051
J2S619 GQ 9	JAPAN HOUSING FINANCE AGENCY		B		1FE	105,845,807	99.370	105,087,651	105,753,902	105,844,708	0	(3,344)	0	(7,349,777)	0.360	0.350	MON	22,947	206,149	10/11/2016	06/10/2051
J2S619 GT 3	JAPAN HOUSING FINANCE AGENCY		B		1FE	124,887,773	98.380	122,925,223	124,949,403	124,888,011	0	638	0	(12,935,237)	0.230	0.230	MON	17,322	140,809	10/24/2016	07/10/2051
J3918* AA 3	MR TRUST CLASS B		B		1FE	5,298,736	108.220	6,414,699	5,927,462	5,298,736	0	0	0	181,003	2.200	3.300	MON	715	139,380	07/17/2009	08/31/2044
J3919* AA 2	MR2 TRUST CLASS B		B		1FE	5,978,517	110.830	7,138,845	6,441,257	6,063,443	0	12,809	0	205,845	2.380	2.890	MON	420	160,990	07/17/2009	11/30/2044
J3920* AA 9	MR3 TRUST CLASS B		B		1FE	7,269,217	112.580	8,643,794	7,677,912	7,269,217	0	0	0	248,314	2.550	3.120	MON	536	205,605	08/06/2009	07/31/2045
J5901# AA 3	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2		B		1FE	11,099,036	106.030	11,780,111	11,110,147	11,103,416	0	(736)	0	379,373	2.440	2.450	MON	8,283	292,829	06/08/2009	10/31/2045
J9442# AA 1	URA TRUST CERTIFICATE C		B		1FE	23,781,642	100.520	24,984,643	24,855,395	24,794,420	0	58,969	0	843,886	2.290	2.760	MON	3,119	637,458	05/30/2006	04/30/2018
Z9224G 5N 3	JAPAN HOUSING FINANCE AGENCY		B		1FE	9,203,519	97.990	9,137,313	9,324,740	9,204,198	0	1,464	0	(1,111,050)	0.190	0.270	MON	1,116	3,124	10/11/2016	08/10/2051
0799999. All Other Governments - Residential Mortgage-Backed Securities						986,892,295	XXX	992,421,260	972,878,161	987,609,829	0	(799,654)	0	(83,365,615)	XXX	XXX	XXX	469,462	5,586,780	XXX	XXX
All Other Governments - Other Loan-Backed and Structured Securities																					
J0738* AA 7	TRIPLUS-2010 TRUST CERTIFICATE A3		B		1FE	48,931,239	113.078	55,330,466	48,931,239	48,931,239	0	0	0	1,671,476	2.390	2.390	MN	195,495	1,270,629	01/29/2010	11/01/2025
J0738* AB 5	TRIPLUS-2010 TRUST CERTIFICATE A4		B		1FE	80,261,499	118.564	94,655,781	79,835,179	80,126,644	0	(19,906)	0	2,739,374	2.584	2.540	MN	344,849	2,241,367	01/29/2010	05/01/2032
0999999. All Other Governments - Other Loan-Backed and Structured Securities						129,192,738	XXX	149,986,247	128,766,418	129,057,883	0	(19,906)	0	4,410,850	XXX	XXX	XXX	540,344	3,511,996	XXX	XXX
1099999. Total - All Other Governments						48,839,273,186	XXX	57,859,536,409	48,613,488,879	48,740,279,059	0	(28,186,095)	0	1,074,864,602	XXX	XXX	XXX	166,032,214	908,772,952	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152 GS 4	ILLINOIS STATE			1	2FE	15,626,800	106.150	15,922,500	15,000,000	15,484,617	0	(27,220)	0	0	7.350	6.930	JJ	551,250	1,102,500	12/02/2010	07/01/2035
745145 ZB 1	PUERTO RICO COMMONWEALTH	SD			1FE	1,254,172	106.099	1,273,188	1,200,000	1,239,387	0	(7,671)	0	0	5.500	4.470	JJ	33,000	44,000	06/28/2016	07/01/2020
180848 JB 0	CLARK CNTY NEV			1,2	1FE	12,387,973	114.575	11,457,500	10,000,000	11,187,110	0	(314,403)	0	0	7.000	3.370	JJ	350,000	700,000	10/04/2011	07/01/2038
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	16,276,933	114.964	17,244,600	15,000,000	15,815,833	0	(174,472)	0	0	6.450	4.970	FA	365,500	967,500	11/17/2010	02/15/2035
574192 5B 2	MARYLAND STATE			1	1FE	22,649,346	108.451	23,268,162	21,455,000	22,006,877	0	(121,225)	0	0	4.200	3.520	MS	300,370	901,110	12/01/2010	03/01/2021
605580 5T 2	MISSISSIPPI STATE			1	1FE	5,374,927	120.542	6,027,100	5,000,000	5,349,997	0	(11,257)	0	0	5.445	4.870	MN	45,375	272,250	10/26/2010	11/01/2035
605580 5X 3	MISSISSIPPI STATE			1	1FE	13,842,744	120.293	15,638,090	13,000,000	13,772,897	0	(39,039)	0	0	5.245	4.650	MN	113,642	681,850	11/04/2010	11/01/2034
68608K A3 2	OREGON STATE			1	1FE	6,076,786	121.885	6,094,250	5,000,000	5,990,995	0	(35,563)	0	0	5.382	3.880	FA	112,125	269,100	10/14/2010	08/01/2039
70914P PQ 9	PENNSYLVANIA STATE			2	1FE	20,983,988	111.104	22,220,800	20,000,000	20,657,960	0	(166,794)	0	0	5.850	4.820	JJ	539,500	1,170,000	12/15/2010	07/15/2030
1199999. U.S. States, Territories & Possessions - Issuer Obligations						114,473,669	XXX	119,146,190	105,655,000	111,505,673	0	(897,644)	0	0	XXX	XXX	XXX	2,410,762	6,108,310	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						114,473,669	XXX	119,146,190	105,655,000	111,505,673	0	(897,644)	0	0	XXX	XXX	XXX	2,410,762	6,108,310	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167486 HN 2	CHICAGO ILLINOIS			1	2FE	15,278,850	86.640	12,996,000	15,000,000	15,247,030	0	(5,467)	0	0	6.257	6.110	JJ	469,275	938,550	02/12/2010	01/01/2040
167486 NN 5	CHICAGO ILLINOIS			1	2FE	37,602,900	84.757	31,360,090	37,000,000	37,562,074	0	(10,453)	0	0	6.034	5.910	JJ	1,116,290	2,232,580	02/22/2012	01/01/2042
222367 CV 4	COUNTRYSIDE TXB			2	1FE	11,217,756	105.239	11,807,816	11,220,000	11,219,388	0	18	0	0	6.700	6.700	JJ	375,870	751,740	04/08/2009	01/01/2039
34153P TU 2	FLORIDA ST BRD ED PUB			2	1FE	19,007,551	107.871	20,646,509	19,140,000	19,021,490	0	2,763	0	0	6.000	6.050	JD	95,700	1,148,400	03/09/2010	06/01/2039
489836 MR 4	KENOSHA WIS UNI SCH DIST NO 001			2	1FE	11,189,530	112.678	12,394,580	11,000,000	11,067,853	0	(21,384)	0	0	8.000	7.740	AO	220,000	880,000	06/25/2009	04/01/2029
506484 5J 9	CITY OF LAFAYETTE, LOUISIANA			2	1FE	18,000,000	109.594	19,726,920	18,000,000	18,000,000	0	0	0	0	7.080	7.080	MS	424,800	1,274,400	07/08/2009	03/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92812Q VC 8	VIRGINIA HOUSING DEVELOPMENT AUTHORITY			2	1FE	23,429,420	106.900	24,587,000	23,000,000	23,096,774	0	(53,253)	0	0	7.000	6.720	MS	536,667	1,610,000	04/15/2009.	03/01/2039.
941247 N2 0	WATERBURY CONN.			1	1FE	22,000,000	115.664	25,446,080	22,000,000	22,000,000	0	0	0	0	7.089	7.080	JD	129,965	1,559,580	09/09/2009.	12/01/2038.
534366 AY 5	LINCOLN WEST HAYMARKET NEB JT PUB AGY			1	1FE	23,167,985	133.904	26,733,934	19,965,000	22,932,855	0	(47,602)	0	0	6.750	5.660	JD	59,895	1,347,638	05/05/2011.	12/15/2045.
941247 N2 0	WATERBURY CONN.			1	1FE	16,825,866	115.664	17,349,600	15,000,000	16,591,479	0	(105,988)	0	0	7.089	5.740	JD	88,613	1,063,350	09/15/2009.	12/01/2038.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						197,719,858	XXX	203,048,529	191,325,000	196,738,943	0	(241,366)	0	0	XXX	XXX	XXX	3,517,075	12,806,238	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						197,719,858	XXX	203,048,529	191,325,000	196,738,943	0	(241,366)	0	0	XXX	XXX	XXX	3,517,075	12,806,238	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
02765U EQ 3	AMERICAN MUN PWR-OHIO INC			1	1FE	31,081,650	120.042	36,012,600	30,000,000	30,954,876	0	(25,599)	0	0	6.270	5.990	FA	710,600	1,881,000	06/15/2011.	02/15/2050.
18085P LL 6	CLARK CNTY NEV ARPT REV			1,2	1FE	21,081,240	111.863	23,088,523	20,640,000	20,780,737	0	(50,247)	0	0	6.881	6.580	JJ	710,119	1,420,238	02/24/2010.	07/01/2042.
299398 BQ 9	EVANSVILLE IND REDEV AUTH REDEV LEASE			2	1FE	18,650,074	114.398	21,020,633	18,375,000	18,493,022	0	(28,074)	0	0	7.210	7.000	FA	552,016	1,324,838	05/13/2010.	02/01/2039.
34160P DF 3	FLORIDA ST DEPT MGMT SVCS CTFS PARTN			1,2	1FE	21,029,850	110.994	23,308,740	21,000,000	21,009,753	0	(3,354)	0	0	6.825	6.800	FA	597,188	1,433,250	10/30/2009.	08/01/2029.
34281P LE 1	FLORIDA ST GOVERNMENTAL UTILITY AUTH			2	1FE	10,415,700	113.916	11,391,600	10,000,000	10,197,812	0	(45,831)	0	0	6.548	5.950	AO	163,700	654,800	07/28/2011.	10/01/2040.
452024 HH 8	ILLINOIS MUN ELECE AGY PWR SUPP			1	1FE	14,779,800	124.525	17,433,500	14,000,000	14,639,610	0	(27,688)	0	0	7.288	6.770	FA	425,133	1,020,320	01/25/2011.	02/01/2035.
48730P AB 6	KEENAN DEVELOP				1FE	12,232,225	113.242	12,448,662	10,992,934	11,864,310	0	(105,257)	0	0	8.000	6.500	JJ	405,517	879,882	08/23/2010.	07/15/2028.
517705 AP 4	LAS VEGAS NEV CTFS PARTN			2	1FE	24,995,000	114.843	28,710,750	25,000,000	24,995,000	0	0	0	0	7.800	7.800	MS	650,000	1,950,000	12/04/2009.	09/01/2039.
57419P MD 8	MARYLAND COMMUNITY DEVELOPMENT AUTHORITY			2	1FE	9,918,000	100.449	10,044,900	10,000,000	9,926,448	0	992	0	0	6.560	6.610	MS	218,667	656,000	08/28/2007.	09/01/2043.
592125 AM 0	NASHVILE & DAVIDSON CNTY MET GOVT			1	1FE	18,432,489	129.329	20,492,180	15,845,000	18,105,178	0	(69,620)	0	0	6.731	5.490	JJ	533,263	1,066,527	09/13/2011.	07/01/2043.
59259Y BZ 1	METROPOLITAN TRANSN AUTH NY DEDIC TAX FD			1	1FE	10,353,700	130.372	13,037,200	10,000,000	10,306,204	0	(8,309)	0	0	6.648	6.360	MN	84,947	664,800	03/24/2010.	11/15/2039.
606092 ET 7	MISSOURI JOINT MUNICIPAL ELECTRIC UTILIT			1	1FE	20,752,800	123.155	24,631,000	20,000,000	20,656,358	0	(16,740)	0	0	6.890	6.580	JJ	689,000	1,378,000	12/16/2009.	01/01/2042.
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1FE	18,939,700	133.046	22,617,820	17,000,000	18,757,306	0	(37,523)	0	0	7.897	6.940	JJ	671,245	1,342,490	02/25/2011.	01/01/2042.
626207 YF 5	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA			1	1FE	18,000,000	122.701	22,086,180	18,000,000	18,000,000	0	0	0	0	6.637	6.630	AO	298,665	1,194,660	07/20/2010.	04/01/2057.
626207 YM 0	MUNICIPAL ELEC AUTH G			1	1FE	10,017,800	120.796	12,079,600	10,000,000	10,017,503	0	(297)	0	0	6.655	6.640	AO	166,375	665,500	08/06/2010.	04/01/2057.
646136 XS 5	NEW JERSEY ST TRANSPORTATION AUTORITY			1	1FE	24,011,040	104.244	25,018,560	24,000,000	24,007,058	0	(520)	0	0	5.754	5.750	JD	61,376	1,380,960	11/03/2010.	12/15/2028.
64972F K9 6	NEW YORK NY CITY MUN WTF FIN			2	1FE	33,174,240	112.908	37,259,640	33,000,000	33,069,974	0	(17,577)	0	0	6.452	6.380	JD	94,629	2,129,160	02/03/2010.	06/15/2041.
65830T AG 0	NORTH CAROLINA TPK AUTH			1,2	1FE	18,787,500	108.696	19,565,280	18,000,000	18,217,303	0	(99,315)	0	0	6.700	6.050	JJ	603,000	1,206,000	03/08/2010.	01/01/2039.
665250 BW 5	NORTHERN ILL MUN PWR AGY PWR			1	1FE	20,654,152	116.423	23,150,714	19,885,000	20,509,919	0	(23,458)	0	0	6.859	6.530	JJ	681,956	1,363,912	08/13/2009.	01/01/2039.
796253 V2 5	SAN ANTONIO TEX ELEC			2	1FE	20,000,000	108.940	21,788,000	20,000,000	20,000,000	0	0	0	0	6.168	6.160	FA	514,000	1,233,600	03/10/2010.	02/01/2041.
838530 NL 3	SOUTH JERSEY PORT CORP N J REV			1	2FE	26,810,250	107.425	26,856,250	25,000,000	26,565,294	0	(43,044)	0	0	7.365	6.760	JJ	920,625	1,841,250	01/22/2010.	01/01/2040.
838536 ER 7	SOUTH JERSEY TRANSN AUTH N J			1	2FE	29,810,750	107.675	32,302,500	30,000,000	29,832,688	0	4,403	0	0	7.000	7.050	MN	350,000	2,100,000	07/29/2009.	11/01/2038.
880591 DM 1	TENNESSEE VALLEY AUTHORITY				1	19,261,190	142.454	18,519,020	13,000,000	17,967,966	0	(287,794)	0	0	7.125	3.510	MN	154,375	926,250	03/13/2012.	05/01/2030.
880591 DV 1	TENNESSEE VALLEY AUTHORITY				1	16,173,014	117.562	16,973,602	14,438,000	15,897,399	0	(62,030)	0	0	4.700	3.860	JJ	312,904	678,586	03/16/2012.	07/15/2033.
91428L FK 7	THE UNIVERSITY OF HAWAII			2	1FE	15,865,490	109.755	17,012,025	15,500,000	15,661,917	0	(37,719)	0	0	6.034	5.720	AO	233,818	935,270	10/06/2010.	10/01/2040.
91428L FT 8	THE UNIVERSITY OF HAWAII			2	1FE	5,117,900	110.800	5,540,000	5,000,000	5,052,231	0	(12,167)	0	0	6.034	5.720	AO	75,425	301,700	10/06/2010.	10/01/2040.
914440 KK 7	UNIVERSITY MASS BLDG AUTH PROJREV			2	1FE	6,475,215	108.302	6,904,253	6,375,000	6,405,348	0	(11,720)	0	0	6.573	6.350	MN	69,838	419,029	10/16/2009.	05/01/2039.
02765U DV 3	AMERICAN MUNINCIPAL POWER-OHIO INC			1	1FE	10,750,520	138.725	15,259,750	11,000,000	10,768,652	0	3,855	0	0	7.499	7.690	FA	311,625	824,890	12/16/2010.	02/15/2050.
02765U EJ 9	AMERICAN MUN PWR-OHIO INC			1	1FE	10,228,667	141.423	12,006,813	8,490,000	10,049,796	0	(36,575)	0	0	7.834	6.230	FA	251,262	665,107	05/03/2011.	02/15/2041.
04780E AB 3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV				1FE	2,418,140	110.227	2,904,481	2,635,000	2,580,497	0	21,922	0	0	6.875	8.070	FA	75,482	181,156	02/09/2000.	02/01/2021.
18085P LL 6	CLARK CNTY NEV ARPT REV			1,2	1FE	4,818,214	111.863	5,341,458	4,775,000	4,789,066	0	(5,005)	0	0	6.881	6.750	JJ	164,284	328,568	12/08/2009.	07/01/2042.
299398 BQ 9	EVANSVILLE IND REDEV AUTH REDEV LEASE			2	1FE	8,067,360	114.398	9,094,641	7,950,000	8,001,445	0	(12,238)	0	0	7.210	7.000	FA	238,831	573,195	12/14/2010.	02/01/2039.
34160P DF 3	FLORIDA ST DEPT MGMT SVCS CTFS PARTN			1,2	1FE	10,108,000	110.994	11,099,400	10,000,000	10,035,315	0	(12,147)	0	0	6.825	6.670	FA	284,375	682,500	10/30/2009.	08/01/2029.
592125 AM 0	NASHVILE & DAVIDSON CNTY MET GOVT			1	1FE	20,647,250	129.329	25,865,800	20,000,000	20,561,502	0	(15,734)	0	0	6.731	6.460	JJ	673,100	1,346,200	05/11/2011.	07/01/2043.
59259Y BF 5	METROPOLITAN TRANSN AUTH N Y			1	1FE	11,649,628	119.859	11,985,900	10,000,000	11,551,904	0	(54,408)	0	0	5.871	4.590	MN	75,018	587,100	10/07/2009.	11/15/2039.
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1,2	1FE	6,599,580	104.867	6,816,355	6,500,000	6,519,241	0	(7,844)	0	0	6.790	6.620	JJ	220,675	441,350	01/15/2010.	01/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1FE	11,373,690	133.046	12,971,985	9,750,000	11,216,646	0	(32,924)	0	0	7.897	6.550	JJ	384,979	769,958	07/14/2011.	01/01/2042.
67704L AA 9	OGLETHORPE POWER CORPORATION GA			1	1FE	17,737,890	106.290	19,132,200	18,000,000	17,780,626	0	8,304	0	0	5.534	5.650	JJ	498,060	996,120	05/11/2011.	01/01/2035.
838536 ER 7	SOUTH JERSEY TRANSN AUTH N J			1	2FE	16,957,225	107.675	16,151,250	15,000,000	16,829,852	0	(54,621)	0	0	7.000	5.890	MN	175,000	1,050,000	08/05/2009.	11/01/2038.
914440 KK 7	UNIVERSITY MASS BLDG AUTH PROJREV			2	1FE	5,282,227	108.302	5,415,100	5,000,000	5,156,638	0	(61,851)	0	0	6.573	5.120	MN	54,775	328,650	10/15/2009.	05/01/2039.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						633,459,160	XXX	703,338,865	604,150,934	627,732,394	0	(1,267,754)	0	0	XXX	XXX	XXX	14,355,847	40,822,816	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132WJ Z5 3	FHLMC GOLD 30YR			4	1	1,977,740	99.401	1,976,858	1,988,771	1,977,741	0	1	0	0	3.000	3.030	MON	4,972	0	12/13/2016.	12/01/2046.
3132WJ Z6 1	FHLMC GOLD 30YR			4	1	1,276,008	102.494	1,272,635	1,241,668	1,276,008	0	0	0	0	3.500	3.270	MON	3,622	0	12/13/2016.	01/01/2047.
3140FG 6V 6	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO			4	1	2,151,595	99.451	2,151,042	2,162,917	2,151,601	0	5	0	0	3.000	3.020	MON	5,407	0	12/13/2016.	11/01/2046.
3140FN H7 2	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO			4	1	2,156,068	99.451	2,162,989	2,174,929	2,156,070	0	2	0	0	3.000	3.050	MON	5,437	0	12/14/2016.	01/01/2047.
3140FN JC 9	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO			4	1	2,661,011	102.590	2,661,319	2,594,131	2,661,011	0	0	0	0	3.500	3.270	MON	7,566	0	12/14/2016.	01/01/2047.
31359F F5 2	FNR 1993-255 E			4	1	170,440	109.358	200,824	183,639	179,684	0	1,385	0	0	7.100	7.810	MON	1,087	13,038	02/01/2000.	12/25/2023.
31393D 3T 6	FNR 2003-78 B			4	1	1,587,911	106.327	1,845,222	1,735,422	1,694,459	0	14,634	0	0	5.000	5.870	MON	7,231	86,771	08/12/2003.	08/25/2023.
31393P D6 8	FHR 2595 DC			4	1	2,562,822	106.184	2,964,993	2,792,316	2,736,841	0	33,860	0	0	5.000	5.870	MON	11,635	139,616	08/11/2003.	04/15/2023.
31393W 3T 4	FHR 2650 PC			4	1	10,018,315	107.331	10,961,715	10,213,000	10,150,622	0	26,044	0	0	5.000	5.150	MON	42,554	510,650	07/09/2003.	07/15/2033.
31394Y 3Z 5	FHR 2794 B			4	1	607,916	109.050	753,065	690,568	643,472	0	(23,272)	0	0	5.000	6.040	MON	2,877	34,528	06/09/2004.	05/15/2034.
31396G L8 2	FHR 3101 PE			4	1	2,973,895	112.203	3,433,362	3,059,956	3,025,039	0	8,772	0	0	5.500	5.800	MON	14,025	168,298	02/07/2006.	01/15/2036.
31396G S8 5	FHR 3098 KG			4	1	3,152,866	110.239	3,562,524	3,231,637	3,200,815	0	8,262	0	0	5.500	5.750	MON	14,812	177,740	02/10/2006.	01/15/2036.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						31,296,587	XXX	33,946,548	32,068,954	31,853,363	0	69,693	0	0	XXX	XXX	XXX	121,225	1,130,641	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
47809@ AA 0	JOHN SEVIER HOLDCO LLC				1FE	28,457,009	128.098	36,452,967	28,457,009	28,457,009	0	0	0	0	7.100	7.100	JJ	931,651	2,020,448	01/09/2012.	01/15/2042.
544358 VB 7	LA CALIFORNIA CTFS			2	1FE	9,499,480	100.086	9,763,389	9,755,000	9,630,742	0	13,603	0	0	7.250	7.480	AO	176,809	707,238	05/18/1999.	04/01/2029.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						37,956,489	XXX	46,216,356	38,212,009	38,087,751	0	13,603	0	0	XXX	XXX	XXX	1,108,460	2,727,686	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						702,712,236	XXX	783,501,769	674,431,897	697,673,508	0	(1,184,458)	0	0	XXX	XXX	XXX	15,585,532	44,681,143	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00101A AA 3	AVERY DENNISON CORPORATION			1	2FE	9,810,600	103.186	12,382,320	12,000,000	11,735,971	0	325,292	0	0	6.625	9.750	AO	198,750	795,000	11/25/2008.	10/01/2017.
0010EP AN 8	AEP TEXAS CENTRAL CO			1,2	2FE	2,970,630	102.670	3,080,100	3,000,000	2,973,821	0	2,478	0	0	3.850	3.960	AO	28,875	119,671	09/15/2015.	10/01/2025.
001192 AH 6	AGL CAPITAL CORP			1,2	2FE	37,836,180	116.481	41,933,160	36,000,000	37,673,699	0	(43,094)	0	0	5.875	5.480	MS	622,750	2,115,000	11/29/2012.	03/15/2041.
00165D AC 6	ASSOCIATION MEMEBER BENEFITS ADVISORS				4Z	5,163,273	99.000	5,163,273	5,215,428	5,163,425	0	152	0	0	5.500	5.770	MON	0	0	12/27/2016.	12/08/2022.
00167J AB 3	FRANKLIN ENERGY SERVICES LLC TERM LOAN				4Z	6,433,975	99.000	6,433,975	6,498,964	6,435,511	0	1,537	0	0	5.750	6.020	JAJO	46,711	0	11/17/2016.	10/31/2022.
00184A AC 9	TIME WARNER INC			1	2FE	8,273,120	135.620	10,849,600	8,000,000	8,199,739	0	(7,715)	0	0	7.625	7.340	AO	128,778	610,000	10/24/2001.	04/15/2031.
00206R CE 0	AT&T INC			1,2	2FE	14,342,267	101.115	14,546,404	14,386,000	14,352,892	0	3,911	0	0	3.900	3.930	MS	171,433	561,054	03/05/2014.	03/11/2024.
00206R CE 0	AT&T INC	LS		1,2	2FE	612,133	101.115	620,846	614,000	612,587	0	167	0	0	3.900	3.930	MS	7,317	23,946	03/05/2014.	03/11/2024.
00209T AB 1	AT&T BROADBAND CORP				1FE	28,868,000	135.350	39,072,838	28,868,000	28,868,000	0	0	0	0	9.455	9.450	MN	348,766	2,729,469	11/18/2002.	11/15/2022.
00248* AB 8	AWP INC TERM LOAN				4FE	2,607,899	98.500	2,594,727	2,634,241	2,613,112	0	3,677	0	0	5.500	5.780	MON	40,183	145,461	06/23/2015.	06/05/2021.
00248* AC 6	AWP INC REVOLVER				4FE	87,366	98.500	86,056	87,366	87,366	0	0	0	0	5.500	5.500	MON	1,340	915	10/03/2016.	06/05/2020.
002824 AV 2	ABBOTT LABORATORIES			1	1FE	36,152,795	119.002	40,252,427	33,825,000	35,905,857	0	(46,788)	0	0	6.000	5.510	AO	507,375	2,029,500	03/08/2011.	04/01/2039.
002824 AV 2	ABBOTT LABORATORIES	LS		1	1FE	428,352	119.002	476,008	400,000	425,435	0	(573)	0	0	6.000	5.500	AO	6,000	24,000	03/08/2011.	04/01/2039.
002824 AY 6	ABBOTT LABORATORIES			1	1FE	9,587,358	107.099	10,574,955	9,874,000	9,615,808	0	5,326	0	0	5.300	5.500	MN	49,425	523,322	02/07/2011.	05/27/2040.
002824 AY 6	ABBOTT LABORATORIES	LS		1	1FE	122,342	107.099	134,945	126,000	122,705	0	68	0	0	5.300	5.500	MN	631	6,678	02/07/2011.	05/27/2040.
00287Y AM 1	ABBVIE INC			1	2FE	9,676,300	94.075	9,407,500	10,000,000	9,696,506	0	6,023	0	0	4.400	4.600	MN	67,222	440,000	07/22/2013.	11/06/2042.
00287Y AR 0	ABBVIE INC			1,2	2FE	19,846,430	98.253	19,648,254	19,997,612	19,854,316	0	4,901	0	0	4.500	4.550	MN	117,486	899,893	05/06/2015.	05/14/2035.
00287Y AR 0	ABBVIE INC	LS		1,2	2FE	2,370	98.253	2,346	2,388	2,371	0	1	0	0	4.500	4.550	MN	14	107	05/06/2015.	05/14/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00440E AC 1	ACE INA HOLDINGS INC				1FE	18,676,525	145.406	22,174,415	15,250,000	17,620,559	0	(113,972)	0	0	8.875	7.000	FA	511,299	1,353,438	01/23/2003.	08/15/2029.
00488H AC 7	ACRE OPERATING COMPANY LLC CORP				4Z	4,257,894	99.000	4,257,894	4,300,903	4,257,970	0	76	0	0	5.750	6.030	MON	0	0	12/29/2016.	12/12/2022.
00724F AC 5	ADOBE SYSTEMS INC			1,2	2FE	4,565,527	100.049	4,617,261	4,615,000	4,573,837	0	4,361	0	0	3.250	3.370	FA	62,495	149,988	01/21/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC	LS		1,2	2FE	380,873	100.049	385,189	385,000	381,566	0	364	0	0	3.250	3.370	FA	5,214	12,513	01/21/2015.	02/01/2025.
008117 AJ 2	AETNA SERVICES INC		C		1FE	10,955,900	129.507	12,950,700	10,000,000	10,772,155	0	(19,582)	0	0	6.970	6.280	FA	263,311	697,000	07/29/2003.	08/15/2036.
00846U AK 7	AGILENT TECHNOLOGIES INC			1,2	2FE	4,706,353	95.541	4,509,535	4,720,000	4,706,676	0	323	0	0	3.050	3.080	MS	39,589	0	09/15/2016.	09/22/2026.
00846U AK 7	AGILENT TECHNOLOGIES INC	LS		1,2	2FE	278,947	95.541	267,515	280,000	278,972	0	25	0	0	3.050	3.090	MS	2,348	0	09/15/2016.	09/22/2026.
00889@ AB 0	AIM GROUP USA INC TERM LOAN				3FE	7,177,455	99.500	7,324,685	7,361,493	7,199,070	0	21,615	0	0	5.250	5.820	MON	66,594	275,201	02/19/2016.	02/02/2022.
010392 EZ 7	ALABAMA POWER COMPANY			1	1FE	13,022,450	125.071	15,329,952	12,257,000	12,930,340	0	(15,881)	0	0	6.125	5.670	MN	95,928	750,741	02/04/2010.	05/15/2038.
010392 EZ 7	ALABAMA POWER COMPANY	LS		1	1FE	1,915,597	125.071	2,255,030	1,803,000	1,902,048	0	(2,336)	0	0	6.125	5.670	MN	14,111	110,434	02/04/2010.	05/15/2038.
010392 FL 7	ALABAMA POWER COMPANY			1,2	1FE	14,873,938	100.497	14,956,969	14,883,000	14,874,141	0	167	0	0	4.150	4.150	FA	233,332	617,645	08/20/2014.	08/15/2044.
010392 FL 7	ALABAMA POWER COMPANY	LS		1,2	1FE	116,862	100.497	117,581	117,000	116,866	0	3	0	0	4.150	4.150	FA	1,834	4,856	08/20/2014.	08/15/2044.
01748T AA 9	ALLEGION PLC			1,2	3FE	2,026,250	106.000	2,120,000	2,000,000	2,021,269	0	(3,880)	0	0	5.875	5.610	MS	34,597	117,174	09/11/2015.	09/15/2023.
02076* AA 3	ALPHA MEDIA LLC TERM LOAN				4FE	10,823,604	95.000	10,823,604	11,393,267	10,823,604	0	0	0	0	7.000	8.170	MON	85,939	577,465	03/14/2016.	02/25/2022.
023608 AG 7	AMEREN CORPORATION			1,2	2FE	10,004,700	100.499	10,049,900	10,000,000	10,003,898	0	(634)	0	0	3.650	3.640	FA	137,889	264,625	11/17/2015.	02/15/2026.
02361D AM 2	AMEREN ILLINOIS CO			1,2	1FE	6,266,460	111.713	6,702,780	6,000,000	6,253,039	0	(4,885)	0	0	4.800	4.520	JD	12,800	288,000	01/17/2014.	12/15/2043.
02361D AN 0	AMEREN ILLINOIS CO			1,2	1FE	15,166,220	104.716	15,707,400	15,000,000	15,159,353	0	(3,216)	0	0	4.300	4.230	JJ	322,500	645,000	08/27/2014.	07/01/2044.
029163 AD 4	AMERICAN RE CORPORATION		C	1	1FE	45,373,913	125.415	53,721,515	42,835,000	44,390,886	0	(105,805)	0	0	7.450	6.930	JD	141,831	3,191,208	03/26/2003.	12/15/2026.
03040W AD 7	AMERICAN WATER CAPITAL CORP			1	1FE	11,686,738	133.409	13,463,636	10,092,000	11,516,327	0	(36,232)	0	0	6.593	5.450	AO	140,466	665,366	09/20/2011.	10/15/2037.
03040W AD 7	AMERICAN WATER CAPITAL CORP	LS		1	1FE	472,472	133.409	544,309	408,000	465,583	0	(1,465)	0	0	6.593	5.450	AO	5,679	26,899	09/20/2011.	10/15/2037.
031162 AW 0	AMGEN INC			1	2FE	35,674,618	119.570	43,081,071	36,030,000	35,726,552	0	6,922	0	0	6.375	6.440	JD	191,409	2,296,913	07/23/2007.	06/01/2037.
031162 AW 0	AMGEN INC	LS		1	2FE	219,707	119.570	263,054	220,000	219,752	0	6	0	0	6.375	6.380	JD	1,169	14,025	07/23/2007.	06/01/2037.
031162 BE 9	AMGEN INC			1	2FE	10,572,006	103.760	12,083,890	11,646,000	10,663,579	0	18,106	0	0	4.950	5.580	AO	144,119	576,477	04/06/2011.	10/01/2041.
031162 BE 9	AMGEN INC	LS		1	2FE	103,487	103.760	118,286	114,000	104,383	0	177	0	0	4.950	5.580	AO	1,411	5,643	04/06/2011.	10/01/2041.
031162 BH 2	AMGEN INC			1,2	2FE	14,926,500	109.622	16,443,300	15,000,000	14,931,778	0	1,175	0	0	5.650	5.680	JD	37,667	847,500	06/27/2011.	06/15/2042.
032654 AN 5	ANALOG DEVICES INC			1,2	1FE	8,785,756	99.075	8,760,026	8,841,813	8,786,096	0	340	0	0	3.500	3.570	JD	22,350	0	11/30/2016.	12/05/2026.
032654 AN 5	ANALOG DEVICES INC	LS		1,2	1FE	1,150,844	99.075	1,147,474	1,158,187	1,150,889	0	45	0	0	3.500	3.570	JD	2,928	0	11/30/2016.	12/05/2026.
037411 AR 6	APACHE CORP			1	2FE	20,961,000	115.015	23,003,000	20,000,000	20,833,238	0	(21,983)	0	0	6.000	5.650	JJ	553,333	1,200,000	02/12/2010.	01/15/2037.
03746A AA 8	APACHE FINANCE CANADA CORPORATION				2FE	21,639,929	130.078	23,359,407	17,958,000	20,637,564	0	(132,948)	0	0	7.750	6.070	JD	61,855	1,391,745	05/03/2007.	12/15/2029.
03746A AA 8	APACHE FINANCE CANADA CORPORATION	LS			2FE	171,114	130.078	184,711	142,000	163,188	0	(1,051)	0	0	7.750	6.070	JD	489	11,005	05/03/2007.	12/15/2029.
037833 AZ 3	APPLE INC			1	1FE	2,573,366	96.091	2,476,265	2,577,000	2,573,987	0	331	0	0	2.500	2.510	FA	25,412	64,425	02/02/2015.	02/09/2025.
037833 AZ 3	APPLE INC	LS		1	1FE	5,415,354	96.091	5,211,015	5,423,000	5,416,660	0	697	0	0	2.500	2.510	FA	53,477	135,575	02/02/2015.	02/09/2025.
037833 BA 7	APPLE INC			1	1FE	858,319	88.265	764,375	866,000	858,604	0	153	0	0	3.450	3.490	FA	11,785	29,877	02/02/2015.	02/09/2045.
037833 BA 7	APPLE INC	LS		1	1FE	6,079,591	88.265	5,414,175	6,134,000	6,081,611	0	1,082	0	0	3.450	3.490	FA	83,474	211,623	02/02/2015.	02/09/2045.
038222 AG 0	APPLIED MATERIALS INC			1	1FE	15,789,205	119.694	17,706,333	14,793,000	15,705,721	0	(19,043)	0	0	5.850	5.380	JD	38,462	865,391	03/28/2012.	06/15/2041.
038222 AG 0	APPLIED MATERIALS INC	LS		1	1FE	209,995	119.694	247,767	207,000	209,755	0	(51)	0	0	5.850	5.740	JD	538	12,110	03/28/2012.	06/15/2041.
039483 BH 4	ARCHER-DANIELS-MIDLAND COMPANY			1	1FE	57,715,000	97.936	56,523,762	57,715,000	57,715,000	0	0	0	0	4.016	4.010	AO	482,882	2,317,834	10/16/2012.	04/16/2043.
04014@ AB 0	ARGON MEDICAL DEVICES INC TERM LOAN				4	5,199,150	99.000	5,199,150	5,251,667	5,206,290	0	7,140	0	0	5.750	6.030	MON	86,962	219,731	01/12/2016.	12/23/2021.
040555 CT 9	ARIZONA PUBLIC SERVICE CO			1,2	1FE	11,953,960	102.934	12,321,200	11,970,000	11,954,411	0	369	0	0	4.350	4.350	MN	66,533	533,712	11/03/2015.	11/15/2045.
040555 CT 9	ARIZONA PUBLIC SERVICE CO	LS		1,2	1FE	29,960	102.934	30,880	30,000	29,961	0	1	0	0	4.350	4.350	MN	167	1,338	11/03/2015.	11/15/2045.
042735 BD 1	ARROW ELECTRONICS INC			1,2	2FE	5,458,255	99.004	5,445,220	5,500,000	5,468,180	0	5,411	0	0	3.500	3.620	AO	48,125	192,500	02/23/2015.	04/01/2022.
042735 BE 9	ARROW ELECTRONICS INC			1,2	2FE	14,541,835	97.432	14,127,640	14,500,000	14,536,293	0	(3,713)	0	0	4.000	3.960	AO	145,000	580,000	03/27/2015.	04/01/2025.
044209 AF 1	ASHLAND INC			1,2	3FE	2,985,000	103.750	3,112,500	3,000,000	2,984,679	0	1,998	0	0	4.750	4.850	FA	53,833	142,500	08/18/2015.	08/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
049560 AM 7	ATMOS ENERGY CORPORATION			1,2	1FE	9,981,200	99.463	9,946,300	10,000,000	9,981,938	0	342	0	0	4.125	4.130	AO	87,083	412,500	10/06/2014.	10/15/2044.
05205# AB 4	AURORA PARTS & ACCESSORIES LLC TERM LOAN				4FE	9,809,709	98.500	9,760,165	9,908,797	9,828,306	0	13,556	0	0	5.250	5.520	MON	54,275	553,538	09/02/2015.	08/17/2021.
052769 AB 2	AUTODESK INC			1,2	2FE	16,728,027	100.217	16,718,200	16,682,000	16,706,782	0	(5,111)	0	0	3.600	3.560	JD	26,691	600,552	07/22/2013.	12/15/2022.
052769 AB 2	AUTODESK INC	LS		1,2	2FE	324,083	100.217	318,690	318,000	321,943	0	(615)	0	0	3.600	3.360	JD	509	11,448	07/22/2013.	12/15/2022.
053015 AE 3	AUTOMATIC DATA PROCESSING INC			1,2	1FE	6,992,370	102.542	7,177,940	7,000,000	6,993,220	0	659	0	0	3.375	3.380	MS	69,563	236,250	09/08/2015.	09/15/2025.
053332 AT 9	AUTOZONE INC			1,2	2FE	5,965,638	96.232	5,742,345	5,967,189	5,965,638	0	0	0	0	3.125	3.130	AO	37,295	93,237	04/18/2016.	04/21/2026.
053332 AT 9	AUTOZONE INC	LS		1,2	2FE	232,750	96.232	224,039	232,811	232,750	0	0	0	0	3.125	3.130	AO	1,455	3,638	04/18/2016.	04/21/2026.
053807 AR 4	AVNET INC			1	2FE	26,550,024	103.972	25,235,044	24,271,000	26,442,264	0	(107,760)	0	0	4.875	3.200	JD	98,601	591,606	09/01/2016.	12/01/2022.
053807 AR 4	AVNET INC	LS		1	2FE	797,526	103.972	757,956	729,000	794,259	0	(3,267)	0	0	4.875	3.200	JD	2,962	17,769	09/01/2016.	12/01/2022.
056037 AD 6	BVPS II FUNDING CORP				2FE	191,842	100.260	191,497	191,000	191,104	0	(296)	0	0	8.890	8.750	JD	1,415	16,980	05/11/2009.	06/01/2017.
057224 AZ 0	BAKER HUGHES INC			1	2FE	3,266,730	109.935	3,298,050	3,000,000	3,248,148	0	(5,730)	0	0	5.125	4.550	MS	45,271	153,750	07/11/2013.	09/15/2040.
058498 AT 3	BALL CORP			1	3FE	4,981,250	104.500	5,225,000	5,000,000	4,983,622	0	1,491	0	0	5.250	5.290	JJ	131,250	266,875	07/08/2015.	07/01/2025.
059438 AG 6	BANC ONE CORPORATION				2FE	11,331,210	125.448	13,799,280	11,000,000	11,178,020	0	(14,447)	0	0	7.750	7.490	JJ	393,097	852,500	08/26/1997.	07/15/2025.
067383 AE 9	CR BARD INC			1,2	2FE	10,060,181	95.451	9,593,780	10,051,000	10,060,381	0	200	0	0	3.000	2.990	MN	39,366	155,791	10/18/2016.	05/15/2026.
067383 AE 9	CR BARD INC	LS		1,2	2FE	248,955	95.451	237,673	249,000	248,966	0	11	0	0	3.000	3.000	MN	975	3,859	10/18/2016.	05/15/2026.
073730 AG 8	BEAM INC			1,2	2FE	19,593,000	97.811	19,562,200	20,000,000	19,712,939	0	38,701	0	0	3.250	3.490	JD	28,889	650,000	10/16/2013.	06/15/2023.
075887 BF 5	BECTON DICKINSON AND COMPANY			1,2	2FE	15,227,400	102.262	15,339,300	15,000,000	15,186,060	0	(20,589)	0	0	3.734	3.540	JD	24,893	560,100	12/10/2014.	12/15/2024.
075887 BG 3	BECTON DICKINSON AND COMPANY			1,2	2FE	14,146,689	103.595	14,227,720	13,733,983	14,132,215	0	(7,243)	0	0	4.685	4.500	JD	28,597	643,437	12/10/2014.	12/15/2044.
075887 BG 3	BECTON DICKINSON AND COMPANY	LS		1,2	2FE	1,304,061	103.595	1,311,530	1,266,017	1,302,727	0	(668)	0	0	4.685	4.500	JD	2,636	59,313	12/10/2014.	12/15/2044.
081437 AJ 4	BEMIS COMPANY INC			1,2	2FE	3,743,588	96.012	3,600,450	3,750,000	3,743,750	0	162	0	0	3.100	3.120	MS	34,229	0	09/08/2016.	09/15/2026.
081437 AJ 4	BEMIS COMPANY INC	LS		1,2	2FE	998,290	96.012	960,120	1,000,000	998,333	0	43	0	0	3.100	3.120	MS	9,128	0	09/08/2016.	09/15/2026.
084423 AC 6	W. R. BERKLEY CORPORATION				2FE	11,940,700	121.763	12,176,300	10,000,000	10,706,887	0	(114,468)	0	0	8.700	7.000	JJ	435,000	870,000	08/12/1998.	01/01/2022.
084423 AP 7	W. R. BERKLEY CORPORATION			1	2FE	33,390,800	116.120	40,642,000	35,000,000	33,599,988	0	30,790	0	0	6.250	6.600	FA	826,389	2,187,500	05/19/2008.	02/15/2037.
086582 A* 4	BESTOP INC TERM LOAN				4Z	3,557,119	99.000	3,575,175	3,611,288	3,567,223	0	7,367	0	0	6.250	6.640	MON	20,690	231,190	08/17/2015.	07/30/2021.
08658D AB 5	BESTOP INC DDTL				4Z	49,319	99.000	48,825	49,319	49,319	0	0	0	0	6.250	6.250	MON	283	3,102	11/22/2016.	07/30/2021.
08658D AE 9	BESTOP INC TERM LOAN				4Z	704,349	99.000	704,348	711,463	704,667	0	319	0	0	6.250	6.570	MON	4,076	7,658	10/06/2016.	07/30/2021.
08888@ AA 6	BIF II SAFE HARBOR HOLDINGS, LLC			1	2FE	2,240,000	98.953	2,216,556	2,240,000	2,240,000	0	0	0	0	4.610	4.610	MJSD	4,590	0	12/16/2016.	12/31/2026.
09062@ AA 2	BIOMATRIX TERM LOAN				4Z	1,753,745	99.000	1,753,745	1,771,460	1,754,035	0	290	0	0	5.750	6.020	FMAN	12,732	0	12/06/2016.	11/17/2022.
09062@ AB 0	BIOMATRIX REVOLVER				4Z	433,023	98.000	424,363	433,023	433,023	0	0	0	0	5.750	5.750	FMAN	8,617	0	12/20/2016.	11/17/2021.
09062X AF 0	BIOGEN INC			1,2	2FE	25,352,750	102.956	25,739,000	25,000,000	25,322,777	0	(29,973)	0	0	4.050	3.870	MS	298,125	1,012,500	01/04/2016.	09/15/2025.
092113 AH 2	BLACK HILLS CORP			1,2	2FE	19,692,290	105.305	20,745,085	19,700,000	19,694,213	0	557	0	0	4.250	4.250	MN	72,097	837,250	11/14/2013.	11/30/2023.
092113 AH 2	BLACK HILLS CORP	LS		1,2	2FE	298,590	105.305	315,915	300,000	298,969	0	126	0	0	4.250	4.300	MN	1,098	12,750	11/14/2013.	11/30/2023.
095370 AB 8	BLUE CUBE SPINCO INC			2	3FE	5,067,500	119.000	5,950,000	5,000,000	5,060,439	0	(5,584)	0	0	9.750	9.500	AO	102,917	506,458	09/25/2015.	10/15/2023.
09625@ AA 2	BLUEPAY PROCESSING LLC TERM LOAN				3FE	1,474,610	99.250	1,474,610	1,485,753	1,475,995	0	1,385	0	0	5.500	5.660	MON	7,164	65,158	02/17/2016.	08/30/2021.
097023 AU 9	BOEING CO			1	1FE	6,102,050	128.102	6,405,100	5,000,000	5,985,179	0	(41,235)	0	0	6.125	4.400	FA	115,694	306,250	01/10/2014.	02/15/2033.
110122 AU 2	BRISTOL MYERS SQUIBB CO			1	1FE	14,070,900	89.451	13,417,650	15,000,000	14,148,648	0	20,037	0	0	3.250	3.590	FA	203,125	487,500	12/03/2012.	08/01/2042.
110122 AX 6	BRISTOL MYERS SQUIBB CO			1,2	1FE	6,936,300	108.451	7,591,570	7,000,000	6,939,282	0	1,114	0	0	4.500	4.550	MS	105,000	315,000	10/24/2013.	03/01/2044.
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2FE	19,970,220	96.502	19,300,400	20,000,000	19,971,508	0	1,288	0	0	3.400	3.410	JD	7,556	340,000	06/21/2016.	06/27/2026.
115637 AM 2	BROWN-FORMAN CORP			1,2	1FE	14,901,750	97.267	14,590,050	15,000,000	14,938,612	0	9,365	0	0	2.250	2.320	JJ	155,625	337,500	12/10/2012.	01/15/2023.
115637 AP 5	BROWN-FORMAN CORPORATION			1,2	1FE	7,681,370	104.536	8,170,534	7,816,000	7,684,817	0	2,201	0	0	4.500	4.600	JJ	162,182	367,352	06/24/2015.	07/15/2045.
115637 AP 5	BROWN-FORMAN CORPORATION	LS		1,2	1FE	180,544	104.536	192,346	184,000	180,632	0	56	0	0	4.500	4.610	JJ	3,818	8,648	06/24/2015.	07/15/2045.
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA			1,2	3FE	2,481,250	102.750	2,568,750	2,500,000	2,483,777	0	1,610	0	0	5.375	5.470	MN	17,170	134,375	07/10/2015.	11/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L AC 5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	22,248,617	113.483	25,374,799	22,360,000	22,259,848	0	2,074	0	0	5.050	5.080	MS	376,393	1,129,180	09/08/2010.	03/01/2041.
12189L AC 5	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1FE	2,125,855	113.483	2,428,536	2,140,000	2,127,290	0	263	0	0	5.050	5.090	MS	36,023	108,070	09/08/2010.	03/01/2041.
12189L AN 1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	4,969,155	104.800	5,208,560	4,970,000	4,969,230	0	15	0	0	4.450	4.450	MS	65,121	221,165	03/05/2013.	03/15/2043.
12189L AN 1	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1FE	29,995	104.800	31,440	30,000	29,995	0	0	0	0	4.450	4.450	MS	393	1,335	03/05/2013.	03/15/2043.
12189L AR 2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	9,744,625	105.127	10,255,139	9,755,000	9,747,336	0	902	0	0	3.750	3.760	AO	91,453	365,813	03/04/2014.	04/01/2024.
12189L AR 2	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1FE	245,115	105.127	257,561	245,000	245,092	0	(11)	0	0	3.750	3.740	AO	2,297	9,187	03/04/2014.	04/01/2024.
12201P AB 2	BURLINGTON RESOURCES FINANCE COMPANY			1	2FE	16,860,530	128.902	19,270,849	14,950,000	16,518,596	0	(76,325)	0	0	7.200	6.000	FA	406,640	1,076,400	01/17/2012.	08/15/2031.
12201P AB 2	BURLINGTON RESOURCES FINANCE COMPANY	LS		1	2FE	49,820	128.902	64,451	50,000	49,872	0	5	0	0	7.200	7.220	FA	1,360	3,600	01/17/2012.	08/15/2031.
124857 AP 8	CBS CORP			1,2	2FE	14,674,650	99.056	14,858,400	15,000,000	14,718,701	0	29,218	0	0	3.500	3.770	JJ	242,083	525,000	08/27/2015.	01/15/2025.
124857 AQ 6	CBS CORP			1,2	2FE	4,880,200	101.704	5,085,200	5,000,000	4,893,036	0	9,533	0	0	4.000	4.280	JJ	92,222	202,778	08/27/2015.	01/15/2026.
12505B AD 2	CBRE SERVICES INC			1,2	2FE	4,962,000	99.638	4,981,900	5,000,000	4,966,084	0	2,908	0	0	4.875	4.960	MS	81,250	255,938	08/06/2015.	03/01/2026.
12527G AC 7	CF INDUSTRIES INC			1	3FE	579,461	89.900	521,420	580,000	579,636	0	50	0	0	3.450	3.460	JD	1,668	20,010	05/20/2013.	06/01/2023.
12527G AC 7	CF INDUSTRIES INC	LS		1	3FE	9,411,239	89.900	8,468,580	9,420,000	9,414,094	0	809	0	0	3.450	3.460	JD	27,083	324,990	05/20/2013.	06/01/2023.
126408 GY 3	CSX CORP			1,2	2FE	36,793,773	96.926	36,589,565	37,750,000	36,837,044	0	17,016	0	0	4.100	4.240	MS	455,726	1,547,750	07/02/2014.	03/15/2044.
126408 GY 3	CSX CORP	LS		1,2	2FE	249,087	96.926	242,315	250,000	249,145	0	17	0	0	4.100	4.120	MS	3,018	10,250	07/02/2014.	03/15/2044.
126408 GZ 0	CSX CORP			1,2	2FE	4,996,200	103.781	5,189,050	5,000,000	4,997,294	0	342	0	0	3.700	3.700	MN	30,833	185,000	10/17/2013.	11/01/2023.
126408 HD 8	CSX CORP			1,2	2FE	4,860,370	100.099	4,924,871	4,920,000	4,865,072	0	4,702	0	0	3.350	3.490	MN	27,470	169,856	02/17/2016.	11/01/2025.
126408 HD 8	CSX CORP	LS		1,2	2FE	79,030	100.099	80,079	80,000	79,107	0	76	0	0	3.350	3.490	MN	447	2,762	02/17/2016.	11/01/2025.
12646R AB 1	CST BRANDS INC			1,2	3FE	3,067,500	103.250	3,097,500	3,000,000	3,051,285	0	(10,482)	0	0	5.000	4.560	MN	25,000	150,000	05/29/2015.	05/01/2023.
126650 BZ 2	CVS HEALTH CORP			1,2	2FE	9,221,246	98.513	9,734,070	9,881,000	9,426,845	0	67,686	0	0	2.750	3.620	JD	22,644	271,728	11/01/2013.	12/01/2022.
126650 BZ 2	CVS HEALTH CORP	LS		1,2	2FE	111,054	98.513	117,230	119,000	113,530	0	815	0	0	2.750	3.620	JD	273	3,273	11/01/2013.	12/01/2022.
126650 CC 2	CVS HEALTH CORP			1,2	2FE	14,632,057	105.365	15,422,275	14,637,000	14,633,532	0	415	0	0	4.000	4.000	JD	42,285	585,480	12/19/2013.	12/05/2023.
126650 CC 2	CVS HEALTH CORP	LS		1,2	2FE	363,643	105.365	382,475	363,000	363,478	0	(59)	0	0	4.000	3.970	JD	1,049	14,520	12/19/2013.	12/05/2023.
126650 CD 0	CVS CAREMARK CORP			1,2	2FE	11,331,100	113.309	11,330,900	10,000,000	11,272,857	0	(24,819)	0	0	5.300	4.470	JD	38,278	530,000	07/16/2014.	12/05/2043.
126650 CL 2	CVS HEALTH CORP			1,2	2FE	9,899,400	103.160	10,316,000	10,000,000	9,911,618	0	8,514	0	0	3.875	3.990	JJ	173,299	387,500	07/13/2015.	07/20/2025.
126650 CM 0	CVS HEALTH CORP			1,2	2FE	4,922,150	107.543	5,377,150	5,000,000	4,925,575	0	2,391	0	0	4.875	4.990	JJ	109,010	243,750	07/13/2015.	07/20/2035.
131347 CC 8	CALPINE CORPORATION			1,2	3FE	4,180,000	104.250	4,170,000	4,000,000	4,145,468	0	(25,903)	0	0	5.875	5.010	JJ	108,361	235,000	08/19/2015.	01/15/2024.
141781 AW 4	CARGILL INC			1	1FE	24,941,500	126.488	31,622,000	25,000,000	24,949,776	0	1,108	0	0	6.625	6.640	MS	487,674	1,656,250	09/06/2007.	09/15/2037.
141784 AM 0	CARGILL INC				1FE	14,350,175	124.472	18,048,440	14,500,000	14,400,323	0	5,768	0	0	7.410	7.490	MN	137,291	1,074,450	07/14/2000.	06/18/2027.
141784 BH 0	CARGILL INC				1FE	11,012,100	119.158	11,915,800	10,000,000	10,686,520	0	(41,226)	0	0	6.875	6.030	MN	114,583	687,500	09/20/2006.	05/01/2028.
143658 AF 9	CARNIVAL CORPORATION				1FE	40,917,859	119.554	43,479,399	36,368,000	38,554,904	0	(255,206)	0	0	7.200	6.090	AO	654,624	2,618,496	10/13/2006.	10/01/2023.
143658 AH 5	CARNIVAL CORPORATION				1FE	4,603,505	117.254	5,141,588	4,385,000	4,523,373	0	(8,492)	0	0	6.650	6.250	JJ	134,461	291,603	07/02/2003.	01/15/2028.
14441@ AC 0	CARR MANAGEMENT INC TERM LOAN				4	1,929,266	99.000	1,919,571	1,938,961	1,931,240	0	1,542	0	0	5.250	5.440	MON	25,424	95,052	11/02/2015.	10/22/2020.
14726@ AA 0	CASCADE DRILLING LP TERM LOAN				5	2,184,271	99.000	2,184,271	2,206,334	2,184,271	0	0	0	0	5.500	5.780	MON	17,273	131,558	03/10/2015.	02/20/2021.
14726@ AB 8	CASCADE DRILLING LP REVOLVER				3FE	323,576	99.000	320,340	323,576	323,576	0	0	0	0	5.500	5.500	MON	2,839	5,229	12/30/2016.	02/20/2020.
149123 BK 6	CATERPILLAR INC			1	1FE	9,165,900	134.899	10,117,425	7,500,000	9,027,284	0	(27,498)	0	0	6.950	5.450	MN	86,875	521,250	04/12/2011.	05/01/2042.
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES CORP				1FE	12,919,050	104.801	15,720,150	15,000,000	14,609,891	0	278,348	0	0	5.450	7.610	AO	172,583	817,500	04/17/2009.	04/15/2018.
14912L 4D 0	CATERPILLAR FINANCIAL SERVICES CORP				1FE	9,967,300	108.993	10,899,300	10,000,000	9,992,530	0	3,900	0	0	7.050	7.090	MS	178,208	705,000	09/23/2008.	10/01/2018.
14912L 4E 8	CATERPILLAR FINANCIAL SERVICES CORP				1FE	28,367,958	110.714	32,439,202	29,300,000	29,032,744	0	110,617	0	0	7.150	7.600	FA	791,426	2,094,950	05/18/2009.	02/15/2019.
151020 AJ 3	CELGENE CORP			1	2FE	9,325,614	104.266	9,777,023	9,377,000	9,340,861	0	4,668	0	0	4.000	4.060	FA	141,697	375,080	08/01/2013.	08/15/2023.
151020 AJ 3	CELGENE CORP	LS		1	2FE	619,586	104.266	649,577	623,000	620,599	0	310	0	0	4.000	4.060	FA	9,414	24,920	08/01/2013.	08/15/2023.
151020 AS 3	CELGENE CORPORATION			1,2	2FE	9,903,400	101.431	10,143,100	10,000,000	9,914,646	0	8,154	0	0	3.875	3.990	FA	146,389	390,729	08/03/2015.	08/15/2025.
15189X AM 0	CENTERPOINT ENERGY HOUSTON			1,2	1FE	10,819,050	94.068	10,347,480	11,000,000	10,834,278	0	3,871	0	0	3.550	3.640	FA	162,708	390,500	12/04/2012.	08/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15189X AN 8	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1FE	948,159	108.638	977,742	900,000	946,115	0	(923)	0	0	4.500	4.180	AO	10,125	40,500	09/10/2014.	04/01/2044.
15189X AN 8	CENTERPOINT ENERGY HOUSTON ELECTRI	LS		1,2	1FE	105,351	108.638	108,638	100,000	105,124	0	(103)	0	0	4.500	4.180	AO	1,125	4,500	09/10/2014.	04/01/2044.
156700 AZ 9	CENTURYLINK INC			1,2	3FE	4,040,000	95.000	3,800,000	4,000,000	4,034,799	0	(3,347)	0	0	5.625	5.490	AO	56,250	225,000	04/21/2015.	04/01/2025.
16280V AF 5	CHECKERS DRIVE-IN RESTAURANTS INC TERM L				4FE	10,122,744	99.000	10,122,744	10,224,994	10,136,383	0	13,639	0	0	6.500	6.790	MON	178,027	466,635	01/22/2016.	01/05/2022.
166764 AH 3	CHEVRON CORP			1,2	1FE	5,947,353	102.428	6,091,755	5,947,353	5,947,353	0	0	0	0	3.191	3.190	JD	3,690	189,780	06/17/2013.	06/24/2023.
166764 AH 3	CHEVRON CORP	LS		1,2	1FE	14,052,647	102.428	14,393,845	14,052,647	14,052,647	0	0	0	0	3.191	3.190	JD	8,719	448,420	06/17/2013.	06/24/2023.
166764 BL 3	CHEVRON CORP			1,2	1FE	9,956,488	98.367	9,793,899	9,956,488	9,956,488	0	0	0	0	2.954	2.950	MN	36,764	147,057	05/09/2016.	05/16/2026.
166764 BL 3	CHEVRON CORP	LS		1,2	1FE	5,043,512	98.367	4,961,151	5,043,512	5,043,512	0	0	0	0	2.954	2.950	MN	18,623	74,493	05/09/2016.	05/16/2026.
172062 AE 1	CINCINNATI FINANCIAL CORPORATION			1	1FE	9,884,700	116.106	11,610,600	10,000,000	9,909,138	0	2,728	0	0	6.125	6.210	MN	102,083	612,500	11/10/2004.	11/01/2034.
172062 AF 8	CINCINNATI FINANCIAL CORPORATION				1FE	27,637,094	125.003	32,079,520	25,663,000	26,953,982	0	(76,159)	0	0	6.920	6.290	MN	226,918	1,775,880	01/05/2005.	05/15/2028.
172062 AF 8	CINCINNATI FINANCIAL CORPORATION	LS			1FE	250,054	125.003	296,257	237,000	245,514	0	(494)	0	0	6.920	6.460	MN	2,096	16,400	01/05/2005.	05/15/2028.
17252M AG 5	CINTAS CORPORATION NO.2			1	1FE	58,703,017	114.638	66,782,367	58,255,000	58,638,559	0	(10,166)	0	0	6.150	6.090	FA	1,353,458	3,582,683	02/23/2010.	08/15/2036.
17275R AD 4	CISCO SYSTEMS INC	C		1	1FE	49,121,770	126.998	58,419,080	46,000,000	48,769,967	0	(64,360)	0	0	5.900	5.420	FA	1,025,289	2,714,000	03/07/2011.	02/15/2039.
195869 AN 2	COLONIAL PIPELINE COMPANY			1,2	1FE	7,764,200	94.773	7,415,987	7,825,000	7,768,319	0	1,156	0	0	4.200	4.240	AO	69,382	328,650	04/03/2013.	04/15/2043.
195869 AN 2	COLONIAL PIPELINE COMPANY	LS		1,2	1FE	2,158,100	94.773	2,061,313	2,175,000	2,159,245	0	321	0	0	4.200	4.240	AO	19,285	91,350	04/03/2013.	04/15/2043.
20029P AH 2	COMCAST CABLE COMMUNICATIONS INC			1	1FE	20,716,740	139.434	23,006,610	16,500,000	19,294,786	0	(187,725)	0	0	8.500	6.250	MN	233,750	1,402,500	03/12/2007.	05/01/2027.
205887 AX 0	CONAGRA FOODS INC			1	2FE	21,943,800	133.915	26,783,000	20,000,000	21,395,097	0	(57,155)	0	0	8.250	7.420	MS	485,833	1,650,000	09/26/2001.	09/15/2030.
20825V AB 8	CONOCOPHILLIPS CANADA			1	2FE	9,561,640	117.144	12,885,840	11,000,000	9,740,714	0	28,751	0	0	5.950	7.030	AO	138,172	654,500	03/25/2009.	10/15/2036.
209111 EF 6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	10,147,118	116.114	11,736,803	10,108,000	10,140,915	0	(1,119)	0	0	5.700	5.670	FA	240,065	576,156	01/05/2010.	02/01/2034.
209111 ES 8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	10,849,500	128.887	12,888,700	10,000,000	10,739,995	0	(18,528)	0	0	6.300	5.680	FA	238,000	630,000	12/29/2009.	08/15/2037.
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK INC			1	1FE	5,412,741	135.345	6,236,698	4,608,000	5,324,583	0	(17,461)	0	0	6.750	5.500	AO	77,760	311,040	04/06/2011.	04/01/2038.
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK INC	LS		1	1FE	460,459	135.345	530,552	392,000	452,959	0	(1,485)	0	0	6.750	5.500	AO	6,615	26,460	04/06/2011.	04/01/2038.
209111 EY 5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	24,390,454	117.746	28,827,753	24,483,000	24,400,874	0	1,752	0	0	5.500	5.520	JD	112,214	1,346,565	12/02/2009.	12/01/2039.
209111 EY 5	CONSOLIDATED EDISON COMPANY OF NEW YORK	LS		1	1FE	515,046	117.746	608,747	517,000	515,266	0	37	0	0	5.500	5.520	JD	2,370	28,435	12/02/2009.	12/01/2039.
219350 AR 6	CORNING INC			1,2	2FE	35,421,612	118.068	34,759,219	29,440,000	33,837,497	0	(344,308)	0	0	7.250	5.240	FA	806,329	2,134,400	06/14/2012.	08/15/2036.
219350 AX 3	CORNING INC			1	2FE	13,155,790	101.316	13,171,080	13,000,000	13,138,493	0	(4,078)	0	0	4.700	4.610	MS	179,906	611,000	02/29/2012.	03/15/2037.
22005# AA 3	CORPORATE VISIONS INC TERM LOAN				5FE	1,257,050	84.000	1,066,588	1,269,748	1,259,732	0	1,744	0	0	5.500	5.770	MON	18,674	59,184	06/16/2015.	05/29/2021.
22005# AB 1	CORPORATE VISIONS INC REVOLVER				5FE	15,058	84.000	12,649	15,058	15,058	0	0	0	0	5.500	5.500	MON	147	1,148	11/09/2016.	05/28/2021.
224044 BW 6	COX COMMUNICATIONS INC			1	2FE	9,480,884	97.408	8,952,769	9,191,000	9,379,434	0	(28,620)	0	0	3.250	2.870	JD	13,276	298,708	04/17/2013.	12/15/2022.
224044 BW 6	COX COMMUNICATIONS INC	LS		1	2FE	834,516	97.408	788,031	809,000	825,586	0	(2,519)	0	0	3.250	2.870	JD	1,169	26,293	04/17/2013.	12/15/2022.
224044 BY 2	COX COMMUNICATIONS INC			1	2FE	4,849,800	86.955	4,347,750	5,000,000	4,856,176	0	2,706	0	0	4.700	4.890	JD	10,444	235,000	09/10/2014.	12/15/2042.
224044 CC 9	COX COMMUNICATIONS INC			1,2	2FE	4,717,050	84.679	4,233,950	5,000,000	4,728,394	0	4,951	0	0	4.500	4.860	JD	625	225,000	09/10/2014.	06/30/2043.
224044 CG 0	COX COMMUNICATIONS INC			1,2	2FE	14,782,502	95.494	14,324,100	15,000,000	14,782,964	0	462	0	0	3.350	3.520	MS	150,750	0	12/09/2016.	09/15/2026.
231021 AQ 9	CUMMINS INC			1,2	1FE	29,868,678	111.252	33,097,470	29,750,000	29,862,561	0	(2,299)	0	0	4.875	4.840	AO	362,578	1,450,313	10/15/2013.	10/01/2043.
23242V AB 7	CWD LLC TERM LOAN				4FE	6,790,898	99.500	6,790,898	6,825,023	6,796,544	0	5,646	0	0	6.000	6.270	MON	108,023	154,758	05/17/2016.	04/29/2019.
23338V AE 6	DTE ELECTRIC CO			1,2	1FE	3,264,344	95.611	3,128,392	3,272,000	3,264,617	0	146	0	0	3.700	3.710	MS	35,647	121,064	03/04/2015.	03/15/2045.
23338V AE 6	DTE ELECTRIC CO	LS		1,2	1FE	227,466	95.611	217,993	228,000	227,485	0	10	0	0	3.700	3.710	MS	2,484	8,436	03/04/2015.	03/15/2045.
233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC		C		1FE	29,765,100	150.615	45,184,500	30,000,000	29,823,086	0	6,327	0	0	8.500	8.570	JJ	1,154,583	2,550,000	01/11/2001.	01/18/2031.
244199 BF 1	DEERE & COMPANY			2	1FE	55,309	100.134	59,232	59,153	55,567	0	77	0	0	3.900	4.290	JD	141	2,307	06/19/2013.	06/09/2042.
244199 BF 1	DEERE & COMPANY	LS		2	1FE	12,182,511	100.134	12,958,188	12,940,847	12,233,560	0	15,197	0	0	3.900	4.250	JD	30,842	504,693	06/19/2013.	06/09/2042.
24531H AC 4	DEL REAL LLC TERM LOAN				4FE	4,498,103	99.000	4,498,103	4,543,538	4,499,377	0	1,274	0	0	5.750	6.030	MON	39,914	0	10/26/2016.	10/07/2022.
24702R AF 8	DELL INC			1	3FE	16,294,550	94.250	12,723,750	13,500,000	16,019,180	0	(64,737)	0	0	6.500	5.050	AO	185,250	877,500	05/02/2012.	04/15/2038.
24702R AM 3	DELL INC			1	3FE	28,682,800	83.000	26,145,000	31,500,000	28,932,108	0	47,843	0	0	5.400	6.050	MS	524,475	1,701,000	02/14/2011.	09/10/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25179M AL 7	DEVON ENERGY CORP.			1,2	2FE	24,422,090	103.000	25,235,000	24,500,000	24,428,685	0	1,327	0	0	5.600	5.620	JJ	632,644	1,372,000	07/05/2011.	07/15/2041.
25179M AL 7	DEVON ENERGY CORP.	LS		1,2	2FE	498,410	103.000	515,000	500,000	498,545	0	27	0	0	5.600	5.620	JJ	12,911	28,000	07/05/2011.	07/15/2041.
25179M AN 3	DEVON ENERGY CORP.			1,2	2FE	16,880,550	94.470	14,170,500	15,000,000	16,724,341	0	(39,818)	0	0	4.750	4.010	MN	91,042	712,500	10/22/2012.	05/15/2042.
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.			1	3FE	54,820,018	78.500	41,412,675	52,755,000	54,622,585	0	(48,330)	0	0	5.700	5.400	AO	634,818	3,007,035	12/03/2012.	10/15/2039.
25468P DB 9	WALT DISNEY COMPANY (THE).			1	1FE	28,103,665	103.385	29,312,749	28,353,000	28,115,670	0	4,555	0	0	4.125	4.170	JD	97,463	1,169,561	07/22/2014.	06/01/2044.
25468P DB 9	WALT DISNEY COMPANY (THE).	LS		1	1FE	1,635,735	103.385	1,702,751	1,647,000	1,636,293	0	206	0	0	4.125	4.160	JD	5,662	67,939	07/22/2014.	06/01/2044.
25470D AH 2	DISCOVERY COMMUNICATIONS.			1	2FE	10,394,100	97.489	9,748,900	10,000,000	10,260,404	0	(37,639)	0	0	3.250	2.790	AO	81,250	325,000	04/17/2013.	04/01/2023.
25470D AJ 8	DISCOVERY COMMUNICATIONS.			1	2FE	4,828,586	92.409	4,467,051	4,834,000	4,829,012	0	92	0	0	4.875	4.880	AO	58,914	235,658	03/12/2013.	04/01/2043.
25470D AJ 8	DISCOVERY COMMUNICATIONS.	LS		1	2FE	165,814	92.409	153,399	166,000	165,829	0	3	0	0	4.875	4.880	AO	2,023	8,093	03/12/2013.	04/01/2043.
256677 AD 7	DOLLAR GENERAL CORPORATION.			1,2	2FE	16,777,533	102.891	16,127,135	15,674,000	16,733,518	0	(44,015)	0	0	4.150	3.240	MN	108,412	498,738	10/14/2016.	11/01/2025.
256677 AD 7	DOLLAR GENERAL CORPORATION.	LS		1,2	2FE	6,780,862	102.891	6,385,415	6,206,000	6,762,286	0	(18,576)	0	0	4.150	2.960	MN	42,925	128,774	10/14/2016.	11/01/2025.
257375 AF 2	DOMINION GAS HOLDINGS LLC.			1,2	1FE	7,482,150	103.619	7,771,425	7,500,000	7,483,178	0	302	0	0	4.800	4.810	MN	60,000	360,000	10/17/2013.	11/01/2043.
25746U BQ 1	DOMINION RESOURCES INC.			1,2	2FE	11,447,886	92.792	10,550,451	11,370,001	11,441,554	0	(1,619)	0	0	4.050	4.010	MS	135,587	460,485	09/19/2012.	09/15/2042.
25746U BQ 1	DOMINION RESOURCES INC.	LS		1,2	2FE	5,416,852	92.792	4,992,209	5,379,999	5,413,856	0	(766)	0	0	4.050	4.010	MS	64,156	217,890	09/19/2012.	09/15/2042.
260003 AF 5	DOVER CORP.			1	1FE	12,702,800	113.854	11,385,400	10,000,000	12,344,670	0	(85,685)	0	0	5.375	3.640	AO	113,472	537,500	07/16/2012.	10/15/2035.
260543 BE 2	DOW CHEMICAL.				2FE	11,216,000	119.408	11,940,800	10,000,000	10,610,241	0	(79,169)	0	0	7.375	6.170	MS	245,833	737,500	02/09/2007.	03/01/2023.
26138E AU 3	DR PEPPER SNAPPLE GROUP INC.			1,2	2FE	3,987,040	92.605	3,704,200	4,000,000	3,987,373	0	333	0	0	2.550	2.580	MS	29,750	0	09/07/2016.	09/15/2026.
26138E AX 7	DR PEPPER SNAPPLE GROUP INC.			1,2	2FE	15,974,571	99.687	15,924,998	15,975,000	15,974,574	0	3	0	0	3.430	3.430	JD	25,875	0	12/05/2016.	06/15/2027.
26138E AX 7	DR PEPPER SNAPPLE GROUP INC.	LS		1,2	2FE	24,989	99.687	24,922	25,000	24,989	0	0	0	0	3.430	3.430	JD	40	0	12/05/2016.	06/15/2027.
263534 CJ 6	EI DU PONT DE NEMOURS & CO.			1	1FE	10,162,184	94.192	9,418,258	9,999,000	10,151,158	0	(3,230)	0	0	4.150	4.050	FA	156,762	414,959	04/02/2013.	02/15/2043.
263534 CJ 6	EI DU PONT DE NEMOURS & CO.	LS		1	1FE	1,016	94.192	942	1,000	1,015	0	0	0	0	4.150	4.050	FA	16	42	04/02/2013.	02/15/2043.
263534 CK 3	EI DU PONT DE NEMOURS & CO.			1	1FE	17,515,575	98.293	17,201,275	17,500,000	17,510,060	0	(1,490)	0	0	2.800	2.780	FA	185,111	490,000	02/15/2013.	02/15/2023.
26376* AA 9	DUBOIS CHEMICALS INC TERM LOAN.				3FE	8,422,071	99.000	8,422,071	8,507,143	8,447,537	0	25,466	0	0	5.500	5.950	MON	22,265	410,833	02/03/2016.	12/20/2018.
26377R AC 4	DUBOIS CHEMICALS INC TERM LOAN.				3FE	1,492,236	99.000	1,492,236	1,507,309	1,498,465	0	3,956	0	0	5.000	5.370	MON	8,757	80,396	04/29/2015.	12/20/2018.
26439R AH 9	SPECTRA ENERGY CAPITAL.			1	2FE	28,825,840	113.740	32,984,600	29,000,000	28,954,660	0	14,138	0	0	8.000	8.060	AO	580,000	2,320,000	03/25/2003.	10/01/2019.
26439X AH 6	DUKE ENERGY FIELD SERVICES LLC.			1	3FE	10,906,390	100.000	16,323,999	16,323,999	11,365,358	0	77,763	0	0	6.450	10.000	MN	169,634	1,052,898	11/07/2008.	11/03/2036.
26439X AH 6	DUKE ENERGY FIELD SERVICES LLC.	LS		1	3FE	1,587,454	100.000	2,376,001	2,376,001	1,654,258	0	11,319	0	0	6.450	10.000	MN	24,691	153,252	11/07/2008.	11/03/2036.
26859# AA 1	E+ HEALTHCARE LLC TERM LOAN.				3FE	5,185,142	99.000	5,185,142	5,237,517	5,193,889	0	8,747	0	0	6.000	6.320	MON	71,371	219,087	01/29/2016.	01/12/2021.
26859# AB 9	E+ HEALTHCARE LLC REVOLVER.				3FE	48,214	99.000	47,732	48,214	48,214	0	0	0	0	6.000	6.000	MON	1,623	615	09/29/2016.	01/12/2021.
268648 AN 2	DELL TECHNOLOGIES INC.			1,2	3FE	3,562,326	92.624	3,302,046	3,565,000	3,563,172	0	251	0	0	3.375	3.380	JD	10,027	120,319	06/03/2013.	06/01/2023.
268648 AN 2	DELL TECHNOLOGIES INC.	LS		1,2	3FE	1,433,924	92.624	1,329,154	1,435,000	1,434,264	0	101	0	0	3.375	3.380	JD	4,036	48,431	06/03/2013.	06/01/2023.
26875@ AC 9	EXPRESS OIL CHANGE TERM LOAN.				3FE	2,104,638	99.000	2,095,393	2,116,558	2,112,032	0	4,508	0	0	6.000	6.230	MON	29,343	96,481	05/04/2016.	12/11/2017.
26882P BE 1	ERAC USA FINANCE LLC.			1	2FE	49,187,280	126.706	53,216,520	42,000,000	48,444,300	0	(158,377)	0	0	7.000	5.720	AO	620,667	2,940,000	10/20/2011.	10/15/2037.
277432 AR 1	EASTMAN CHEMICAL COMPANY.			1,2	2FE	9,950,600	100.849	10,084,900	10,000,000	9,958,860	0	4,189	0	0	3.800	3.850	MS	111,889	380,000	11/10/2014.	03/15/2025.
27786@ AA 9	EATING RECOVERY CENTER LLC TERM LOAN.				3FE	2,796,260	99.000	2,796,260	2,824,505	2,805,783	0	8,067	0	0	6.000	6.430	MON	31,147	161,440	11/10/2015.	12/28/2018.
27786@ AB 7	EATING RECOVERY CENTER LLC REVOLVER.				3FE	450,532	98.000	441,521	450,532	450,532	0	0	0	0	6.000	6.000	MON	2,111	20,168	07/14/2016.	12/28/2018.
278058 AY 8	EATON CORPORATION.				2FE	28,452,650	110.594	38,707,900	35,000,000	29,388,657	0	154,702	0	0	5.450	7.040	AO	402,694	1,907,500	07/15/2009.	10/15/2034.
278062 AD 6	EATON CORPORATION.			1	2FE	9,236,723	98.584	9,106,204	9,237,000	9,236,997	0	0	0	0	4.000	4.000	MN	60,554	369,480	01/28/2013.	11/02/2032.
278062 AD 6	EATON CORPORATION.	LS		1	2FE	762,977	98.584	752,196	763,000	763,000	0	0	0	0	4.000	4.000	MN	5,002	30,520	01/28/2013.	11/02/2032.
28932M AD 7	ELM RD GEN.			1	1FE	20,000,000	112.118	22,423,600	20,000,000	20,000,000	0	0	0	0	6.090	6.090	FA	473,667	1,218,000	02/03/2010.	02/11/2040.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP.			1,2	2FE	996,540	111.492	1,114,920	1,000,000	996,886	0	276	0	0	5.875	5.920	AO	12,403	60,219	10/01/2015.	10/15/2025.
29273R BC 2	ENERGY TRANSFER PARTNERS.			1,2	2FE	40,371,093	125.383	48,899,370	39,000,000	40,210,365	0	(51,992)	0	0	8.250	7.850	MN	411,125	3,217,500	06/24/2013.	11/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29275Y AB 8	ENERSYS			1,2	3FE	2,328,750	100.500	2,311,500	2,300,000	2,323,459	0	(3,227)	0	0	5.000	4.800	AO	19,486	115,000	04/22/2015.	04/30/2023.
29364D AT 7	ENTERGY ARKANSAS INC.			1,2	1FE	9,928,800	102.161	10,216,100	10,000,000	9,931,143	0	1,115	0	0	4.950	4.990	JD	22,000	495,000	12/03/2014.	12/15/2044.
29364W AV 0	ENTERGY LOUISIANA LLC			1,2	1FE	8,965,440	102.648	9,238,320	9,000,000	8,967,558	0	525	0	0	4.950	4.970	JJ	205,425	445,500	11/18/2014.	01/15/2045.
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	13,754,759	101.236	13,985,753	13,815,000	13,772,592	0	5,641	0	0	3.350	3.400	MS	136,270	462,803	07/23/2013.	03/15/2023.
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2FE	1,167,391	101.236	1,199,647	1,185,000	1,173,015	0	1,699	0	0	3.350	3.530	MS	11,689	39,698	07/23/2013.	03/15/2023.
29379V BC 6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	18,307,850	105.465	17,929,050	17,000,000	18,256,137	0	(22,156)	0	0	5.100	4.620	FA	327,533	867,000	07/30/2014.	02/15/2045.
294429 AC 9	EQUIFAX INC.			1	2FE	19,816,446	120.011	25,802,365	21,500,000	20,212,361	0	56,187	0	0	6.900	7.600	JJ	741,750	1,483,500	12/04/2008.	07/01/2028.
294429 AL 9	EQUIFAX INC.			1,2	2FE	5,023,782	97.118	4,855,900	5,000,000	5,022,525	0	(1,257)	0	0	3.250	3.190	JD	13,542	89,826	05/05/2016.	06/01/2026.
30048# AA 5	EVESTMENT INC TERM LOAN				3FE	8,487,638	99.500	8,487,638	8,530,289	8,495,359	0	5,444	0	0	5.000	5.170	MON	13,906	461,323	09/16/2015.	08/28/2021.
30161M AG 8	EXELON GENERATION CO.			1	2FE	30,014,684	100.687	28,706,871	28,511,000	29,857,124	0	(28,556)	0	0	6.250	5.860	AO	445,484	1,781,938	08/27/2010.	10/01/2039.
30161M AG 8	EXELON GENERATION CO.	LS		1	2FE	592,766	100.687	583,985	580,000	591,487	0	(230)	0	0	6.250	6.080	AO	9,063	36,250	08/27/2010.	10/01/2039.
30161M AJ 2	EXELON GENERATION CO LLC			1,2	2FE	15,011,398	93.856	14,017,394	14,935,000	15,004,408	0	(1,302)	0	0	5.750	5.710	AO	214,691	858,763	09/28/2010.	10/01/2041.
30161M AJ 2	EXELON GENERATION CO LLC	LS		1,2	2FE	5,096,302	93.856	4,753,806	5,065,000	5,093,430	0	(534)	0	0	5.750	5.700	AO	72,809	291,238	09/28/2010.	10/01/2041.
30161M AN 3	EXELON GENERATION CO.			1,2	2FE	42,326,701	92.585	39,261,595	42,406,000	42,331,532	0	1,297	0	0	5.600	5.610	JD	105,544	2,374,736	06/28/2012.	06/15/2042.
30231G AT 9	EXXON MOBIL CORP.			1,2	1FE	1,000,000	99.865	998,650	1,000,000	1,000,000	0	0	0	0	3.043	3.040	MS	10,143	15,046	02/29/2016.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP.	LS		1,2	1FE	4,000,000	99.865	3,994,600	4,000,000	4,000,000	0	0	0	0	3.043	3.040	MS	40,573	60,184	02/29/2016.	03/01/2026.
30251B AB 4	FMR LLC			1	1FE	34,920,200	121.915	42,670,250	35,000,000	34,929,416	0	1,324	0	0	6.450	6.460	MN	288,458	2,257,500	10/28/2009.	11/15/2039.
31428X AU 0	FEDEX CORP.			1	2FE	9,974,200	93.393	9,339,300	10,000,000	9,976,007	0	499	0	0	4.100	4.110	AO	86,556	410,000	04/08/2013.	04/15/2043.
31428X AW 6	FEDEX CORP.			1	2FE	10,681,600	108.504	10,850,400	10,000,000	10,653,269	0	(11,861)	0	0	5.100	4.670	JJ	235,167	510,000	07/02/2014.	01/15/2044.
31428X AX 4	FEDEX CORP.			1	2FE	9,986,000	106.596	10,659,600	10,000,000	9,987,417	0	464	0	0	4.900	4.910	JJ	225,944	490,000	01/06/2014.	01/15/2034.
31428X AY 2	FEDEX CORP.			1	2FE	4,573,620	105.407	4,743,315	4,500,000	4,555,694	0	(6,783)	0	0	4.000	3.790	JJ	83,000	180,000	03/19/2014.	01/15/2024.
31428X AY 2	FEDEX CORP.	LS		1	2FE	508,180	105.407	527,035	500,000	506,188	0	(754)	0	0	4.000	3.790	JJ	9,222	20,000	03/19/2014.	01/15/2024.
31620M AP 1	FIDELITY NATIONAL INFORMATION SERV.			1,2	2FE	4,993,450	103.527	5,176,350	5,000,000	4,994,901	0	1,221	0	0	3.625	3.650	AO	38,264	178,733	10/13/2015.	10/15/2020.
31620M AQ 9	FIDELITY NATIONAL INFORMATION SERV.			1,2	2FE	4,999,270	106.376	5,318,800	5,000,000	4,999,347	0	72	0	0	4.500	4.500	AO	47,500	221,875	10/13/2015.	10/15/2022.
31620M AR 7	FIDELITY NATIONAL INFORMATION SERV.			1,2	2FE	4,986,450	108.913	5,445,650	5,000,000	4,987,707	0	1,064	0	0	5.000	5.030	AO	52,778	246,528	10/13/2015.	10/15/2025.
31620M AT 3	FIDELITY NATIONAL INFORMATION SERV.			1,2	2FE	14,858,750	93.893	14,083,950	15,000,000	14,863,299	0	4,549	0	0	3.000	3.110	FA	168,750	0	08/11/2016.	08/15/2026.
341081 FC 6	FLORIDA POWER & LIGHT			1	1FE	19,911,283	124.272	24,777,351	19,938,000	19,915,098	0	468	0	0	5.690	5.690	MS	378,157	1,134,472	02/03/2010.	03/01/2040.
341081 FC 6	FLORIDA POWER & LIGHT	LS		1	1FE	61,917	124.272	77,049	62,000	61,929	0	1	0	0	5.690	5.690	MS	1,176	3,528	02/03/2010.	03/01/2040.
341081 FL 6	FLORIDA POWER AND LIGHT CO.			1,2	1FE	9,977,320	102.459	10,245,900	10,000,000	9,978,508	0	412	0	0	4.050	4.060	AO	101,250	405,000	09/02/2014.	10/01/2044.
341099 BT 5	FLORIDA POWER CORPORATION			1	1FE	24,282,750	114.137	28,534,250	25,000,000	24,474,740	0	30,487	0	0	6.750	7.020	FA	703,125	1,687,500	04/15/2009.	02/01/2028.
341099 CH 0	FLORIDA POWER CORP.			1	1FE	28,049,594	128.859	33,668,280	26,128,000	27,820,629	0	(42,328)	0	0	6.350	5.800	MS	488,521	1,659,128	04/14/2011.	09/15/2037.
341099 CH 0	FLORIDA POWER CORP.	LS		1	1FE	279,999	128.859	337,611	262,000	277,769	0	(384)	0	0	6.350	5.840	MS	4,899	16,637	04/14/2011.	09/15/2037.
34418@ AA 1	FOCUSVISION WORLDWIDE INC TERM LOAN				4FE	5,247,744	99.000	5,247,744	5,300,751	5,247,744	0	0	0	0	5.750	6.000	MON	17,780	295,625	12/30/2015.	12/12/2022.
34418@ AB 9	FOCUSVISION WORLDWIDE INC REVOLVER				4FE	445,067	99.000	440,617	445,067	445,067	0	0	0	0	5.750	5.750	MON	5,531	23,342	07/07/2016.	12/11/2020.
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	5,285,400	103.029	5,151,450	5,000,000	5,184,935	0	(28,708)	0	0	4.250	3.530	MS	59,618	212,500	04/25/2013.	09/20/2022.
34959J AC 2	FORTIVE CORP.			1,2	2FE	27,711,458	98.546	27,186,870	27,588,000	27,705,590	0	(5,868)	0	0	3.150	3.090	JD	38,623	422,441	06/09/2016.	06/15/2026.
34959J AC 2	FORTIVE CORP.	LS		1,2	2FE	413,487	98.546	406,010	412,000	413,417	0	(71)	0	0	3.150	3.100	JD	577	6,309	06/09/2016.	06/15/2026.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1,2	2FE	8,942,130	102.845	9,256,050	9,000,000	8,949,617	0	4,900	0	0	4.000	4.070	JD	16,000	360,000	06/08/2015.	06/15/2025.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY	LS		1,2	2FE	993,570	102.845	1,028,450	1,000,000	994,402	0	544	0	0	4.000	4.070	JD	1,778	40,000	06/08/2015.	06/15/2025.
36158F AA 8	SWISS RE SOLUTIONS		C		1FE	29,619,000	122.938	36,881,400	30,000,000	29,780,588	0	16,612	0	0	7.000	7.110	FA	793,333	2,100,000	10/21/2002.	02/15/2026.
362337 AK 3	FRONTIER NORTH INC.				3FE	11,759,252	81.650	9,378,319	11,486,000	11,666,530	0	(10,770)	0	0	6.730	6.520	FA	292,025	773,008	10/12/2004.	02/15/2028.
364725 BC 4	TEGNA INC.			1,2	3FE	3,500,000	101.000	3,535,000	3,500,000	3,500,000	0	0	0	0	5.500	5.500	MN	24,597	192,500	07/01/2015.	09/15/2024.
36637# AB 7	THE GARRETSON RESOLUTION GROUP TERM LOAN				3FE	3,134,033	99.000	3,134,033	3,165,690	3,140,020	0	3,878	0	0	7.500	7.810	MON	47,485	261,810	06/10/2015.	05/22/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
369550 AT 5	GENERAL DYNAMICS CORP.			1,2	1FE	23,620,491	94.788	23,845,817	25,157,000	23,705,528	0	29,359	0	0	3.600	3.940	MN	115,722	905,652	01/17/2014.	11/15/2042.
369550 AT 5	GENERAL DYNAMICS CORP.	LS		1,2	1FE	6,814,259	94.788	6,486,343	6,843,000	6,816,700	0	606	0	0	3.600	3.620	MN	31,478	246,348	01/17/2014.	11/15/2042.
369604 BH 5	GENERAL ELECTRIC CO.			1	1FE	30,014,808	107.348	30,786,333	28,679,000	29,958,237	0	(24,768)	0	0	4.500	4.220	MS	394,336	1,290,555	09/10/2014.	03/11/2044.
369604 BH 5	GENERAL ELECTRIC CO.	LS		1	1FE	334,382	107.348	344,587	321,000	333,810	0	(247)	0	0	4.500	4.250	MS	4,414	14,445	09/10/2014.	03/11/2044.
370334 BJ 2	GENERAL MILLS INC.			1	2FE	12,317,750	113.429	14,178,625	12,500,000	12,336,357	0	3,363	0	0	5.400	5.500	JD	30,000	675,000	03/07/2011.	06/15/2040.
370334 BP 8	GENERAL MILLS INC.			1,2	2FE	24,612,233	96.404	23,886,019	24,777,000	24,624,423	0	3,172	0	0	4.150	4.180	FA	388,448	1,028,246	01/28/2013.	02/15/2043.
370334 BP 8	GENERAL MILLS INC.	LS		1,2	2FE	221,517	96.404	214,981	223,000	221,627	0	29	0	0	4.150	4.180	FA	3,496	9,255	01/28/2013.	02/15/2043.
37247D AB 2	GENWORTH FINANCIAL INC.			1	3FE	20,640,899	80.000	15,828,000	19,785,000	20,455,421	0	(20,910)	0	0	6.500	6.180	JD	57,157	1,286,025	08/05/2004.	06/15/2034.
37247D AB 2	GENWORTH FINANCIAL INC.	LS		1	3FE	224,301	80.000	172,000	215,000	222,285	0	(227)	0	0	6.500	6.180	JD	621	13,975	08/05/2004.	06/15/2034.
37331N AD 3	GEORGIA PACIFIC LLC.			1,2	2FE	30,060,010	103.033	31,168,513	30,251,000	30,113,933	0	17,915	0	0	3.734	3.810	JJ	520,858	1,129,572	12/05/2013.	07/15/2023.
37331N AD 3	GEORGIA PACIFIC LLC.	LS		1,2	2FE	48,999	103.033	50,486	49,000	49,000	0	0	0	0	3.734	3.730	JJ	844	1,830	12/05/2013.	07/15/2023.
373334 JN 2	GEORGIA POWER COMPANY.			1	1FE	21,167,050	120.273	24,054,600	20,000,000	21,047,245	0	(23,790)	0	0	5.950	5.530	FA	495,833	1,190,000	04/08/2011.	02/01/2039.
375558 AX 1	GILEAD SCIENCES INC.			1,2	1FE	14,276,600	103.837	13,498,810	13,000,000	14,221,945	0	(24,346)	0	0	4.800	4.210	AO	156,000	624,000	08/27/2014.	04/01/2044.
375558 AZ 6	GILEAD SCIENCES INC.			1,2	1FE	4,995,300	101.106	5,055,300	5,000,000	4,996,500	0	369	0	0	3.500	3.510	FA	72,917	175,000	11/12/2014.	02/01/2025.
375558 BA 0	GILEAD SCIENCES INC.			1,2	1FE	4,970,650	99.916	4,995,800	5,000,000	4,972,359	0	480	0	0	4.500	4.530	FA	93,750	225,000	11/12/2014.	02/01/2045.
38073# AA 6	GOLD STAR FOODS INC TERM LOAN.				3FE	1,257,391	98.500	1,251,041	1,270,092	1,259,779	0	2,388	0	0	6.000	6.450	MON	17,358	34,974	05/02/2016.	04/11/2019.
38480G AB 9	GRAKON HOLDINGS LLC REVOLVER.				3FE	307,737	98.000	301,582	307,737	307,737	0	0	0	0	5.000	5.000	MON	4,263	1,868	09/29/2016.	11/25/2021.
38480G AC 7	GRAKON HOLDINGS LLC TERM LOAN.				3FE	5,705,890	98.000	5,619,872	5,734,563	5,709,841	0	3,728	0	0	5.000	5.170	MON	42,176	272,467	12/14/2015.	11/25/2021.
39121J AE 0	GREAT RIVER ENERGY.			1	1FE	11,911,560	116.098	16,253,720	14,000,000	12,607,122	0	117,849	0	0	6.254	7.910	JJ	437,780	875,560	12/16/2009.	07/01/2038.
39121J AG 5	GREAT RIVER ENERGY.			1	1FE	27,312,812	117.860	35,644,473	30,243,063	27,704,711	0	111,444	0	0	7.233	8.310	JJ	1,093,740	2,187,481	12/03/2008.	07/01/2038.
398905 AL 3	GROUP 1 AUTOMOTIVE INC.			1,2	3FE	1,990,000	99.000	1,980,000	2,000,000	1,990,605	0	605	0	0	5.250	5.330	JD	4,667	52,500	06/15/2016.	12/15/2023.
404119 BQ 1	HCA INC.			1	3FE	1,047,500	104.375	1,043,750	1,000,000	1,041,721	0	(4,045)	0	0	5.250	4.630	AO	11,083	52,500	07/10/2015.	04/15/2025.
404119 BT 5	HCA INC.			1,2	3FE	2,000,000	103.375	2,067,500	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	4,667	78,750	03/01/2016.	06/15/2026.
406216 BE 0	HALLIBURTON COMPANY.			1,2	2FE	7,983,520	102.690	8,215,200	8,000,000	7,984,399	0	288	0	0	4.750	4.760	FA	158,333	380,000	07/29/2013.	08/01/2043.
412822 AD 0	HARLEY-DAVIDSON INC.			1,2	1FE	9,635,073	100.122	9,682,799	9,671,000	9,639,454	0	3,097	0	0	3.500	3.540	JJ	143,856	338,485	07/23/2015.	07/28/2025.
412822 AD 0	HARLEY-DAVIDSON INC.	LS		1,2	1FE	2,316,167	100.122	2,331,841	2,329,000	2,317,731	0	1,105	0	0	3.500	3.560	JJ	34,644	81,515	07/23/2015.	07/28/2025.
42809H AD 9	HESS CORPORATION.			1	2FE	29,621,945	101.114	29,535,400	29,210,000	29,585,128	0	(7,352)	0	0	5.600	5.500	FA	617,954	1,635,760	11/09/2010.	02/15/2041.
42809H AD 9	HESS CORPORATION.	LS		1	2FE	795,790	101.114	798,800	790,000	795,314	0	(103)	0	0	5.600	5.540	FA	16,713	44,240	11/09/2010.	02/15/2041.
428236 BR 3	HEWLETT-PACKARD CO.			1	2FE	29,704,249	100.863	30,001,699	29,745,000	29,707,043	0	658	0	0	6.000	6.010	MS	525,495	1,784,700	09/13/2011.	09/15/2041.
428236 BR 3	HEWLETT-PACKARD CO.	LS		1	2FE	254,651	100.863	257,201	255,000	254,675	0	6	0	0	6.000	6.010	MS	4,505	15,300	09/13/2011.	09/15/2041.
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO.			1,2	2FE	11,841,560	102.881	12,216,310	11,874,214	11,844,871	0	2,677	0	0	4.900	4.930	AO	122,832	592,028	09/30/2015.	10/15/2025.
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO.	LS		1,2	2FE	8,103,440	102.881	8,359,890	8,125,786	8,105,706	0	1,832	0	0	4.900	4.930	AO	84,057	405,138	09/30/2015.	10/15/2025.
437076 AU 6	HOME DEPOT INC.			1,2	1FE	39,406,750	119.164	47,665,600	40,000,000	39,461,114	0	10,508	0	0	5.400	5.500	MS	636,000	2,160,000	03/17/2011.	09/15/2040.
437076 BA 9	THE HOME DEPOT INC.			1,2	1FE	9,439,994	103.035	9,767,718	9,480,000	9,442,658	0	766	0	0	4.200	4.220	AO	99,540	398,160	04/02/2013.	04/01/2043.
437076 BA 9	THE HOME DEPOT INC.	LS		1,2	1FE	517,806	103.035	535,782	520,000	517,952	0	42	0	0	4.200	4.220	AO	5,460	21,840	04/02/2013.	04/01/2043.
438516 BB 1	HONEYWELL INTERNATIONAL INC.			1	1FE	24,940,445	122.004	25,446,374	20,857,000	24,731,565	0	(91,830)	0	0	5.375	4.150	MS	373,688	1,121,064	09/10/2014.	03/01/2041.
438516 BB 1	HONEYWELL INTERNATIONAL INC.	LS		1	1FE	169,915	122.004	174,466	143,000	168,572	0	(602)	0	0	5.375	4.190	MS	2,562	7,686	09/10/2014.	03/01/2041.
438516 BD 7	HONEYWELL INTERNATIONAL.			1	1FE	14,112,528	102.835	14,602,570	14,200,000	14,136,645	0	7,991	0	0	3.350	3.420	JD	39,642	475,700	11/18/2013.	12/01/2023.
438516 BD 7	HONEYWELL INTERNATIONAL.	LS		1	1FE	795,072	102.835	822,680	800,000	796,431	0	450	0	0	3.350	3.420	JD	2,233	26,800	11/18/2013.	12/01/2023.
44135W AC 9	INTERSTATE HOTELS & RESORTS INC TERM LOA.				3FE	9,385,568	99.000	9,385,568	9,480,372	9,392,672	0	7,104	0	0	5.750	6.030	MON	89,333	254,436	05/19/2016.	05/03/2022.
443510 AG 7	HUBBELL INCORPORATED.			1,2	1FE	4,969,831	99.342	4,967,100	5,000,000	4,971,974	0	2,143	0	0	3.350	3.420	MS	55,833	83,750	02/23/2016.	03/01/2026.
446413 AH 9	HUNTINGTON INGALLS INDUSTRIES INC.			1,2	3FE	1,000,000	103.875	1,038,750	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MN	6,389	49,722	11/02/2015.	11/15/2025.
448579 AF 9	HYATT HOTELS CORP.			1,2	2FE	1,998,400	105.309	2,106,180	2,000,000	1,998,528	0	128	0	0	4.850	4.860	MS	28,561	50,656	02/29/2016.	03/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
452308 AR 0	ILLINOIS TOOL WORKS INC.			1,2	1FE	15,179,900	99.932	14,989,800	15,000,000	15,164,430	0	(3,860)	0	0	3.900	3.830	MS	195,000	585,000	09/20/2012.	09/01/2042.
455434 BS 8	INDIANAPOLIS POWER AND LIGHT COMPA.			1,2	2FE	13,926,640	105.367	14,751,380	14,000,000	13,927,872	0	1,070	0	0	4.700	4.730	MS	219,333	632,411	09/08/2015.	09/01/2045.
457187 AB 8	INGREDION INC.			1,2	2FE	4,593,024	97.870	4,497,127	4,595,000	4,593,086	0	62	0	0	3.200	3.200	AO	40,436	0	09/15/2016.	10/01/2026.
457187 AB 8	INGREDION INC.	LS		1,2	2FE	404,826	97.870	396,374	405,000	404,831	0	5	0	0	3.200	3.200	AO	3,564	0	09/15/2016.	10/01/2026.
458140 AM 2	INTEL CORP.			1	1FE	14,935,950	100.451	15,067,650	15,000,000	14,959,830	0	6,128	0	0	2.700	2.740	JD	18,000	405,000	12/04/2012.	12/15/2022.
459200 HF 1	IBM CORP.			1	1FE	18,144,350	100.026	18,965,930	18,961,000	18,199,234	0	16,327	0	0	4.000	4.260	JD	23,175	758,440	06/12/2013.	06/20/2042.
459200 HF 1	IBM CORP.	LS		1	1FE	5,778,900	100.026	6,040,570	6,039,000	5,796,381	0	5,200	0	0	4.000	4.260	JD	7,381	241,560	06/12/2013.	06/20/2042.
459200 HU 8	IBM CORP.			1	1FE	9,176,872	104.135	9,576,255	9,196,000	9,181,704	0	1,731	0	0	3.625	3.650	FA	128,712	333,355	02/06/2014.	02/12/2024.
459200 HU 8	IBM CORP.	LS		1	1FE	802,328	104.135	837,245	804,000	802,750	0	151	0	0	3.625	3.650	FA	11,253	29,145	02/06/2014.	02/12/2024.
460146 CL 5	INTERNATIONAL PAPER CO.			1,2	2FE	15,568,176	101.275	16,077,406	15,875,000	15,603,245	0	24,559	0	0	3.800	4.020	JJ	278,165	685,359	08/27/2015.	01/15/2026.
460146 CL 5	INTERNATIONAL PAPER CO.	LS		1,2	2FE	3,634,650	101.275	3,757,302	3,710,000	3,643,404	0	6,032	0	0	3.800	4.030	JJ	65,007	160,169	08/27/2015.	01/15/2026.
460146 CM 3	INTERNATIONAL PAPER CO.			1,2	2FE	2,884,344	105.657	3,069,335	2,904,999	2,885,118	0	627	0	0	5.000	5.050	MS	42,768	145,250	05/14/2015.	09/15/2035.
460146 CM 3	INTERNATIONAL PAPER CO.	LS		1,2	2FE	1,831,883	105.657	1,949,373	1,845,001	1,832,375	0	398	0	0	5.000	5.050	MS	27,163	92,250	05/14/2015.	09/15/2035.
461070 AK 0	INTERSTATE POWER & LIGHT CO.			1,2	1FE	4,968,900	104.442	5,222,100	5,000,000	4,970,602	0	537	0	0	4.700	4.730	AO	49,611	235,000	10/03/2013.	10/15/2043.
466313 AG 8	JABIL CIRCUIT INC.			1	2FE	1,967,500	102.000	2,040,000	2,000,000	1,972,692	0	4,050	0	0	4.700	4.970	MS	27,678	94,000	09/14/2015.	09/15/2022.
47630* AC 3	JENSEN HUGHES INC TERM LOAN.				5*	7,987,628	99.000	7,987,628	8,068,311	7,998,732	0	10,620	0	0	6.000	6.280	MON	79,444	495,683	12/22/2015.	12/04/2021.
47630* AD 1	JENSEN HUGHES INC DDTL.				5*	942,240	99.000	932,818	942,240	942,240	0	0	0	0	6.000	6.000	MON	7,604	29,483	07/29/2016.	12/04/2021.
47630* AE 9	JENSEN HUGHES INC INCREMENTAL TERM LOAN.				4FE	591,554	99.000	585,639	591,554	591,554	0	0	0	0	6.000	6.000	MON	17,919	0	07/20/2016.	12/04/2021.
478165 AF 0	SC JOHNSON & SON INC.				1FE	23,538,970	115.050	29,913,000	26,000,000	24,004,004	0	67,934	0	0	5.750	6.520	FA	564,778	1,495,000	02/12/2009.	02/15/2033.
478375 AJ 7	JOHNSON CONTROLS INTERNATIONAL PLC.			1	2FE	10,057,500	113.365	11,336,500	10,000,000	10,053,709	0	9,087	0	0	5.700	5.650	MS	190,000	570,000	03/07/2011.	03/01/2041.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC.			1,2	2FE	20,235,950	103.001	20,600,200	20,000,000	20,226,176	0	8,640	0	0	3.900	3.740	FA	296,833	633,750	05/11/2016.	02/14/2026.
482480 AE 0	KLA-TENCOR CORPORATION.			1,2	2FE	13,818,128	105.861	14,450,027	13,650,000	13,806,371	0	(11,560)	0	0	4.650	4.460	MN	105,788	549,863	04/29/2016.	11/01/2024.
485134 BP 4	KANSAS CITY POWER & LIGHT COMPANY.			1,2	2FE	11,772,939	100.116	11,828,705	11,815,000	11,777,810	0	3,595	0	0	3.650	3.690	FA	162,916	427,654	08/13/2015.	08/15/2025.
485134 BP 4	KANSAS CITY POWER & LIGHT COMPANY.	LS		1,2	2FE	1,429,891	100.116	1,436,665	1,435,000	1,430,483	0	437	0	0	3.650	3.690	FA	19,787	51,941	08/13/2015.	08/15/2025.
487836 BL 1	KELLOGG CO.			1	2FE	12,435,900	97.864	12,233,000	12,500,000	12,458,636	0	6,063	0	0	2.750	2.800	MS	114,583	343,750	02/11/2013.	03/01/2023.
49381D AB 3	KIDKRAFT INC REVOLVER.				3FE	414,467	99.000	410,323	414,467	414,467	0	0	0	0	6.000	6.000	MON	19,481	3,074	11/23/2016.	09/30/2021.
49381D AC 1	KIDKRAFT INC TERM LOAN.				3FE	3,751,374	99.000	3,751,374	3,789,267	3,752,688	0	1,314	0	0	6.000	6.320	MON	47,020	0	10/19/2016.	09/30/2021.
494368 BL 6	KIMBERLY-CLARK CORP.			1	1FE	14,316,000	95.094	14,264,100	15,000,000	14,362,379	0	13,488	0	0	3.700	3.960	JD	46,250	555,000	05/20/2013.	06/01/2043.
494550 AJ 5	KINDER MORGAN ENERGY PARTNERS LP.			1	2FE	47,979,181	118.318	52,734,333	44,570,000	46,996,841	0	(104,015)	0	0	7.400	6.770	MS	971,131	3,298,180	07/28/2003.	03/15/2031.
50077L AL 0	KRAFT HEINZ FOODS CO 5.0 15JUL35.			1,2	2FE	20,503,647	104.910	21,499,206	20,493,000	20,503,458	0	(416)	0	0	5.000	4.990	JJ	472,478	1,061,651	06/23/2015.	07/15/2035.
50077L AL 0	KRAFT HEINZ FOODS CO 5.0 15JUL35.	LS		1,2	2FE	1,514,264	104.910	1,580,994	1,507,000	1,513,952	0	(232)	0	0	5.000	4.960	JJ	34,745	78,071	06/23/2015.	07/15/2035.
501044 CS 8	KROGER CO.			1,2	2FE	29,589,599	103.839	31,027,093	29,880,000	29,676,338	0	26,584	0	0	3.850	3.960	FA	479,325	1,150,380	08/07/2013.	08/01/2023.
501044 CS 8	KROGER CO.	LS		1,2	2FE	118,841	103.839	124,607	120,000	119,187	0	106	0	0	3.850	3.960	FA	1,925	4,620	08/07/2013.	08/01/2023.
501044 CY 5	KROGER CO.			1,2	2FE	9,979,600	104.351	10,435,100	10,000,000	9,984,749	0	1,827	0	0	4.000	4.020	FA	166,667	400,000	01/23/2014.	02/01/2024.
50540R AQ 5	LABORATORY CORPORATION OF AMERICA.			1,2	2FE	5,225,800	99.562	4,978,100	5,000,000	5,220,911	0	(4,889)	0	0	3.600	2.960	FA	75,000	0	10/14/2016.	02/01/2025.
512807 AN 8	LAM RESEARCH CORPORATION.			1,2	2FE	8,041,520	100.109	8,008,720	8,000,000	8,035,192	0	(3,698)	0	0	3.800	3.730	MS	89,511	304,000	03/20/2015.	03/15/2025.
52109# AC 1	LAZER SPOT INC TERM LOAN.				4FE	2,341,129	98.500	2,329,305	2,364,776	2,345,245	0	2,268	0	0	5.500	5.730	JAJO	30,348	132,564	02/26/2015.	02/09/2021.
52109# AD 9	LAZER SPOT INC REVOLVER.				4FE	54,563	98.500	53,745	54,563	54,563	0	0	0	0	5.500	5.500	MON	442	3,033	07/26/2016.	02/09/2021.
52109# AE 7	LAZER SPOT INC DDTL.				4FE	291,772	98.500	287,396	291,772	291,772	0	0	0	0	5.500	5.500	MON	3,365	9,988	11/16/2016.	02/09/2021.
521865 AX 3	LEAR CORP.			1,2	2FE	3,041,250	105.125	3,153,750	3,000,000	3,034,202	0	(4,738)	0	0	5.250	5.020	JJ	72,625	157,500	06/02/2015.	01/15/2025.
526057 BV 5	LENNAR CORP.			1,2	3FE	5,947,500	97.500	5,850,000	6,000,000	5,954,109	0	4,298	0	0	4.750	4.860	MN	24,542	285,000	07/10/2015.	05/30/2025.
53219L AN 9	LIFEPOINT HEALTH INC.			1,2	3FE	8,062,500	101.250	8,100,000	8,000,000	8,052,723	0	(9,104)	0	0	5.875	5.710	JD	39,167	466,083	11/19/2015.	12/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
532457 AZ 1	ELI LILLY & CO.			1	1FE	24,463,059	119.669	23,450,337	19,596,000	23,342,912	0	(304,613)	0	0	5.500	3.280	MS	317,346	1,077,780	02/20/2013.	03/15/2027.
532457 AZ 1	ELI LILLY & CO.	LS		1	1FE	504,341	119.669	483,463	404,000	481,248	0	(6,280)	0	0	5.500	3.280	MS	6,543	22,220	02/20/2013.	03/15/2027.
53630F AC 7	LIPARI FOODS OPERATING COMPANY TERM LOAN				4FE	6,318,466	99.000	6,318,466	6,382,289	6,320,581	0	2,115	0	0	5.500	5.770	JAJO	59,479	0	11/01/2016.	10/01/2022.
539830 BB 4	LOCKHEED MARTIN CORP.			1	2FE	17,730,400	98.705	19,741,000	20,000,000	17,862,630	0	40,867	0	0	4.070	4.790	JD	36,178	814,000	08/06/2013.	12/15/2042.
539830 BC 2	LOCKHEED MARTIN CORP.			1,2	2FE	4,728,883	95.000	4,531,500	4,770,000	4,731,623	0	1,466	0	0	3.600	3.660	MS	57,240	171,720	02/12/2015.	03/01/2035.
539830 BC 2	LOCKHEED MARTIN CORP.	LS		1,2	2FE	228,017	95.000	218,500	230,000	228,150	0	71	0	0	3.600	3.660	MS	2,760	8,280	02/12/2015.	03/01/2035.
539830 BD 0	LOCKHEED MARTIN CORP.			1,2	2FE	4,902,475	94.702	4,693,431	4,956,000	4,904,368	0	1,001	0	0	3.800	3.860	MS	62,776	188,328	02/12/2015.	03/01/2045.
539830 BD 0	LOCKHEED MARTIN CORP.	LS		1,2	2FE	43,525	94.702	41,669	44,000	43,542	0	9	0	0	3.800	3.860	MS	557	1,672	02/12/2015.	03/01/2045.
539830 BH 1	LOCKHEED MARTIN CORPORATION.			1,2	2FE	9,940,900	102.171	10,217,100	10,000,000	9,946,875	0	5,369	0	0	3.550	3.610	JJ	163,694	228,778	11/16/2015.	01/15/2026.
539830 BK 4	LOCKHEED MARTIN CORPORATION.			1,2	2FE	9,858,840	106.318	10,631,800	10,000,000	9,863,464	0	4,203	0	0	4.500	4.600	MN	57,500	440,000	11/16/2015.	05/15/2036.
54316@ AA 2	LONG'S DRUGS INC TERM LOAN.				3FE	7,470,823	99.000	7,433,281	7,508,364	7,474,375	0	3,553	0	0	5.750	5.940	MON	51,568	349,511	03/08/2016.	08/19/2021.
548661 AH 0	LOWE'S COMPANIES INC.				1FE	9,695,897	130.702	9,580,457	7,330,000	9,132,089	0	(125,645)	0	0	6.875	4.100	FA	190,376	503,938	02/22/2012.	02/15/2028.
548661 CL 9	LOWE'S COMPANIES INC.			1	1FE	37,260,194	121.167	40,623,660	33,527,000	36,814,977	0	(98,715)	0	0	5.800	5.000	AO	410,519	1,944,566	05/01/2012.	10/15/2036.
548661 CL 9	LOWE'S COMPANIES INC.	LS		1	1FE	62,898	121.167	73,912	61,000	62,669	0	(45)	0	0	5.800	5.570	AO	747	3,538	05/01/2012.	10/15/2036.
55336V AA 8	MPLX LP.			1,2	2FE	3,831,158	97.201	3,737,378	3,845,000	3,833,373	0	1,188	0	0	4.000	4.040	FA	58,102	153,800	02/09/2015.	02/15/2025.
55336V AA 8	MPLX LP.	LS		1,2	2FE	1,150,842	97.201	1,122,672	1,155,000	1,151,507	0	357	0	0	4.000	4.040	FA	17,453	46,200	02/09/2015.	02/15/2025.
55336V AJ 9	MPLX LP.			1,2	2FE	3,985,000	102.815	4,112,600	4,000,000	3,986,915	0	1,228	0	0	4.875	4.920	JD	16,250	195,000	06/01/2015.	06/01/2025.
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS LP.			1,2	2FE	4,993,550	97.223	4,861,150	5,000,000	4,994,610	0	566	0	0	3.200	3.210	MS	47,111	160,000	02/25/2015.	03/15/2025.
559080 AJ 5	MAGELLAN MIDSTREAM PARTNERS LP.			1,2	2FE	4,998,250	90.314	4,515,700	5,000,000	4,998,373	0	30	0	0	4.200	4.200	MS	61,833	210,000	02/25/2015.	03/15/2045.
56585A AF 9	MARATHON PETROLEUM CORP.			1,2	2FE	45,741,150	106.960	47,062,400	44,000,000	45,602,518	0	(29,933)	0	0	6.500	6.200	MS	953,333	2,860,000	05/24/2011.	03/01/2041.
56625# AA 1	MARCO INC TERM LOAN.				4Z	6,488,703	99.000	6,488,703	6,554,245	6,499,248	0	9,509	0	0	5.250	5.520	MON	61,985	329,904	11/18/2015.	10/30/2021.
56625# AB 9	MARCO INC DDTL.				4Z	2,195,755	99.000	2,173,797	2,195,755	2,195,755	0	0	0	0	5.250	5.250	MON	20,004	51,752	08/05/2016.	10/30/2021.
571903 AV 5	MARRIOTT INTERNATIONAL INC.			1,2	2FE	14,562,927	97.500	14,256,450	14,622,000	14,584,460	0	19,711	0	0	3.125	3.170	FA	172,621	456,938	12/05/2012.	02/15/2023.
571903 AV 5	MARRIOTT INTERNATIONAL INC.	LS		1,2	2FE	376,473	97.500	368,550	378,000	377,030	0	510	0	0	3.125	3.170	FA	4,462	11,813	12/05/2012.	02/15/2023.
571903 AX 1	MARRIOTT INTERNATIONAL INC.			1,2	2FE	14,553,450	97.931	14,689,650	15,000,000	14,586,266	0	29,496	0	0	4.500	4.730	AO	168,750	675,000	09/10/2014.	10/01/2034.
57636Q AB 0	MASTERCARD INC.			1	1FE	6,472,115	102.859	6,685,835	6,500,000	6,478,876	0	2,527	0	0	3.375	3.420	AO	54,844	219,375	03/26/2014.	04/01/2024.
577081 AW 2	MATTEL INC.			1,2	2FE	5,673,550	100.363	5,018,150	5,000,000	5,625,494	0	(13,758)	0	0	5.450	4.590	MN	45,417	272,500	04/08/2013.	11/01/2041.
577081 AY 8	MATTEL INC.			1,2	2FE	14,987,950	98.457	14,768,550	15,000,000	14,992,136	0	1,123	0	0	3.150	3.150	MS	139,125	472,500	03/04/2013.	03/15/2023.
577778 BL 6	MAY DEPARTMENT STORES CO.			1	2FE	17,238,130	113.810	14,795,300	13,000,000	15,832,061	0	(148,647)	0	0	8.750	6.200	MN	145,347	1,137,500	07/01/2003.	05/15/2029.
579780 AJ 6	MCCORMICK & CO.			1,2	1FE	9,913,800	102.430	10,243,000	10,000,000	9,939,442	0	7,905	0	0	3.500	3.600	MS	116,667	350,000	08/14/2013.	09/01/2023.
579780 AK 3	MCCORMICK & COMPANY INCORPORATED.			1,2	1FE	2,977,890	98.837	2,965,110	3,000,000	2,980,096	0	1,913	0	0	3.250	3.330	MN	12,458	99,938	11/03/2015.	11/15/2025.
58155Q AE 3	MCKESSON CORPORATION.			1,2	2FE	20,858,700	115.701	23,140,200	20,000,000	20,782,148	0	(15,379)	0	0	6.000	5.690	MS	400,000	1,200,000	03/25/2011.	03/01/2041.
582834 AP 2	MEAD CORPORATION.				2FE	36,213,586	117.962	40,726,381	34,525,000	36,092,902	0	(14,550)	0	0	7.550	7.170	MS	868,879	2,606,638	02/28/2007.	03/01/2047.
585055 AY 2	MEDTRONIC INC.			1,2	1FE	19,588,600	94.899	18,979,800	20,000,000	19,617,146	0	7,982	0	0	4.000	4.120	AO	200,000	800,000	03/19/2013.	04/01/2043.
585055 BT 2	MEDTRONIC INC.			1	1FE	13,998,294	105.793	14,941,145	14,123,000	14,005,739	0	4,114	0	0	4.375	4.440	MS	181,932	617,881	12/01/2014.	03/15/2035.
585055 BT 2	MEDTRONIC INC.	LS		1	1FE	373,671	105.793	398,840	377,000	373,870	0	110	0	0	4.375	4.440	MS	4,856	16,494	12/01/2014.	03/15/2035.
58806# AA 8	MERCER FOODS, LLC TERM LOAN.				4Z	1,641,155	99.000	1,644,144	1,660,752	1,641,524	0	369	0	0	5.500	5.800	FMAN	13,194	0	11/30/2016.	11/10/2022.
58933Y AT 2	MERCK & CO INC.			1,2	1FE	3,445,076	95.354	3,304,016	3,465,000	3,445,787	0	382	0	0	3.700	3.730	FA	50,214	128,205	02/05/2015.	02/10/2045.
58933Y AT 2	MERCK & CO INC.	LS		1,2	1FE	1,526,174	95.354	1,463,684	1,535,000	1,526,489	0	169	0	0	3.700	3.730	FA	22,245	56,795	02/05/2015.	02/10/2045.
589497 AA 4	MEREY SWEENY LP.			1	1FE	4,278,665	110.163	4,112,899	3,733,467	3,951,901	0	(124,347)	0	0	8.850	5.340	JD	11,932	330,412	12/16/2011.	12/18/2019.
59156R AE 8	METLIFE INC.			1	1FE	29,760,900	125.591	37,677,300	30,000,000	29,820,716	0	6,223	0	0	6.500	6.560	JD	86,667	1,950,000	12/03/2002.	12/15/2032.
594918 AW 4	MICROSOFT CORP.			1,2	1FE	4,126,457	105.324	4,367,639	4,146,860	4,131,958	0	1,848	0	0	3.625	3.680	JD	6,681	150,324	12/03/2013.	12/15/2023.
594918 AW 4	MICROSOFT CORP.	LS		1,2	1FE	848,943	105.324	898,561	853,140	850,074	0	380	0	0	3.625	3.680	JD	1,375	30,926	12/03/2013.	12/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594918 BC 7	MICROSOFT CORPORATION			1,2	1FE	2,227,091	96.258	2,168,693	2,253,000	2,228,827	0	935	0	0	3.500	3.580	FA	30,447	78,855	02/09/2015.	02/12/2035.
594918 BC 7	MICROSOFT CORPORATION	LS		1,2	1FE	2,715,410	96.258	2,644,207	2,747,000	2,717,526	0	1,139	0	0	3.500	3.580	FA	37,123	96,145	02/09/2015.	02/12/2035.
595112 BC 6	MICRON TECHNOLOGY INC			1,2	3FE	2,985,000	99.500	2,985,000	3,000,000	2,987,157	0	1,228	0	0	5.500	5.560	FA	68,750	165,000	05/29/2015.	02/01/2025.
595112 BF 9	MICRON TECHNOLOGY INC			1,2	3FE	4,500,000	99.500	4,477,500	4,500,000	4,500,000	0	0	0	0	5.250	5.250	JJ	111,563	236,250	04/27/2015.	01/15/2024.
595620 AB 1	MIDAMERICAN ENERGY COMPANY			1	1FE	24,707,460	135.344	34,512,720	25,500,000	24,913,756	0	21,580	0	0	6.750	7.000	JD	4,781	1,721,250	02/13/2002.	12/30/2031.
59748T AA 7	MIDLAND COGENERATION VENTURE LP			1	2FE	19,622,350	105.840	20,768,295	19,622,350	19,622,350	0	0	0	0	6.000	6.000	MS	346,662	1,177,341	08/17/2011.	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC				2FE	14,500,224	105.913	15,357,584	14,500,224	14,500,224	0	0	0	0	6.000	6.000	MJSD	2,417	870,013	07/20/2010.	06/30/2032.
60856B AC 8	MOLEX INCORPORATED			1,2	2FE	13,532,667	98.370	13,449,146	13,672,000	13,549,402	0	12,064	0	0	3.900	4.020	AO	112,566	533,208	08/17/2015.	04/15/2025.
60871R AG 5	MOLSON COORS BREWING CO			1,2	2FE	14,034,276	94.531	13,232,449	13,998,000	14,032,780	0	(1,497)	0	0	3.000	2.960	JJ	202,971	0	06/28/2016.	07/15/2026.
60871R AG 5	MOLSON COORS BREWING CO	LS		1,2	2FE	2,009	94.531	1,891	2,000	2,008	0	0	0	0	3.000	2.940	JJ	29	0	06/28/2016.	07/15/2026.
61166W AJ 0	MONSANTO CO			1,2	1FE	15,432,870	83.926	12,849,071	15,310,000	15,422,671	0	(2,769)	0	0	3.600	3.550	JJ	254,146	551,160	11/28/2012.	07/15/2042.
61166W AK 7	MONSANTO CO			1,2	1FE	14,992,650	95.960	14,394,000	15,000,000	14,993,208	0	125	0	0	4.650	4.650	MN	89,125	697,500	11/04/2013.	11/15/2043.
61166W AV 3	MONSANTO COMPANY			1,2	1FE	4,860,521	87.744	4,277,520	4,875,000	4,860,998	0	265	0	0	3.950	3.960	AO	40,652	192,563	04/07/2015.	04/15/2045.
61166W AV 3	MONSANTO COMPANY	LS		1,2	1FE	124,629	87.744	109,680	125,000	124,641	0	7	0	0	3.950	3.960	AO	1,042	4,938	04/07/2015.	04/15/2045.
611688 AA 0	MONSANTO FIN CANADA CO			1	1FE	13,590,855	107.864	14,561,640	13,500,000	13,578,137	0	(2,384)	0	0	5.500	5.450	JJ	311,438	742,500	06/23/2010.	07/30/2035.
615369 AE 5	MOODYS CORPORATION			1	2FE	25,268,357	110.216	26,125,601	23,704,000	25,214,856	0	(26,510)	0	0	5.250	4.820	JJ	573,834	1,244,460	12/10/2014.	07/15/2044.
615369 AE 5	MOODYS CORPORATION	LS		1	2FE	328,823	110.216	326,239	296,000	327,702	0	(568)	0	0	5.250	4.560	JJ	7,166	15,540	12/10/2014.	07/15/2044.
61980A AD 5	MOTIVA ENTERPRISES LLC			1	2FE	49,964,170	120.894	55,611,240	46,000,000	49,554,177	0	(75,637)	0	0	6.850	6.190	JJ	1,452,961	3,151,000	03/14/2011.	01/15/2040.
620076 BC 2	MOTOROLA SOLUTIONS INC			1	2FE	2,515,000	98.565	2,605,073	2,643,000	2,555,129	0	12,285	0	0	3.500	4.110	MS	30,835	92,505	07/24/2013.	03/01/2023.
620076 BC 2	MOTOROLA SOLUTIONS INC	LS		1	2FE	2,242,850	98.565	2,323,177	2,357,000	2,278,637	0	10,956	0	0	3.500	4.110	MS	27,498	82,495	07/24/2013.	03/01/2023.
628931 AB 3	NBD BANK, NATIONAL ASSOCIATION				1FE	11,355,600	127.931	12,793,100	10,000,000	10,717,755	0	(66,711)	0	0	8.250	7.040	MN	137,500	825,000	03/13/2002.	11/01/2024.
629568 AT 3	NABORS INDUSTRIES INC			1	3FE	44,641,680	111.000	47,842,110	43,101,000	43,683,027	0	(284,711)	0	0	9.250	8.250	JJ	1,838,377	3,986,843	07/11/2012.	01/15/2019.
629568 AT 3	NABORS INDUSTRIES INC	LS		1	3FE	714,787	111.000	609,390	549,000	605,604	0	(26,165)	0	0	9.250	3.930	JJ	23,416	50,783	07/11/2012.	01/15/2019.
631103 AG 3	NASDAQ INC			1,2	2FE	28,087,574	99.340	27,369,163	27,551,000	28,069,161	0	(18,413)	0	0	3.850	3.600	JD	601,071	0	08/19/2016.	06/30/2026.
637071 AK 7	NATIONAL OILWELL VARCO INC			1,2	2FE	10,345,600	76.770	7,677,000	10,000,000	10,317,524	0	(7,366)	0	0	3.950	3.750	JD	32,917	395,000	12/03/2012.	12/01/2042.
637432 MS 1	NATIONAL RURAL UTILITIES			1,2	1FE	59,198,000	101.792	60,258,828	59,198,000	59,198,000	0	0	0	0	4.023	4.020	MN	396,923	2,381,536	10/16/2012.	11/01/2032.
63946B AH 3	NBCUNIVERSAL MEDIA LLC			1	1FE	9,382,961	99.765	9,148,394	9,169,943	9,308,516	0	(20,931)	0	0	2.875	2.600	JJ	121,565	263,636	04/17/2013.	01/15/2023.
63946B AH 3	NBCUNIVERSAL MEDIA LLC	LS		1	1FE	849,339	99.765	828,106	830,057	842,601	0	(1,895)	0	0	2.875	2.600	JJ	11,004	23,864	04/17/2013.	01/15/2023.
644239 AY 1	VERIZON NEW ENGLAND INC				1FE	28,190,638	122.266	28,461,080	23,278,000	26,969,475	0	(185,410)	0	0	7.875	6.070	MN	234,235	1,833,143	06/15/2011.	11/15/2029.
644239 AY 1	VERIZON NEW ENGLAND INC	LS			1FE	8,636,762	122.266	8,218,720	6,722,000	8,042,688	0	(68,004)	0	0	7.875	5.700	MN	67,640	529,357	06/15/2011.	11/15/2029.
645767 AW 4	NEW JERSEY BELL TELEPHONE				1FE	11,176,000	123.617	12,361,700	10,000,000	10,934,370	0	(44,448)	0	0	7.850	6.750	MN	100,306	785,000	06/23/2010.	11/15/2029.
651290 AQ 1	NEWFIELD EXPLORATION CO			1	3FE	3,041,250	104.250	3,127,500	3,000,000	3,035,762	0	(3,772)	0	0	5.625	5.420	JJ	84,375	168,750	07/01/2015.	07/01/2024.
651639 AE 6	NEWMONT MINING CORPORATION			1	2FE	11,687,358	106.997	13,860,391	12,954,000	11,901,771	0	28,977	0	0	5.875	6.650	AO	190,262	761,048	05/31/2007.	04/01/2035.
651639 AE 6	NEWMONT MINING CORPORATION	LS		1	2FE	686,589	106.997	814,247	761,000	699,185	0	1,702	0	0	5.875	6.650	AO	11,177	44,709	05/31/2007.	04/01/2035.
651639 AM 8	NEWMONT MINING CORPORATION			1	2FE	15,615,782	110.016	16,502,400	15,000,000	15,553,528	0	(11,365)	0	0	6.250	5.950	AO	234,375	937,500	01/18/2011.	10/01/2039.
651639 AN 6	NEWMONT MINING CORP			1,2	2FE	177,559	101.637	173,648	170,851	174,761	0	(721)	0	0	3.500	3.000	MS	1,761	5,980	12/03/2012.	03/15/2022.
651639 AN 6	NEWMONT MINING CORP	LS		1,2	2FE	21,499,326	101.637	21,025,798	20,687,149	21,160,561	0	(87,242)	0	0	3.500	3.000	MS	213,193	724,050	12/03/2012.	03/15/2022.
654106 AD 5	NIKE INC			1,2	1FE	7,906,386	94.165	8,192,355	8,700,000	7,958,165	0	15,288	0	0	3.625	4.160	MN	52,563	315,375	06/12/2013.	05/01/2043.
654106 AD 5	NIKE INC	LS		1,2	1FE	1,181,414	94.165	1,224,145	1,300,000	1,189,151	0	2,284	0	0	3.625	4.160	MN	7,854	47,125	06/12/2013.	05/01/2043.
65486A AA 1	NLV FINANCIAL CORP			1	2FE	50,606,765	111.444	54,976,440	49,331,000	50,338,175	0	(34,924)	0	0	7.500	7.270	FA	1,397,712	3,699,825	05/22/2008.	08/15/2033.
655044 AG 0	NOBLE ENERGY INC			1,2	2FE	4,592,696	101.861	4,704,984	4,619,024	4,593,995	0	415	0	0	5.250	5.280	MN	30,986	242,499	11/05/2013.	11/15/2043.
655044 AG 0	NOBLE ENERGY INC	LS		1,2	2FE	378,804	101.861	388,066	380,976	378,912	0	34	0	0	5.250	5.280	MN	2,556	20,001	11/05/2013.	11/15/2043.
655044 AH 8	NOBLE ENERGY INC			1,2	2FE	2,734,632	100.762	2,763,900	2,742,998	2,736,182	0	726	0	0	3.900	3.930	MN	13,669	106,977	11/04/2014.	11/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655044 AH 8	NOBLE ENERGY INC.	LS		1,2	2FE	5,240,968	100.762	5,297,060	5,257,002	5,243,939	0	1,391	0	0	3.900	3.930	MN	26,197	205,023	11/04/2014.	11/15/2024.
65504L AD 9	NOBLE HOLDING INTL LTD.			1	3FE	54,795,830	71.500	37,180,000	52,000,000	54,529,673	0	(49,945)	0	0	6.200	5.810	FA	1,343,333	3,224,000	12/16/2010.	08/01/2040.
65531@ AA 7	NOMACORC TERM LOAN.				4FE	4,471,843	92.000	4,155,652	4,517,013	4,485,101	0	6,357	0	0	5.500	5.770	MON	40,130	236,627	01/22/2015.	01/05/2021.
65531@ AB 5	NOMACORC REVOLVER.				4FE	1,112,013	92.000	1,023,052	1,112,013	1,112,013	0	0	0	0	5.500	5.500	MON	6,704	18,871	12/29/2016.	01/05/2020.
655664 AH 3	NORDSTROM INC.				2FE	14,435,322	121.020	15,580,115	12,874,000	13,852,389	0	(62,778)	0	0	6.950	5.960	MS	263,452	894,743	07/07/2008.	03/15/2028.
655664 AH 3	NORDSTROM INC.	LS			2FE	2,872,020	121.020	2,935,945	2,426,000	2,710,856	0	(17,948)	0	0	6.950	5.530	MS	49,645	168,607	07/07/2008.	03/15/2028.
655664 AL 4	NORDSTROM INC.			1	2FE	14,993,672	117.443	17,691,614	15,064,000	14,999,642	0	(2,686)	0	0	7.000	7.000	JJ	486,232	1,054,480	02/03/2011.	01/15/2038.
655844 BM 9	NORFOLK SOUTHERN CORP.			1,2	2FE	24,838,545	94.992	23,273,040	24,500,000	24,812,617	0	(7,208)	0	0	3.950	3.870	AO	241,938	967,750	11/29/2012.	10/01/2042.
655844 BN 7	NORFOLK SOUTHERN CORP.			1,2	2FE	5,378,400	108.852	5,442,600	5,000,000	5,361,396	0	(7,345)	0	0	4.800	4.330	FA	90,667	240,000	08/07/2014.	08/15/2043.
665772 CJ 6	NORTHERN STATES PWR-MINN.			1,2	1FE	14,885,400	91.757	13,763,550	15,000,000	14,895,789	0	2,502	0	0	3.400	3.440	FA	192,667	510,000	08/06/2012.	08/15/2042.
666807 BD 3	NORTHROP GRUMMAN CORP.			1	2FE	14,072,850	111.399	16,709,850	15,000,000	14,162,159	0	16,753	0	0	5.050	5.470	MN	96,792	757,500	01/05/2011.	11/15/2040.
666807 BH 4	NORTHROP GRUMMAN CORP.			1	2FE	18,594,455	108.950	19,366,952	17,776,000	18,559,454	0	(15,314)	0	0	4.750	4.460	JD	70,363	844,360	07/25/2014.	06/01/2043.
666807 BH 4	NORTHROP GRUMMAN CORP.	LS		1	2FE	2,324,280	108.950	2,423,048	2,224,000	2,319,982	0	(1,874)	0	0	4.750	4.470	JD	8,803	105,640	07/25/2014.	06/01/2043.
666807 BJ 0	NORTHROP GRUMMAN CORP.			1,2	2FE	5,442,051	94.862	5,160,493	5,440,000	5,442,400	0	11	0	0	3.850	3.840	AO	44,215	209,440	02/04/2015.	04/15/2045.
666807 BJ 0	NORTHROP GRUMMAN CORP.	LS		1,2	2FE	59,984	94.862	56,917	60,000	59,990	0	0	0	0	3.850	3.850	AO	488	2,310	02/04/2015.	04/15/2045.
668074 AU 1	NORTHWESTERN CORPORATION.			1,2	1FE	8,000,000	100.055	8,004,400	8,000,000	8,000,000	0	0	0	0	4.176	4.170	MN	42,688	334,080	11/05/2014.	11/15/2044.
670346 AH 8	NUCOR CORPORATION.			1	2FE	6,619,650	124.899	6,244,950	5,000,000	6,438,906	0	(41,772)	0	0	6.400	4.300	JD	26,667	320,000	04/24/2012.	12/01/2037.
67066G AE 4	NVIDIA CORPORATION.			1,2	2FE	17,450,961	96.146	17,102,947	17,788,516	17,451,263	0	302	0	0	3.200	3.420	MS	166,026	0	12/15/2016.	09/16/2026.
67066G AE 4	NVIDIA CORPORATION.	LS		1,2	2FE	3,204,933	96.146	3,087,713	3,211,484	3,205,096	0	163	0	0	3.200	3.220	MS	29,974	0	12/15/2016.	09/16/2026.
67103H AC 1	OREILLY AUTOMOTIVE INC.			1,2	2FE	6,275,490	103.470	6,725,550	6,500,000	6,348,643	0	23,155	0	0	3.800	4.260	MS	82,333	247,000	09/04/2013.	09/01/2022.
67103H AD 9	OREILLY AUTOMOTIVE INC.	LS		1,2	2FE	9,999,200	102.829	10,282,900	10,000,000	9,999,415	0	78	0	0	3.850	3.850	JD	17,111	385,000	06/17/2013.	06/15/2023.
67103H AE 7	OREILLY AUTOMOTIVE INC.	LS		2	2FE	1,996,640	99.346	1,986,920	2,000,000	1,996,883	0	243	0	0	3.550	3.570	MS	20,906	36,881	03/01/2016.	03/15/2026.
677050 AC 0	OGLETHORPE POWER CORPORATION.			1	1FE	12,671,796	117.258	16,298,862	13,900,000	13,034,872	0	55,468	0	0	6.191	7.050	JJ	430,275	860,549	09/23/2008.	01/01/2031.
677050 AG 1	OGLETHORPE POWER CORPORATION.			1	1FE	34,465,832	118.277	38,357,231	32,430,000	34,260,911	0	(41,790)	0	0	5.950	5.500	MN	321,598	1,929,585	05/01/2012.	11/01/2039.
678858 AZ 4	OKLAHOMA GAS & ELECTRIC COMPANY.			1	1FE	22,268,178	118.410	24,587,837	20,765,000	21,760,049	0	(65,954)	0	0	6.650	6.020	JJ	636,736	1,380,873	01/30/2007.	07/15/2027.
678858 BH 3	OKLAHOMA GAS & ELECTRIC CO.			1	1FE	16,319,100	124.245	18,636,750	15,000,000	16,174,883	0	(27,921)	0	0	6.450	5.800	FA	403,125	967,500	01/27/2011.	02/01/2038.
681919 BA 3	OMNICOM GROUP INC.			1,2	2FE	9,980,370	100.581	10,058,100	10,000,000	9,984,060	0	1,726	0	0	3.650	3.670	MN	60,833	365,000	10/22/2014.	11/01/2024.
68217F AA 0	OMNICOM GROUP INC.			1,2	2FE	3,679,350	98.967	3,517,287	3,554,000	3,671,681	0	(7,669)	0	0	3.600	3.170	AO	27,010	67,171	04/18/2016.	04/15/2026.
68218X AC 6	ON LOCATION EVENTS, LLC TERM LOAN.				4Z	2,261,884	99.000	2,261,884	2,284,731	2,262,699	0	815	0	0	5.250	5.550	MON	28,170	0	10/18/2016.	09/29/2021.
68233J AF 1	ONCOR ELECTRIC DELIVERY.			1	1FE	29,143,656	144.034	32,616,499	22,645,000	28,509,752	0	(139,275)	0	0	7.500	5.440	MS	566,125	1,698,375	05/09/2012.	09/01/2038.
68233J AH 7	ONCOR ELECTRIC DELIVERY.			1	1FE	9,852,945	115.964	11,510,587	9,926,000	9,860,380	0	1,358	0	0	5.250	5.290	MS	131,726	521,115	09/08/2010.	09/30/2040.
68233J AH 7	ONCOR ELECTRIC DELIVERY.	LS		1	1FE	73,455	115.964	85,813	74,000	73,511	0	10	0	0	5.250	5.290	MS	982	3,885	09/08/2010.	09/30/2040.
68233J AR 5	ONCOR ELECTRIC DELIVERY.			1,2	1FE	14,937,200	106.798	16,019,700	15,000,000	14,963,032	0	5,964	0	0	4.100	4.150	JD	51,250	615,000	05/16/2012.	06/01/2022.
682680 AR 4	ONEOK INC.			1,2	3FE	985,220	115.000	1,150,000	1,000,000	987,174	0	1,436	0	0	7.500	7.750	MS	25,000	77,083	08/18/2015.	09/01/2023.
68389X AM 7	ORACLE CORP.			1	1FE	40,360,650	116.211	46,484,400	40,000,000	40,322,287	0	(7,071)	0	0	5.375	5.310	JJ	991,389	2,150,000	06/21/2011.	07/15/2040.
68389X AW 5	ORACLE CORPORATION.			1,2	1FE	9,862,165	102.099	10,074,108	9,867,000	9,862,367	0	84	0	0	4.500	4.500	JJ	213,374	444,015	06/30/2014.	07/08/2044.
68389X AW 5	ORACLE CORPORATION.	LS		1,2	1FE	132,935	102.099	135,792	133,000	132,938	0	1	0	0	4.500	4.500	JJ	2,876	5,985	06/30/2014.	07/08/2044.
68557N AC 7	ORBITAL ATK INC.			1,2	3FE	2,000,000	103.000	2,060,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	AO	27,500	110,611	09/22/2015.	10/01/2023.
688239 AE 2	OSHKOSH CORP.			1,2	3FE	2,090,000	102.000	2,040,000	2,000,000	2,073,489	0	(10,065)	0	0	5.375	4.680	MS	35,833	107,500	04/22/2015.	03/01/2025.
68964* AE 1	OTTER TAIL POWER COMPANY SERIES D.			1	2	16,413,015	110.672	20,474,309	18,500,000	16,663,444	0	36,925	0	0	6.470	7.410	FA	452,181	1,196,950	02/07/2008.	08/20/2037.
693506 BC 0	PPG INDUSTRIES INC.			1	1FE	31,170,792	138.991	42,253,264	30,400,000	31,067,271	0	(15,555)	0	0	7.700	7.470	MS	689,236	2,340,800	11/18/2008.	03/15/2038.
69351U AN 3	PPL ELECTRIC UTILITIES.			1,2	1FE	8,861,680	115.831	9,266,480	8,000,000	8,809,958	0	(18,397)	0	0	5.200	4.500	JJ	191,822	416,000	01/17/2014.	07/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69351U AR 4	PPL ELECTRIC UTILITIES			1,2	1FE	18,264,410	111.501	20,070,180	18,000,000	18,248,528	0	(4,906)	0	0	4.750	4.650	JJ	394,250	855,000	07/11/2013.	07/15/2043.
69362B AJ 1	PSEG POWER LLC			1	2FE	14,251,674	122.079	11,902,704	9,750,001	13,488,680	0	(177,662)	0	0	8.625	4.860	AO	177,531	840,938	04/20/2012.	04/15/2031.
69362B AJ 1	PSEG POWER LLC	LS		1	2FE	365,426	122.079	305,196	249,999	345,862	0	(4,555)	0	0	8.625	4.860	AO	4,552	21,562	04/20/2012.	04/15/2031.
694308 GQ 4	PACIFIC GAS & ELECTRIC			1	2FE	17,187,826	127.299	20,641,533	16,215,000	17,080,786	0	(18,857)	0	0	6.250	5.810	MS	337,812	1,013,438	06/02/2010.	03/01/2039.
694308 GQ 4	PACIFIC GAS & ELECTRIC	LS		1	2FE	844,598	127.299	1,024,757	805,000	840,205	0	(757)	0	0	6.250	5.890	MS	16,771	50,312	06/02/2010.	03/01/2039.
694308 GS 0	PACIFIC GAS & ELECTRIC			1	2FE	23,751,000	117.128	29,282,000	25,000,000	23,890,572	0	22,718	0	0	5.400	5.750	JJ	622,500	1,350,000	02/08/2010.	01/15/2040.
694308 HA 8	PACIFIC GAS & ELECTRIC			1,2	2FE	11,395,823	93.839	10,768,025	11,475,000	11,402,653	0	1,649	0	0	3.750	3.780	FA	162,563	430,313	11/28/2012.	08/15/2042.
694476 AA 0	PACIFIC LIFECORP			1	2FE	24,773,901	120.576	28,184,640	23,375,000	24,457,306	0	(36,551)	0	0	6.600	6.150	MS	454,254	1,542,750	06/07/2007.	09/15/2033.
70109H AM 7	PARKER HANNIFIN CORP			1,2	1FE	20,019,900	102.182	20,436,400	20,000,000	20,018,404	0	(725)	0	0	4.200	4.190	MN	93,333	840,000	11/18/2014.	11/21/2034.
70109H AN 5	PARKER HANNIFIN CORP			1,2	1FE	9,261,852	105.632	9,765,678	9,245,000	9,261,240	0	(304)	0	0	4.450	4.430	MN	45,711	411,403	11/19/2014.	11/21/2044.
70109H AN 5	PARKER HANNIFIN CORP	LS		1,2	1FE	9,801,538	105.632	10,304,402	9,755,000	9,799,835	0	(830)	0	0	4.450	4.420	MN	48,233	434,098	11/19/2014.	11/21/2044.
705322 AK 1	PEDERNALES ELECTRIC COOPERATIVE INC				1FE	9,876,120	112.309	13,477,080	12,000,000	10,393,506	0	82,321	0	0	6.202	8.000	MN	95,097	744,240	10/22/2008.	11/15/2032.
708653 AA 8	PENN-AMER WATER CO				1	22,630,740	131.404	22,338,680	17,000,000	21,206,392	0	(338,773)	0	0	7.800	4.600	MS	442,000	1,326,000	06/06/2012.	09/01/2026.
709629 AP 4	PENTAIR FINANCE SA			1,2	2FE	14,987,621	102.571	15,385,650	15,000,000	14,988,921	0	1,012	0	0	4.650	4.660	MS	203,438	695,562	09/10/2015.	09/15/2025.
713448 CQ 9	PEPSICO INC			1,2	1FE	4,893,385	103.273	5,060,377	4,900,000	4,893,637	0	118	0	0	4.250	4.250	AO	39,915	208,250	10/17/2014.	10/22/2044.
713448 CQ 9	PEPSICO INC	LS		1,2	1FE	99,865	103.273	103,273	100,000	99,870	0	2	0	0	4.250	4.250	AO	815	4,250	10/17/2014.	10/22/2044.
713448 DF 2	PEPSICO INC			1,2	1FE	1,304,981	98.570	1,287,324	1,306,000	1,305,057	0	76	0	0	2.850	2.850	FA	13,131	18,611	02/19/2016.	02/24/2026.
713448 DF 2	PEPSICO INC	LS		1,2	1FE	6,717,335	98.570	6,598,276	6,694,000	6,715,538	0	(1,797)	0	0	2.850	2.800	FA	67,303	95,389	02/19/2016.	02/24/2026.
717081 CY 7	PFIZER INC			1	1FE	30,847,550	144.449	36,112,250	25,000,000	30,187,327	0	(116,582)	0	0	7.200	5.560	MS	530,000	1,800,000	06/21/2011.	03/15/2039.
718546 AC 8	PHILLIPS 66			1	2FE	11,522,342	107.372	11,435,118	10,650,000	11,163,621	0	(88,257)	0	0	4.300	3.290	AO	114,488	457,950	09/13/2012.	04/01/2022.
718546 AH 7	PHILLIPS 66			1	2FE	8,401,565	118.406	8,702,841	7,350,000	8,325,470	0	(18,992)	0	0	5.875	4.950	MN	71,969	431,813	07/24/2012.	05/01/2042.
718546 AH 7	PHILLIPS 66	LS		1	2FE	14,459,836	118.406	14,978,359	12,650,000	14,328,870	0	(32,688)	0	0	5.875	4.950	MN	123,865	743,188	07/24/2012.	05/01/2042.
718549 AA 6	PHILLIPS 66 PARTNERS LP			1,2	2FE	3,000,000	99.692	2,990,760	3,000,000	3,000,000	0	0	0	0	2.646	2.640	FA	29,988	79,380	02/18/2015.	02/15/2020.
718549 AB 4	PHILLIPS 66 PARTNERS LP			1,2	2FE	4,445,818	97.937	4,355,257	4,446,999	4,445,993	0	105	0	0	3.605	3.600	FA	60,563	160,314	03/27/2015.	02/15/2025.
718549 AB 4	PHILLIPS 66 PARTNERS LP	LS		1,2	2FE	4,554,412	97.937	4,459,073	4,553,001	4,554,274	0	(133)	0	0	3.605	3.600	FA	62,007	164,136	03/27/2015.	02/15/2025.
718549 AC 2	PHILLIPS 66 PARTNERS LP			1,2	2FE	1,999,060	92.850	1,857,000	2,000,000	1,999,066	0	6	0	0	4.680	4.680	FA	35,360	93,600	02/18/2015.	02/15/2045.
72650R AR 3	PLAINS ALL AMER PIPELINE			1	2FE	10,238,752	109.148	9,314,690	8,534,000	10,059,440	0	(42,454)	0	0	6.650	5.200	JJ	261,686	567,511	05/02/2012.	01/15/2037.
72650R AR 3	PLAINS ALL AMER PIPELINE	LS		1	2FE	559,088	109.148	508,630	466,000	549,297	0	(2,318)	0	0	6.650	5.200	JJ	14,289	30,989	05/02/2012.	01/15/2037.
72650R BD 3	PLAINS ALL AMER PIPELINE			1,2	2FE	4,690,224	98.867	4,646,749	4,700,000	4,693,203	0	860	0	0	3.850	3.870	AO	38,201	180,950	08/08/2013.	10/15/2023.
72650R BD 3	PLAINS ALL AMER PIPELINE	LS		1,2	2FE	299,376	98.867	296,601	300,000	299,566	0	55	0	0	3.850	3.870	AO	2,438	11,550	08/08/2013.	10/15/2023.
72650R BF 8	PLAINS ALL AMERICAN PIPELINE LP			1,2	2FE	4,992,100	95.751	4,787,550	5,000,000	4,993,893	0	663	0	0	3.600	3.610	MN	30,000	180,000	09/02/2014.	11/01/2024.
73102Q AA 4	POLAR TANKERS INC			1	2FE	25,035,500	109.160	27,290,000	25,000,000	25,030,060	0	(1,397)	0	0	5.951	5.930	MN	210,765	1,487,750	02/04/2010.	05/10/2037.
737679 DC 1	POTOMAC ELEC PWR CO			1	1FE	15,994,932	147.602	17,808,181	12,065,000	15,546,473	0	(79,195)	0	0	7.900	5.600	JD	42,362	953,135	06/01/2010.	12/15/2038.
737679 DG 2	POTOMAC ELECTRIC POWER			1,2	1FE	19,873,533	103.394	20,575,406	19,900,000	19,879,951	0	2,396	0	0	3.600	3.610	MS	210,940	716,400	03/11/2014.	03/15/2024.
737679 DG 2	POTOMAC ELECTRIC POWER	LS		1,2	1FE	99,867	103.394	103,394	100,000	99,899	0	12	0	0	3.600	3.610	MS	1,060	3,600	03/11/2014.	03/15/2024.
73931N AG 5	POWER SERVICES HOLDING COMPANY REVOLVER				3FE	140,461	99.000	139,057	140,461	140,461	0	0	0	0	6.250	6.250	MON	13,141	450	12/01/2016.	08/25/2021.
73931N AH 3	POWER SERVICES HOLDING COMPANY TERM LOAN				3FE	5,616,505	99.000	5,616,505	5,673,237	5,619,738	0	3,233	0	0	6.250	6.570	MON	36,443	71,942	09/13/2016.	08/25/2021.
74005P BD 5	PRAXAIR INC			1,2	1FE	9,983,800	92.906	9,290,600	10,000,000	9,984,853	0	353	0	0	3.550	3.550	MN	53,250	355,000	01/29/2015.	11/07/2042.
74056T AB 0	PREMIER RESEARCH TERM LOAN				4Z	3,567,832	99.000	3,567,832	3,603,871	3,568,055	0	223	0	0	6.000	6.240	FMAN	20,422	0	11/18/2016.	10/31/2022.
74056T AC 8	PREMIER RESEARCH REVOLVER				4Z	227,613	98.000	223,061	227,613	227,613	0	0	0	0	6.000	6.000	FMAN	8,877	228	12/05/2016.	10/31/2021.
741503 AW 6	PRICELINE GROUP INC			1,2	2FE	3,081,085	99.722	3,027,560	3,036,000	3,074,004	0	(4,071)	0	0	3.650	3.460	MS	32,629	110,814	03/19/2015.	03/15/2025.
741503 AW 6	PRICELINE GROUP INC	LS		1,2	2FE	1,993,165	99.722	1,958,540	1,964,000	1,988,585	0	(2,633)	0	0	3.650	3.460	MS	21,108	71,686	03/19/2015.	03/15/2025.
741503 AZ 9	PRICELINE GROUP INC			1,2	2FE	7,545,711	98.900	7,466,950	7,550,000	7,545,979	0	268	0	0	3.600	3.600	JD	22,650	141,940	05/18/2016.	06/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
741503 AZ 9	PRICELINE GROUP INC.	LS		1,2	2FE	2,445,272	98.900	2,423,050	2,450,000	2,445,529	0	257	0	0	3.600	3.620	JD	7,350	46,060	05/18/2016.	06/01/2026.
7425A0 BC 3	PRINCIPAL LIFE GLOBAL FUNDING I.				1FE	28,774,250	122.554	35,540,660	29,000,000	28,827,852	0	5,683	0	0	6.125	6.180	AO	374,986	1,776,250	07/07/2004.	10/15/2033.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.				1FE	7,581,463	115.653	7,951,780	6,875,550	7,023,756	0	(58,843)	0	0	9.360	8.280	JJ	321,776	643,551	07/16/1996.	01/01/2021.
744448 CK 5	PUBLIC SERVICE COLORADO.			1,2	1FE	22,287,700	104.514	22,993,080	22,000,000	22,275,533	0	(5,577)	0	0	4.300	4.220	MS	278,544	946,000	09/10/2014.	03/15/2044.
744542 AC 5	PUBLIC SERVICE OF NEW MEXICO CO.			1,2	2FE	14,210,385	103.666	14,772,405	14,250,000	14,214,917	0	3,361	0	0	3.850	3.880	FA	228,594	533,385	08/06/2015.	08/01/2025.
74456Q AZ 9	PUBLIC SVC ELEC GAS CO.			1,2	1FE	9,480,096	99.834	9,805,695	9,822,000	9,496,446	0	7,142	0	0	3.950	4.160	MN	64,661	387,969	09/10/2014.	05/01/2042.
74456Q AZ 9	PUBLIC SVC ELEC GAS CO.	LS		1,2	1FE	171,804	99.834	177,705	178,000	172,100	0	129	0	0	3.950	4.160	MN	1,172	7,031	09/10/2014.	05/01/2042.
745332 BL 9	PUGET SOUND ENERGY INC.			1	1FE	9,246,400	127.296	12,729,600	10,000,000	9,415,774	0	28,083	0	0	7.000	7.750	AO	147,778	700,000	05/27/2009.	03/09/2029.
745332 BU 9	PUGET SOUND ENERGY INC.			1	1FE	27,502,864	115.712	29,043,712	25,100,000	27,233,565	0	(81,848)	0	0	5.483	4.720	JD	114,686	1,376,233	01/11/2013.	06/01/2035.
745332 CB 0	PUGET SOUND ENERGY INC.			1	1FE	19,830,600	122.008	24,401,600	20,000,000	19,848,678	0	3,014	0	0	5.795	5.850	MS	341,261	1,159,000	03/10/2010.	03/15/2040.
745867 AW 1	PULTE GROUP INC.			1,2	3FE	5,000,000	99.250	4,962,500	5,000,000	5,000,000	0	0	0	0	5.500	5.500	MS	91,667	137,500	02/25/2016.	03/01/2026.
747262 AU 7	QVC INC.			1,2	2FE	939,110	96.123	961,230	1,000,000	943,486	0	4,376	0	0	4.450	5.310	FA	16,811	22,250	03/11/2016.	02/15/2025.
747525 AF 0	QUALCOMM INCORPORATED.			1,2	1FE	231,165	101.752	236,065	232,000	231,281	0	73	0	0	3.450	3.490	MN	912	8,004	05/13/2015.	05/20/2025.
747525 AF 0	QUALCOMM INCORPORATED.	LS		1,2	1FE	14,714,835	101.752	15,026,735	14,768,000	14,722,223	0	4,624	0	0	3.450	3.490	MN	58,026	509,496	05/13/2015.	05/20/2025.
747525 AJ 2	QUALCOMM INCORPORATED.			1,2	1FE	14,934,300	105.712	15,856,800	15,000,000	14,937,646	0	2,101	0	0	4.650	4.680	MN	79,438	697,500	05/13/2015.	05/20/2035.
755111 BU 4	RAYTHEON COMPANY.			1	1FE	14,133,810	112.452	15,743,280	14,000,000	14,127,626	0	(3,176)	0	0	4.875	4.800	AO	144,083	682,500	03/19/2014.	10/15/2040.
755111 BW 0	RAYTHEON CO.			1	1FE	18,488,654	110.106	20,135,084	18,287,000	18,480,329	0	(4,441)	0	0	4.700	4.620	JD	38,200	859,489	06/20/2014.	12/15/2041.
755111 BW 0	RAYTHEON CO.	LS		1	1FE	213,486	110.106	234,526	213,000	213,467	0	(10)	0	0	4.700	4.680	JD	445	10,011	06/20/2014.	12/15/2041.
755111 BZ 3	RAYTHEON CO.			1,2	1FE	16,855,168	102.185	17,295,833	16,926,000	16,857,999	0	1,252	0	0	4.200	4.220	JD	31,595	710,892	11/24/2014.	12/15/2044.
755111 BZ 3	RAYTHEON CO.	LS		1,2	1FE	73,449	102.185	75,617	74,000	73,470	0	10	0	0	4.200	4.240	JD	138	3,108	11/24/2014.	12/15/2044.
758203 AA 1	REED ELSEVIER INC.		C		2FE	10,374,900	113.515	11,351,500	10,000,000	10,199,890	0	(23,004)	0	0	6.625	6.250	AO	139,861	662,500	01/19/2007.	10/15/2023.
760759 AR 1	REPUBLIC SERVICES INC.			1,2	2FE	6,984,950	95.865	6,710,550	7,000,000	6,985,574	0	624	0	0	2.900	2.920	JJ	99,244	0	06/20/2016.	07/01/2026.
776743 AD 8	ROPER TECHNOLOGIES INC.			1,2	2FE	33,457,967	100.771	33,632,321	33,375,000	33,457,711	0	(256)	0	0	3.800	3.760	JD	42,275	0	12/15/2016.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC.	LS		1,2	2FE	1,634,799	100.771	1,637,529	1,625,000	1,634,770	0	(28)	0	0	3.800	3.720	JD	2,058	0	12/15/2016.	12/15/2026.
783549 AZ 1	RYDER SYSTEM INC.			1	2FE	10,971,600	121.214	12,424,435	10,250,000	10,756,237	0	(41,400)	0	0	6.950	6.220	JD	59,365	712,375	12/09/2010.	12/01/2025.
78408L AC 1	SC JOHNSON & SON INC.			1,2	1FE	9,955,200	100.435	10,043,500	10,000,000	9,956,881	0	786	0	0	4.350	4.370	MS	109,958	435,000	09/30/2014.	09/30/2044.
78409V AB 0	S+P GLOBAL INC.			1	2FE	50,193,123	118.807	55,827,409	46,990,000	49,810,569	0	(68,619)	0	0	6.550	6.030	MN	393,280	3,077,845	09/02/2010.	11/15/2037.
78409V AD 6	S+P GLOBAL INC.			1,2	2FE	997,830	102.738	1,027,380	1,000,000	998,148	0	181	0	0	4.000	4.020	JD	1,778	40,000	06/11/2015.	06/15/2025.
78409V AL 8	S&P GLOBAL INC.			1,2	2FE	4,695,450	93.501	4,675,050	5,000,000	4,696,637	0	1,187	0	0	2.950	3.670	JJ	40,563	0	12/09/2016.	01/22/2027.
78442F DV 7	NAVIENT CORP.			2	3FE	21,242,000	96.464	24,116,000	25,000,000	21,242,000	0	0	0	0	6.150	6.150	MS	474,063	1,537,500	03/02/2006.	03/10/2021.
790849 AN 3	ST JUDE MEDICAL INC.			1,2	1FE	2,679,416	100.746	2,619,396	2,600,000	2,673,229	0	(6,187)	0	0	3.875	3.480	MS	29,665	98,511	02/23/2016.	09/15/2025.
80372@ AB 6	SARNOVA HC LLC TERM LOAN.				4	8,017,164	99.500	8,057,655	8,098,146	8,027,865	0	10,701	0	0	5.750	6.030	MON	85,426	372,378	02/17/2016.	01/28/2022.
80589M AD 4	SCANA CORPORATION.			1,2	2FE	24,343,822	104.570	23,831,503	22,790,000	23,573,832	0	(172,086)	0	0	4.750	3.840	MN	138,323	1,082,525	03/06/2012.	05/15/2021.
80589M AD 4	SCANA CORPORATION.	LS		1,2	2FE	224,318	104.570	219,597	210,000	217,223	0	(1,586)	0	0	4.750	3.840	MN	1,275	9,975	03/06/2012.	05/15/2021.
806605 AG 6	MERCK & CO INC.			1	1FE	17,281,513	130.068	19,910,809	15,308,000	16,898,479	0	(63,646)	0	0	6.500	5.480	JD	82,918	995,020	03/20/2012.	12/01/2033.
806605 AG 6	MERCK & CO INC.	LS		1	1FE	143,974	130.068	184,697	142,000	142,445	0	(14)	0	0	6.500	6.460	JD	769	9,230	03/20/2012.	12/01/2033.
806854 AH 8	SCHLUMBERGER INVESTMENT.			1,2	1FE	19,932,000	104.748	20,949,600	20,000,000	19,950,338	0	6,197	0	0	3.650	3.690	JD	60,833	730,000	11/25/2013.	12/01/2023.
81413P AG 0	SECURITY CAPITAL GROUP.			1	1FE	18,638,830	131.898	22,422,660	17,000,000	18,071,217	0	(59,922)	0	0	7.700	6.890	JD	58,178	1,309,000	10/17/2002.	06/15/2028.
824348 AL 0	SHERWIN-WILLIAMS CO.			1	1FE	35,102,520	124.632	44,867,520	36,000,000	35,470,198	0	31,065	0	0	7.375	7.560	FA	1,106,250	2,655,000	04/24/2009.	02/01/2027.
824348 AQ 9	SHERWIN-WILLIAMS CO.			1,2	1FE	5,969,820	90.930	5,455,800	6,000,000	5,972,170	0	599	0	0	4.000	4.020	JD	10,667	240,000	12/04/2012.	12/15/2042.
82967N AU 2	SIRIUS XM RADIO INC.			1,2	3FE	3,082,500	99.500	2,985,000	3,000,000	3,068,051	0	(9,022)	0	0	5.375	4.950	AO	34,042	161,250	04/22/2015.	04/15/2025.
83285# AA 6	SMYTH COMPANIES LLC REVOLVER.				3FE	1,092,425	99.500	1,086,963	1,092,425	1,092,425	0	0	0	0	5.500	5.500	MON	4,094	11,757	12/16/2016.	09/25/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83285# AB 4	SMYTH COMPANIES LLC TERM LOAN				3FE	4,729,926	99.500	4,729,926	4,753,695	4,734,701	0	3,919	0	0	5.500	5.690	MON	72,571	255,686	10/14/2015.	09/25/2020.
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS CO			1	1FE	18,940,588	118.596	19,383,330	16,344,000	18,534,124	0	(90,602)	0	0	5.800	4.600	JJ	437,111	947,952	02/17/2012.	01/15/2033.
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO			1,2	1FE	10,533,800	101.371	10,137,100	10,000,000	10,488,265	0	(11,450)	0	0	4.350	4.030	FA	181,250	435,000	09/17/2012.	02/01/2042.
842400 FT 5	SOUTHERN CALIFORNIA EDISON COMPANY			1,2	1FE	4,805,350	98.750	4,937,500	5,000,000	4,815,335	0	4,175	0	0	3.900	4.130	JD	16,250	195,000	08/01/2014.	12/01/2041.
842400 FZ 1	SOUTHERN CALIFORNIA EDISON COMPANY			1,2	1FE	15,002,200	110.270	16,540,500	15,000,000	15,002,165	0	(68)	0	0	4.650	4.640	AO	174,375	697,500	10/09/2013.	10/01/2043.
842400 GE 7	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	4,419,962	94.590	4,196,958	4,437,000	4,420,663	0	331	0	0	3.600	3.620	FA	66,555	159,732	01/13/2015.	02/01/2045.
842400 GE 7	SOUTHERN CALIFORNIA EDISON CO	LS		1,2	1FE	1,556,998	94.590	1,478,442	1,563,000	1,557,245	0	117	0	0	3.600	3.620	FA	23,445	56,268	01/13/2015.	02/01/2045.
84250Q AU 7	SOUTHERN CALIFORNIA WATER COMPANY				1FE	19,981,208	131.285	22,187,165	16,900,000	19,342,802	0	(107,191)	0	0	7.875	6.300	JD	110,906	1,330,875	10/27/2009.	12/01/2030.
844741 AN 8	SOUTHWEST AIRLINES CO			1	2FE	31,614,060	125.311	37,593,300	30,000,000	31,038,172	0	(71,453)	0	0	7.375	6.870	MS	737,500	2,212,500	10/28/2005.	03/01/2027.
844741 AU 2	SOUTHWEST AIRLINES CO			1	1FE	8,099,834	104.957	7,590,484	7,231,994	7,376,741	0	(79,684)	0	0	8.000	6.710	JJ	287,673	578,560	03/03/2003.	01/02/2021.
84755T AE 7	SPECTRA ENERGY CAPITAL			1,2	2FE	19,935,400	96.672	19,334,400	20,000,000	19,957,748	0	6,034	0	0	3.300	3.330	MS	194,333	660,000	02/25/2013.	03/15/2023.
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER				4FE	69,328	98.000	67,941	69,328	69,328	0	0	0	0	6.000	6.000	MON	4,670	0	12/20/2016.	12/22/2020.
84763* AB 7	SPECTRUM ACQUISITION LLC DDTL				4FE	432,156	98.750	426,754	432,156	432,156	0	0	0	0	6.000	6.000	MON	720	9,877	08/22/2016.	12/22/2021.
84763* AC 5	SPECTRUM ACQUISITION LLC TERM LOAN				4FE	5,051,067	99.000	5,051,067	5,102,088	5,057,924	0	6,857	0	0	6.000	6.280	MON	8,503	290,140	01/12/2016.	12/22/2021.
852060 AG 7	SPRINT CAPITAL CORP			1	4FE	14,453,718	105.875	17,691,183	16,709,500	14,453,718	0	0	0	0	6.900	6.650	MN	192,159	1,152,956	06/22/2006.	05/01/2019.
852060 AG 7	SPRINT CAPITAL CORP	LS		1	4FE	683,782	105.875	836,942	790,500	683,782	0	0	0	0	6.900	6.650	MN	9,091	54,544	06/22/2006.	05/01/2019.
852060 AT 9	SPRINT CAPITAL CORP			1	4FE	434,753	110.000	557,700	507,000	434,753	0	0	0	0	8.750	6.810	MS	13,062	44,363	04/21/2006.	03/15/2032.
852060 AT 9	SPRINT CAPITAL CORP	LS		1	4FE	3,852,748	110.000	4,942,300	4,493,000	3,852,748	0	0	0	0	8.750	6.810	MS	115,757	393,138	04/21/2006.	03/15/2032.
854502 AA 9	STANLEY BLACK			1	1FE	14,988,750	109.078	16,361,700	15,000,000	14,989,880	0	214	0	0	5.200	5.200	MS	260,000	780,000	08/31/2010.	09/01/2040.
855244 AD 1	STARBUCKS CORP			1,2	1FE	28,163,830	106.697	29,875,160	28,000,000	28,117,019	0	(15,730)	0	0	3.850	3.770	AO	269,500	1,078,000	11/01/2013.	10/01/2023.
864486 AJ 4	SUBURBAN PROPANE PARTNERS LP			1,2	3FE	2,010,000	101.500	2,030,000	2,000,000	2,008,537	0	(1,128)	0	0	5.750	5.660	MS	38,333	115,000	07/08/2015.	03/01/2025.
86787E AM 9	SUNTRUST BANK				2FE	14,901,450	106.076	15,911,400	15,000,000	14,984,033	0	12,254	0	0	7.250	7.340	MS	320,208	1,087,500	03/12/2008.	03/15/2018.
871829 AJ 6	SYSCO CORPORATION			1	2FE	33,574,347	109.351	29,762,062	27,217,000	32,820,035	0	(201,743)	0	0	5.375	3.820	MS	406,365	1,462,914	01/11/2013.	09/21/2035.
871829 AJ 6	SYSCO CORPORATION	LS		1	2FE	349,103	109.351	309,463	283,000	341,260	0	(2,098)	0	0	5.375	3.820	MS	4,225	15,211	01/11/2013.	09/21/2035.
87264A AN 5	T-MOBILE USA INC			1,2	3FE	4,175,000	106.875	4,275,000	4,000,000	4,141,208	0	(20,627)	0	0	6.375	5.630	MS	85,000	255,000	04/21/2015.	03/01/2025.
87282# AB 8	TIDEL ENGINEERING LP TERM LOAN				4	2,093,119	99.000	2,093,119	2,114,262	2,096,765	0	3,646	0	0	5.750	6.060	MON	17,374	112,291	01/04/2016.	02/26/2021.
87612B AM 4	TARGA RESOURCES PARTNERS LP/TARGA			1,2	3FE	2,970,000	101.000	3,030,000	3,000,000	2,974,984	0	3,234	0	0	5.250	5.400	MN	26,250	157,500	07/01/2015.	05/01/2023.
87612E AR 7	TARGET CORPORATION			1	1FE	9,634,520	133.630	12,694,850	9,500,000	9,616,024	0	(2,622)	0	0	6.500	6.390	AO	130,361	617,500	10/05/2007.	10/15/2037.
87612E AR 7	TARGET CORPORATION	LS		1	1FE	507,080	133.630	668,150	500,000	506,107	0	(138)	0	0	6.500	6.390	AO	6,861	32,500	10/05/2007.	10/15/2037.
87612E AU 0	TARGET CORP			1	1FE	40,644,779	139.621	47,891,399	34,301,000	39,871,997	0	(135,333)	0	0	7.000	5.660	JJ	1,107,160	2,401,070	03/07/2011.	01/15/2038.
87612E AU 0	TARGET CORP	LS		1	1FE	835,221	139.621	975,951	699,000	817,831	0	(2,903)	0	0	7.000	5.610	JJ	22,562	48,930	03/07/2011.	01/15/2038.
879369 AE 6	TELEFLEX INCORPORATED			1,2	3FE	3,015,000	99.000	2,970,000	3,000,000	3,014,073	0	(927)	0	0	4.875	4.790	JD	12,188	79,219	05/11/2016.	06/01/2026.
88037E AJ 0	TENNECO INC			1,2	3FE	5,078,375	103.280	5,060,720	4,900,000	5,047,000	0	(20,896)	0	0	5.375	4.780	JD	11,706	263,375	07/07/2015.	12/15/2024.
880451 AU 3	TENNESSEE GAS PIPELINE				2FE	30,486,895	120.895	38,081,925	31,500,000	30,645,045	0	16,736	0	0	7.625	7.890	AO	600,469	2,401,875	04/15/2002.	04/01/2037.
881609 AZ 4	TESORO CORP			1,2	3FE	5,050,000	103.750	5,187,500	5,000,000	5,037,554	0	(8,866)	0	0	5.375	5.150	AO	67,188	268,750	07/08/2015.	10/01/2022.
883556 BC 5	THERMO FISHER SCIENTIFIC INC			1,2	2FE	9,286,927	100.098	9,064,874	9,055,999	9,200,194	0	(22,564)	0	0	3.150	2.850	JJ	131,538	285,264	12/21/2012.	01/15/2023.
883556 BC 5	THERMO FISHER SCIENTIFIC INC	LS		1,2	2FE	968,073	100.098	944,926	944,001	959,032	0	(2,352)	0	0	3.150	2.850	JJ	13,712	29,736	12/21/2012.	01/15/2023.
884903 BV 6	THOMSON REUTERS CORPORATION			1,2	2FE	22,841,007	97.142	21,892,108	22,536,192	22,830,687	0	(10,320)	0	0	3.350	3.180	MN	96,467	390,064	10/14/2016.	05/15/2026.
884903 BV 6	THOMSON REUTERS CORPORATION	LS		1,2	2FE	2,491,403	97.142	2,393,392	2,463,808	2,490,186	0	(1,216)	0	0	3.350	3.210	MN	10,546	42,644	10/14/2016.	05/15/2026.
88635G AD 4	TIDEL ENGINEERING TERM LOAN				4FE	1,375,143	99.000	1,375,143	1,389,033	1,375,574	0	431	0	0	6.250	6.610	FMAN	8,681	0	11/01/2016.	02/26/2021.
887315 AM 1	TIME WARNER COMPANIES INC				2FE	22,950,000	128.245	25,649,000	20,000,000	21,372,540	0	(171,134)	0	0	9.150	7.710	FA	762,500	1,830,000	03/14/2002.	02/01/2023.
887317 AL 9	TIME WARNER INC			1	2FE	19,422,120	116.678	19,590,236	16,790,000	19,204,536	0	(53,045)	0	0	6.250	5.170	MS	268,174	1,049,375	10/16/2012.	03/29/2041.
887317 AL 9	TIME WARNER INC	LS		1	2FE	635,340	116.678	700,068	600,000	632,447	0	(598)	0	0	6.250	5.830	MS	9,583	37,500	10/16/2012.	03/29/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89049# AA 0	TOOLING ACQUISITION TECHNICS IND TERM LO				3FE	3,818,579	98.500	3,799,294	3,857,151	3,825,146	0	5,334	0	0	5.250	5.520	MON	6,188	212,098	10/07/2015.	09/21/2021.
89049# AB 8	TOOLING ACQUISITION TECHNICS IND REVOLVE				3FE	333,819	98.500	328,812	333,819	333,819	0	0	0	0	5.250	5.250	MON	2,507	11,179	06/08/2016.	09/21/2021.
891906 AC 3	TOTAL SYSTEM SERVICES INC			1,2	2FE	21,077,564	107.752	21,772,369	20,206,000	21,028,408	0	(49,156)	0	0	4.800	4.250	AO	242,472	522,662	04/27/2016.	04/01/2026.
891906 AC 3	TOTAL SYSTEM SERVICES INC	LS		1,2	2FE	4,656,474	107.752	4,815,437	4,469,000	4,645,647	0	(10,827)	0	0	4.800	4.260	AO	53,628	115,598	04/27/2016.	04/01/2026.
893830 AT 6	TRANSOCEAN INC			1	4FE	10,120,386	77.500	7,245,475	9,349,000	10,034,669	0	(15,377)	0	0	6.800	6.170	MS	187,188	635,732	05/04/2010.	03/15/2038.
893830 AT 6	TRANSOCEAN INC	LS		1	4FE	704,714	77.500	504,525	651,000	698,745	0	(1,071)	0	0	6.800	6.170	MS	13,034	44,268	05/04/2010.	03/15/2038.
893830 AZ 2	TRANSOCEAN INC			1	4FE	6,732,350	90.500	4,525,000	5,000,000	6,682,862	0	35,532	0	0	9.100	6.380	JD	20,222	442,500	10/16/2012.	12/15/2041.
89566E AB 4	TRI-STATE GENERATION & TRANSMISSION			1	1FE	48,141,835	108.640	49,539,840	45,600,000	46,973,115	0	(129,118)	0	0	7.144	6.640	JJ	1,366,409	3,257,664	10/06/2009.	07/31/2033.
896522 AH 2	TRINITY INDUSTRIES INC			1,2	2FE	4,827,250	96.148	4,807,400	5,000,000	4,850,511	0	15,437	0	0	4.550	5.020	AO	56,875	227,500	07/10/2015.	10/01/2024.
90131H BE 4	21ST CENTURY FOX AMERICA				2FE	27,049,518	135.410	27,259,387	20,131,000	26,216,099	0	(198,979)	0	0	8.450	5.690	FA	708,779	1,701,070	07/30/2012.	08/01/2034.
90131H BG 9	21ST CENTURY FOX AMERICA			1	2FE	15,209,799	119.465	16,717,932	13,994,000	15,049,275	0	(30,183)	0	0	6.400	5.740	JD	39,805	895,616	10/26/2010.	12/15/2035.
90131H BG 9	21ST CENTURY FOX AMERICA	LS		1	2FE	56,518	119.465	62,122	52,000	55,921	0	(112)	0	0	6.400	5.740	JD	148	3,328	10/26/2010.	12/15/2035.
90131H BJ 3	21ST CENTURY FOX AMERICA				2FE	8,245,952	136.025	8,705,600	6,400,000	8,058,901	0	(43,308)	0	0	8.150	5.910	AO	107,218	521,600	02/28/2012.	10/17/2036.
90131H BN 4	21ST CENTURY FOX AMERICA			1	2FE	11,340,360	134.333	12,089,970	9,000,000	11,140,545	0	(45,933)	0	0	7.850	5.910	MS	235,500	706,500	02/17/2012.	03/01/2039.
902494 AZ 6	TYSON FOODS INC			1,2	2FE	20,412,700	101.904	20,380,800	20,000,000	20,380,215	0	(14,185)	0	0	4.875	4.710	FA	368,333	975,000	08/07/2014.	08/15/2034.
906548 CH 3	UNION ELECTRIC CO			1	1FE	19,514,101	157.564	22,531,652	14,300,000	18,927,427	0	(100,296)	0	0	8.450	5.830	MS	355,792	1,208,350	07/15/2010.	03/15/2039.
906548 CH 3	UNION ELECTRIC CO	LS		1	1FE	169,659	157.564	196,955	125,000	164,508	0	(848)	0	0	8.450	5.880	MS	3,110	10,562	07/15/2010.	03/15/2039.
907818 DL 9	UNION PACIFIC CORP			1,2	1FE	17,931,886	103.599	17,083,475	16,490,000	17,811,596	0	(31,329)	0	0	4.300	3.800	JD	31,514	709,070	12/03/2012.	06/15/2042.
907818 DP 0	UNION PACIFIC CORP			1,2	1FE	9,572,400	102.993	10,299,300	10,000,000	9,598,946	0	7,843	0	0	4.250	4.510	AO	89,722	425,000	07/17/2013.	04/15/2043.
907818 DU 9	UNION PACIFIC CORP			1,2	1FE	25,029,200	108.896	27,224,000	25,000,000	25,029,909	0	(562)	0	0	4.750	4.740	JD	52,778	1,187,500	10/22/2013.	12/15/2043.
907818 DV 7	UNION PACIFIC CORP			1,2	1FE	9,924,700	105.030	10,503,000	10,000,000	9,944,427	0	6,579	0	0	3.750	3.830	MS	110,417	375,000	01/07/2014.	03/15/2024.
907818 EB 0	UNION PACIFIC CORP			1,2	1FE	1,047,079	94.574	993,274	1,050,261	1,047,302	0	117	0	0	3.375	3.390	FA	14,769	35,446	01/26/2015.	02/01/2035.
907818 EB 0	UNION PACIFIC CORP	LS		1,2	1FE	3,937,771	94.574	3,735,426	3,949,739	3,938,610	0	440	0	0	3.375	3.390	FA	55,543	133,304	01/26/2015.	02/01/2035.
911312 AJ 5	UNITED PARCEL SERVICE			1	1FE	13,512,100	131.554	13,155,400	10,000,000	13,109,424	0	(92,825)	0	0	6.200	4.000	JJ	285,889	620,000	04/26/2012.	01/15/2038.
913017 BT 5	UNITED TECHNOLOGIES CORP			1	1FE	15,304,158	107.040	15,552,912	14,530,000	15,267,675	0	(16,072)	0	0	4.500	4.170	JD	54,488	653,850	08/07/2014.	06/01/2042.
913017 BT 5	UNITED TECHNOLOGIES CORP	LS		1	1FE	1,548,322	107.040	1,573,488	1,470,000	1,544,631	0	(1,626)	0	0	4.500	4.170	JD	5,513	66,150	08/07/2014.	06/01/2042.
91324P BE 1	UNITEDHEALTH GROUP INC			1	1FE	33,569,928	130.806	39,126,691	29,912,000	33,177,020	0	(79,800)	0	0	6.625	5.720	MN	253,213	1,981,670	07/06/2011.	11/15/2037.
91324P BE 1	UNITEDHEALTH GROUP INC	LS		1	1FE	97,872	130.806	115,109	88,000	96,812	0	(213)	0	0	6.625	5.790	MN	745	5,830	07/06/2011.	11/15/2037.
91324P BK 7	UNITEDHEALTH GROUP INC			1	1FE	11,387,535	136.080	11,566,800	8,500,000	11,075,903	0	(70,870)	0	0	6.875	4.610	FA	220,764	584,375	03/13/2012.	02/15/2038.
920355 AH 7	THE VALSPAR CORP			1,2	2FE	3,785,323	95.991	3,642,858	3,795,000	3,786,983	0	851	0	0	3.300	3.330	FA	52,181	125,235	01/15/2015.	02/01/2025.
920355 AH 7	THE VALSPAR CORP	LS		1,2	2FE	204,477	95.991	196,782	205,000	204,567	0	46	0	0	3.300	3.330	FA	2,819	6,765	01/15/2015.	02/01/2025.
920355 AK 0	VALSPAR CORP			1,2	2FE	16,717,510	99.970	16,744,975	16,750,000	16,721,006	0	2,593	0	0	3.950	3.970	JJ	305,083	639,571	07/22/2015.	01/15/2026.
92343V BS 2	VERIZON COMMUNICATIONS			1	2FE	5,990,420	120.651	7,234,736	5,996,416	5,990,922	0	180	0	0	6.400	6.400	MS	112,999	383,771	09/11/2013.	09/15/2033.
92343V BS 2	VERIZON COMMUNICATIONS	LS		1	2FE	2,501,080	120.651	3,020,599	2,503,584	2,501,290	0	75	0	0	6.400	6.400	MS	47,179	160,229	09/11/2013.	09/15/2033.
92345Y AD 8	VERISK ANALYTICS INC			1,2	2FE	9,327,196	101.404	9,245,003	9,117,000	9,318,522	0	(9,696)	0	0	4.000	3.680	JD	16,208	212,340	06/20/2016.	06/15/2025.
92345Y AD 8	VERISK ANALYTICS INC	LS		1,2	2FE	2,458,779	101.404	2,416,457	2,383,000	2,454,894	0	(3,886)	0	0	4.000	3.570	JD	4,236	47,660	06/20/2016.	06/15/2025.
92553P AP 7	VIACOM INC			1	2FE	12,745,320	79.656	11,661,129	14,639,360	12,847,746	0	31,383	0	0	4.375	5.230	MS	188,583	640,472	07/17/2013.	03/15/2043.
92553P AP 7	VIACOM INC	LS		1	2FE	313,980	79.656	287,271	360,640	316,504	0	773	0	0	4.375	5.230	MS	4,646	15,778	07/17/2013.	03/15/2043.
92553P AQ 5	VIACOM INC			1,2	2FE	14,939,910	86.692	13,003,800	15,000,000	14,942,518	0	1,042	0	0	4.875	4.900	JD	32,500	731,250	03/11/2013.	06/15/2043.
92659# AA 5	CUSTOM WINDOW SYSTEMS INC REVOLVER				3FE	208,244	95.000	197,831	208,244	208,244	0	0	0	0	5.250	5.250	MON	1,661	6,873	11/23/2016.	07/31/2019.
92659# AB 3	CUSTOM WINDOW SYSTEMS INC TERM LOAN				3FE	2,220,582	95.000	2,147,127	2,260,134	2,232,935	0	9,057	0	0	5.250	5.820	MON	16,169	119,073	08/18/2015.	07/31/2019.
927804 FR 0	VIRGINIA ELEC & POWER CO			1,2	1FE	18,772,040	104.987	19,422,595	18,500,000	18,761,725	0	(5,635)	0	0	4.450	4.350	FA	311,006	823,250	10/20/2014.	02/15/2044.
92826C AD 4	VISA INC			1,2	1FE	5,061,950	100.439	5,021,950	5,000,000	5,056,818	0	(5,132)	0	0	3.150	3.000	JD	7,438	157,500	01/21/2016.	12/14/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92826C AE 2	VISA INC.			1,2	1FE	5,172,900	104.698	5,234,900	5,000,000	5,167,388	0	(5,512)	0	0	4.150	3.890	JD	9,799	207,500	01/21/2016.	12/14/2035.
92826C AF 9	VISA INC.			1,2	1FE	5,166,200	105.551	5,277,550	5,000,000	5,163,605	0	(2,595)	0	0	4.300	4.100	JD	10,153	215,000	01/21/2016.	12/14/2045.
929160 AK 5	VULCAN MATERIALS COMPANY.			1	2FE	21,824,500	106.750	26,687,500	25,000,000	24,298,432	0	425,050	0	0	7.000	8.920	JD	77,778	1,750,000	10/30/2008.	06/15/2018.
931142 CK 7	WAL-MART STORES INC.				1FE	33,981,700	135.521	40,656,300	30,000,000	33,483,980	0	(88,752)	0	0	6.500	5.540	FA	736,667	1,950,000	04/06/2011.	08/15/2037.
931142 CY 7	WAL-MART STORES INC.				1FE	14,406,224	115.087	16,860,246	14,650,000	14,431,423	0	4,625	0	0	5.000	5.100	AO	134,292	732,500	10/19/2010.	10/25/2040.
931142 CY 7	WAL-MART STORES INC.	LS			1FE	344,176	115.087	402,804	350,000	344,778	0	111	0	0	5.000	5.100	AO	3,208	17,500	10/19/2010.	10/25/2040.
94106L BA 6	WASTE MANAGEMENT INC.			1,2	2FE	3,982,960	100.129	4,005,160	4,000,000	3,985,726	0	1,509	0	0	3.125	3.170	MS	41,667	125,000	02/18/2015.	03/01/2025.
94106L BB 4	WASTE MANAGEMENT INC.			1,2	2FE	3,510,163	99.420	3,495,607	3,516,000	3,510,551	0	203	0	0	3.900	3.910	MS	45,708	137,124	02/18/2015.	03/01/2035.
94106L BB 4	WASTE MANAGEMENT INC.	LS		1,2	2FE	483,197	99.420	481,193	484,000	483,250	0	28	0	0	3.900	3.910	MS	6,292	18,876	02/18/2015.	03/01/2035.
94707V AB 6	WEATHERFORD BERMUDA HOLDINGS LTD.			1	5FE	44,997,875	80.000	35,460,000	44,325,000	44,939,884	0	(10,747)	0	0	6.750	6.630	MS	880,959	2,991,938	09/22/2010.	09/15/2040.
94707V AB 6	WEATHERFORD BERMUDA HOLDINGS LTD.	LS		1	5FE	4,304,425	80.000	3,340,000	4,175,000	4,293,411	0	(2,060)	0	0	6.750	6.510	MS	82,978	281,812	09/22/2010.	09/15/2040.
95613# AA 3	WEST STAR AVIATION INC TERM LOAN.				3FE	4,314,542	99.000	4,314,542	4,358,123	4,317,825	0	3,283	0	0	5.750	6.030	MON	24,627	137,827	05/16/2016.	04/28/2022.
95709T AM 2	WESTAR ENERGY INC.			1,2	1FE	8,465,490	102.224	8,689,040	8,500,000	8,466,353	0	737	0	0	4.250	4.270	JD	30,104	379,313	11/05/2015.	12/01/2045.
962166 BR 4	WEYERHAEUSER CO.			1	2FE	7,540,501	126.637	9,108,999	7,193,000	7,468,948	0	(9,971)	0	0	7.375	6.960	MS	156,198	530,484	05/21/2007.	03/15/2032.
962166 BR 4	WEYERHAEUSER CO.	LS		1	2FE	2,942,609	126.637	3,554,701	2,807,000	2,914,686	0	(3,891)	0	0	7.375	6.960	MS	60,955	207,016	05/21/2007.	03/15/2032.
962166 BT 0	WEYERHAEUSER CO.			1	2FE	10,203,661	121.613	12,422,768	10,215,000	10,206,931	0	246	0	0	6.875	6.880	JD	31,213	702,281	03/23/2007.	12/15/2033.
96332H CF 4	WHIRLPOOL CORPORATION.			1	2FE	5,015,800	102.131	5,106,550	5,000,000	5,010,411	0	(1,480)	0	0	3.700	3.660	MS	61,667	185,000	02/22/2013.	03/01/2023.
96949L AA 3	WILLIAMS PARTNERS LP.			1,2	2FE	4,998,400	100.529	5,026,450	5,000,000	4,998,821	0	202	0	0	3.600	3.600	MS	53,000	180,000	02/26/2015.	03/15/2022.
96949L AB 1	WILLIAMS PARTNERS LP.			1,2	2FE	1,377,509	98.878	1,366,494	1,382,000	1,378,176	0	360	0	0	4.000	4.030	MS	16,277	55,280	02/26/2015.	09/15/2025.
96949L AB 1	WILLIAMS PARTNERS LP.	LS		1,2	2FE	3,606,242	98.878	3,577,406	3,618,000	3,607,988	0	943	0	0	4.000	4.030	MS	42,612	144,720	02/26/2015.	09/15/2025.
97348@ AD 7	WINDOW PRODUCTS INC TERM LOAN.				4FE	8,712,417	99.000	8,712,417	8,800,421	8,712,417	0	0	0	0	6.500	6.800	MON	146,185	362,323	02/18/2016.	02/01/2022.
97348@ AE 5	WINDOW PRODUCTS INC REVOLVER.				4FE	538,115	99.000	532,734	538,115	538,115	0	0	0	0	6.500	6.500	MON	11,264	0	12/05/2016.	02/01/2021.
97672* AE 3	WISCONSIN MICHIGAN INVESTMENT CORP.				1FE	20,715,600	126.653	25,330,562	20,000,000	20,488,737	0	(26,238)	0	0	6.940	6.640	JD	115,667	1,388,000	08/24/2004.	12/01/2028.
976826 BF 3	WISCONSIN POWER & LIGHT COMPANY.			1	1FE	29,479,200	146.623	43,986,900	30,000,000	29,530,366	0	8,137	0	0	7.600	7.750	AO	570,000	2,280,000	10/01/2008.	10/01/2038.
976826 BK 2	WISCONSIN POWER AND LIGHT CO.			1,2	1FE	4,995,700	100.777	5,038,850	5,000,000	4,995,875	0	78	0	0	4.100	4.100	AO	43,278	205,000	10/06/2014.	10/15/2044.
98157# AA 9	WORLDWIDE EXPRESS OPERATIONS LLC TERM LO.				3FE	2,157,069	98.500	2,146,175	2,178,858	2,163,458	0	4,975	0	0	5.250	5.610	MON	29,551	140,754	09/10/2015.	07/31/2019.
98157# AB 7	WORLDWIDE EXPRESS OPERATIONS, LLC DDTL.				3FE	1,277,568	98.500	1,258,405	1,277,568	1,277,568	0	0	0	0	5.250	5.250	MON	17,327	83,435	11/24/2015.	07/31/2019.
98157# AC 5	WORLDWIDE EXPRESS OPERATIONS LLC REVOLVE.				3FE	161,492	98.500	159,070	161,492	161,492	0	0	0	0	5.250	5.250	MON	988	2,041	10/07/2016.	07/31/2018.
98212B AG 8	WPX ENERGY INC.			1,2	4FE	1,915,000	111.750	2,235,000	2,000,000	1,925,955	0	8,016	0	0	8.250	9.000	FA	68,750	169,125	08/19/2015.	08/01/2023.
983024 AF 7	WYETH.			1	1FE	14,576,850	121.764	18,264,600	15,000,000	14,782,121	0	23,352	0	0	6.450	6.710	FA	403,125	967,500	07/20/2004.	02/01/2024.
983024 AG 5	WYETH.			1	1FE	9,918,585	129.225	13,373,495	10,349,000	10,008,776	0	10,282	0	0	6.500	6.820	FA	280,285	672,685	07/15/2004.	02/01/2034.
983024 AG 5	WYETH.	LS		1	1FE	144,720	129.225	195,130	151,000	146,036	0	150	0	0	6.500	6.820	FA	4,090	9,815	07/15/2004.	02/01/2034.
98419M AJ 9	XYLEM INC.			1,2	2FE	15,073,928	97.105	14,565,750	15,000,000	15,072,572	0	(1,356)	0	0	3.250	3.190	MN	108,333	0	10/03/2016.	11/01/2026.
98423E AC 6	YELLOWSTONE TERM LOAN.				4Z	887,654	99.000	887,654	896,620	887,796	0	142	0	0	5.500	5.930	JAJO	4,383	0	12/16/2016.	01/09/2020.
98956P AB 8	ZIMMER HOLDINGS INC.			1	2FE	11,568,000	112.772	11,277,200	10,000,000	11,455,847	0	(34,772)	0	0	5.750	4.700	MN	49,514	575,000	07/23/2013.	11/30/2039.
98956P AG 7	ZIMMER HOLDINGS INC.			1,2	2FE	7,429,009	93.250	6,842,685	7,338,000	7,423,347	0	(3,188)	0	0	4.250	4.150	FA	117,816	311,865	03/27/2015.	08/15/2035.
98956P AG 7	ZIMMER HOLDINGS INC.	LS		1,2	2FE	679,331	93.250	617,315	662,000	678,286	0	(599)	0	0	4.250	4.050	FA	10,629	28,135	03/27/2015.	08/15/2035.
98978V AB 9	ZOETIS INC.			1,2	2FE	15,127,950	99.781	14,967,150	15,000,000	15,081,307	0	(12,439)	0	0	3.250	3.140	FA	203,125	487,500	01/23/2013.	02/01/2023.
98978V AK 9	ZOETIS INC.			1,2	2FE	4,220,238	106.015	3,982,984	3,757,000	4,204,890	0	(15,348)	0	0	4.500	2.920	MN	22,542	84,533	08/30/2016.	11/13/2025.
98978V AK 9	ZOETIS INC.	LS		1,2	2FE	2,969,490	106.015	2,801,976	2,643,000	2,958,954	0	(10,535)	0	0	4.500	2.920	MN	15,858	59,467	08/30/2016.	11/13/2025.
008916 AN 8	AGRIUM INC.		A	1,2	2FE	4,334,823	104.138	4,537,293	4,357,000	4,336,088	0	321	0	0	5.250	5.280	JJ	105,476	228,743	11/13/2014.	01/15/2045.
008916 AN 8	AGRIUM INC.	LS	A	1,2	2FE	639,727	104.138	669,607	643,000	639,914	0	47	0	0	5.250	5.280	JJ	15,566	33,758	11/13/2014.	01/15/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
008916 AQ 1	AGRIUM INC.		A	1,2	2FE	3,815,735	91.689	3,530,027	3,850,000	3,817,881	0	1,157	0	0	4.125	4.190	MS	46,761	158,813	02/25/2015.	03/15/2035.
008916 AQ 1	AGRIUM INC.	LS	A	1,2	2FE	148,665	91.689	137,534	150,000	148,749	0	45	0	0	4.125	4.190	MS	1,822	6,188	02/25/2015.	03/15/2035.
012873 AH 8	ALBERTA ENERGY COMPANY LTD.		A	1	2FE	28,392,443	120.544	28,291,677	23,470,000	27,116,048	0	(162,569)	0	0	8.125	6.400	MS	561,487	1,906,938	11/01/2006.	09/15/2030.
067901 AA 6	BARRICK GOLD CORP.		A	1	2FE	18,675,600	98.762	19,752,400	20,000,000	18,932,487	0	31,624	0	0	5.800	6.300	MN	148,222	1,160,000	04/05/2006.	11/15/2034.
06849A AB 5	BARRICK INTERNATIONAL BARBADOS.			1	2FE	9,715,500	103.746	10,374,600	10,000,000	9,760,459	0	5,783	0	0	6.350	6.560	AO	134,056	635,000	10/18/2006.	10/15/2036.
10549P AG 6	BROOKFIELD ASSET MANAGEMENT INC.		A	1	2FE	40,914,100	119.027	53,562,150	45,000,000	41,363,508	0	78,325	0	0	7.375	8.190	MS	1,106,250	3,318,750	06/27/2011.	03/01/2033.
124900 AB 7	CCL INDUSTRIES INC.		A	1,2	2FE	7,222,253	95.288	6,908,380	7,250,000	7,222,696	0	444	0	0	3.250	3.290	AO	66,106	0	11/02/2016.	10/01/2026.
136375 BZ 4	CANADIAN NATL RAILWAY.		A	1,2	1FE	29,537,100	107.202	32,160,600	30,000,000	29,561,585	0	8,153	0	0	4.500	4.590	MN	202,500	1,350,000	11/01/2013.	11/07/2043.
136385 AL 5	CANADIAN NATURAL RESOURCES LIMITED.		A	1	2FE	20,858,451	113.766	20,723,615	18,216,000	20,684,844	0	(62,826)	0	0	6.250	5.180	MS	335,225	1,138,500	02/19/2014.	03/15/2038.
136385 AL 5	CANADIAN NATURAL RESOURCES LIMITED.	LS	A	1	2FE	19,487,399	113.766	19,094,485	16,784,000	19,310,462	0	(65,143)	0	0	6.250	5.080	MS	308,872	1,049,000	02/19/2014.	03/15/2038.
136385 AV 3	CANADIAN NATURAL RESOURCES LIMITED.		A	1,2	2FE	2,720,690	100.296	2,732,268	2,724,204	2,721,209	0	309	0	0	3.900	3.910	FA	44,268	106,244	11/12/2014.	02/01/2025.
136385 AV 3	CANADIAN NATURAL RESOURCES LIMITED.	LS	A	1,2	2FE	2,272,860	100.296	2,282,532	2,275,796	2,273,294	0	259	0	0	3.900	3.910	FA	36,982	88,756	11/12/2014.	02/01/2025.
136440 AL 8	CANADIAN PACIFIC LTD.		A		2FE	5,240,350	125.512	6,275,600	5,000,000	5,086,700	0	(14,714)	0	0	9.450	8.980	FA	196,875	472,500	04/20/1992.	08/01/2021.
13645R AQ 7	CANADIAN PACIFIC RAILWAY CO.		A	1	2FE	9,332,725	120.170	9,012,750	7,500,000	9,242,819	0	(38,550)	0	0	5.750	4.230	JJ	198,854	431,250	08/01/2014.	01/15/2042.
13645R AT 1	CANADIAN PACIFIC RAILWAY COMPANY.		A	1,2	2FE	1,992,940	103.204	2,064,080	2,000,000	1,993,734	0	569	0	0	3.700	3.740	FA	30,833	73,589	07/29/2015.	02/01/2026.
15135U AJ 8	CENOVUS ENERGY INC.		A	1,2	2FE	4,672,140	97.603	4,601,005	4,714,000	4,684,509	0	3,779	0	0	3.800	3.900	MS	52,744	179,132	08/12/2013.	09/15/2023.
15135U AJ 8	CENOVUS ENERGY INC.	LS	A	1,2	2FE	283,460	97.603	279,145	286,000	284,211	0	229	0	0	3.800	3.900	MS	3,200	10,868	08/12/2013.	09/15/2023.
292505 AG 9	ENCANA CORP.		A	1	3FE	5,325,250	108.076	5,403,800	5,000,000	5,290,669	0	(6,726)	0	0	6.500	6.010	FA	135,417	325,000	01/26/2011.	02/01/2038.
292505 AG 9	ENCANA CORP.	LS	A	1	3FE	5,325,250	108.076	5,403,800	5,000,000	5,290,669	0	(6,726)	0	0	6.500	6.010	FA	135,417	325,000	01/26/2011.	02/01/2038.
349553 B* 7	FORTIS INC.		A		2	30,000,000	113.323	33,996,792	30,000,000	30,000,000	0	0	0	0	5.260	5.260	JD	131,500	1,578,000	10/07/2010.	12/21/2040.
559222 AR 5	MAGNA INTERNATIONAL INC.		A	1,2	1FE	5,624,977	103.601	5,850,348	5,647,000	5,627,343	0	1,851	0	0	4.150	4.190	AO	58,588	239,558	09/16/2015.	10/01/2025.
559222 AR 5	MAGNA INTERNATIONAL INC.	LS	A	1,2	1FE	2,343,823	103.601	2,437,732	2,353,000	2,344,809	0	771	0	0	4.150	4.190	AO	24,412	99,819	09/16/2015.	10/01/2025.
698900 AG 2	ENCANA CORP.		A	1	3FE	10,269,642	112.236	11,120,343	9,908,000	10,172,179	0	(9,978)	0	0	7.200	6.900	MN	118,896	713,376	11/07/2001.	11/01/2031.
698900 AG 2	ENCANA CORP.	LS	A	1	3FE	95,358	112.236	103,257	92,000	94,453	0	(93)	0	0	7.200	6.900	MN	1,104	6,624	11/07/2001.	11/01/2031.
71644E AE 2	PETRO-CANADA.		A	1	1FE	14,377,200	125.347	12,534,700	10,000,000	13,277,176	0	(284,278)	0	0	7.875	3.730	JD	35,000	787,500	11/21/2012.	06/15/2026.
725906 AN 1	PLACER DOME INC.		A	1	2FE	19,665,083	105.113	20,499,137	19,502,000	19,633,020	0	(3,584)	0	0	6.450	6.380	AO	265,552	1,257,879	06/20/2006.	10/15/2035.
73755L AK 3	POTASH CORP-SASKATCHEWAN.		A	1	2FE	37,688,967	107.960	40,645,860	37,649,000	37,687,351	0	(884)	0	0	5.625	5.610	JD	176,480	2,117,756	04/07/2011.	12/01/2040.
73755L AK 3	POTASH CORP-SASKATCHEWAN.	LS	A	1	2FE	12,178,333	107.960	13,334,140	12,351,000	12,194,312	0	3,011	0	0	5.625	5.720	JD	57,895	694,744	04/07/2011.	12/01/2040.
740212 AC 9	PRECISION DRILLING CORP.		A	1,2	4FE	590,436	101.500	606,878	597,910	592,428	0	4,805	0	0	6.625	6.890	MN	5,061	45,760	04/23/2015.	11/15/2020.
740212 AE 5	PRECISION DRILLING CORP.		A	1,2	4FE	1,488,750	101.500	1,522,500	1,500,000	1,491,091	0	1,474	0	0	6.500	6.640	JD	4,333	97,500	05/28/2015.	12/15/2021.
74022D AJ 9	PRECISION DRILLING CORP.		A	1,2	4FE	430,000	93.500	467,500	500,000	439,165	0	5,549	0	0	5.250	7.310	MN	3,354	26,250	04/21/2015.	11/15/2024.
775109 AX 9	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	10,117,400	97.331	9,733,100	10,000,000	10,109,864	0	(2,261)	0	0	4.500	4.420	MS	132,500	450,000	04/02/2013.	03/15/2043.
775109 AZ 4	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	4,970,050	110.329	5,516,450	5,000,000	4,971,454	0	462	0	0	5.450	5.490	AO	68,125	272,500	09/25/2013.	10/01/2043.
775109 BF 7	ROGERS COMMUNICATIONS INC.	LS	A	1,2	2FE	1,967,080	94.205	1,884,100	2,000,000	1,967,531	0	451	0	0	2.900	3.090	MN	9,183	0	11/01/2016.	11/15/2026.
867229 AE 6	SUNCOR ENERGY INC.		A	1	2FE	13,787,635	127.774	21,082,710	16,500,000	14,027,168	0	38,822	0	0	6.500	7.920	JD	47,667	1,072,500	12/09/2008.	06/15/2038.
86722T AB 8	SUNCOR ENERGY INC.		A	1	2FE	5,622,764	132.567	5,586,373	4,214,000	5,544,145	0	(33,459)	0	0	6.850	4.580	JD	24,055	288,659	07/21/2014.	06/01/2039.
86722T AB 8	SUNCOR ENERGY INC.	LS	A	1	2FE	1,048,941	132.567	1,041,977	786,000	1,034,264	0	(6,246)	0	0	6.850	4.580	JD	4,487	53,841	07/21/2014.	06/01/2039.
87971M BD 4	TELUS CORPORATION.		A	1,2	2FE	17,375,750	93.642	16,387,350	17,500,000	17,377,867	0	2,117	0	0	2.800	2.880	FA	138,833	0	10/12/2016.	02/16/2027.
89346D AE 7	TRANSALTA CORP.		A	1	2FE	8,526,005	92.163	7,333,410	7,957,000	8,477,774	0	(10,197)	0	0	6.500	5.970	MS	152,288	517,205	07/08/2011.	03/15/2040.
89346D AE 7	TRANSALTA CORP.	LS	A	1	2FE	2,189,095	92.163	1,882,890	2,043,000	2,176,711	0	(2,618)	0	0	6.500	5.970	MS	39,101	132,795	07/08/2011.	03/15/2040.
893526 8Z 9	TRANSCANADA PIPELINES LTD.		A	1	1FE	10,256,715	143.165	15,032,325	10,500,000	10,281,050	0	3,653	0	0	7.625	7.820	JJ	369,177	800,625	03/26/2009.	01/15/2039.
893526 DF 7	TRANSCANADA PIPELINES LIMITED.		A	1	1FE	13,698,441	114.748	17,819,217	15,529,000	14,016,387	0	46,304	0	0	5.600	6.550	MS	219,822	869,624	05/07/2008.	03/31/2034.
893526 DF 7	TRANSCANADA PIPELINES LIMITED.	LS	A	1	1FE	415,479	114.748	540,463	471,000	425,122	0	1,404	0	0	5.600	6.550	MS	6,667	26,376	05/07/2008.	03/31/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89352H AD 1	TRANSCANADA PIPELINES LTD		A	1	1FE	24,576,710	123.990	33,477,300	27,000,000	24,877,905	0	44,839	0	0	6.200	6.910	AO	353,400	1,674,000	08/05/2008.	10/15/2037.
008117 AH 6	LION CONNECTICUT HOLDING		C		1FE	5,331,800	122.834	6,141,700	5,000,000	5,198,408	0	(14,017)	0	0	7.625	7.050	FA	144,028	381,250	03/27/2002.	08/15/2026.
00868P AA 3	AHOLD LEASE USA INC		C		2FE	15,119,972	117.585	16,368,358	13,920,447	14,455,684	0	(78,066)	0	0	8.620	7.720	JJ	596,638	1,216,696	02/11/2003.	01/02/2025.
013716 AQ 8	ALCAN INC			1	1FE	27,988,873	119.110	30,106,244	25,276,000	27,329,991	0	(86,879)	0	0	7.250	6.370	MS	539,572	1,832,510	01/31/2007.	03/15/2031.
013716 AU 9	ALCAN INC			1	1FE	3,958,400	110.683	5,534,150	5,000,000	4,110,004	0	23,970	0	0	6.125	8.070	JD	13,611	306,250	10/01/2008.	12/15/2033.
02364W AJ 4	AMERICA MOVIL S.A.B. DE C.V.		D	1	1FE	39,393,100	116.115	46,446,000	40,000,000	39,501,805	0	13,726	0	0	6.375	6.490	MS	850,000	2,550,000	09/18/2006.	03/01/2035.
02364W AW 5	AMERICA MOVIL S.A.B. DE C.V.		D	1	1FE	9,883,600	114.125	11,412,500	10,000,000	9,894,910	0	1,983	0	0	6.125	6.210	MS	154,826	612,500	03/24/2010.	03/30/2040.
035240 AE 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		D	1	1FE	19,417,120	125.853	24,691,100	19,619,000	19,461,882	0	91,497	0	0	6.625	6.700	FA	491,020	1,299,759	08/06/2003.	08/15/2033.
035240 AE 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	D	1	1FE	377,080	125.853	479,500	381,000	377,949	0	32,341	0	0	6.625	6.700	FA	9,536	25,241	08/06/2003.	08/15/2033.
04363U AD 8	ASCIANO FINANCE LTD		D	1	2FE	12,623,323	107.844	13,005,986	12,060,000	12,406,161	0	(45,236)	0	0	6.000	5.450	AO	168,840	723,600	07/28/2011.	04/07/2023.
04621W AA 8	ASSURED GUARANTY US HOLDING INC		C	1	1FE	37,158,930	109.282	38,248,700	35,000,000	36,702,575	0	(52,901)	0	0	7.000	6.520	JD	204,167	2,450,000	04/06/2005.	06/01/2034.
046353 AD 0	ASTRAZENECA PLC		D	1	1FE	22,518,600	129.369	25,873,800	20,000,000	22,233,424	0	(56,581)	0	0	6.450	5.530	MS	379,833	1,290,000	04/06/2011.	09/15/2037.
049255 AE 2	ATLAS COPCO AB		D	1	1FE	25,000,000	114.488	28,622,000	25,000,000	25,000,000	0	0	0	0	8.250	8.250	MS	687,500	2,062,500	08/26/1999.	09/01/2019.
055450 AH 3	BHP BILLITON FIN		D		1FE	10,702,880	122.791	9,823,280	8,000,000	9,961,054	0	(180,502)	0	0	6.420	3.290	MS	171,200	513,600	08/27/2012.	03/01/2026.
055451 AR 9	BHP BILLITON FINANCE USA LTD		D		1FE	10,476,400	98.364	9,836,400	10,000,000	10,435,585	0	(10,125)	0	0	4.125	3.850	FA	145,521	412,500	09/06/2012.	02/24/2042.
055451 AV 0	BHP BILLITON FINANCE USA LTD		D	1	1FE	11,998,200	111.696	13,403,520	12,000,000	11,998,292	0	30	0	0	5.000	5.000	MS	151,667	600,000	09/25/2013.	09/30/2043.
072732 AC 4	BAYER CORPORATION		C	1	1FE	21,322,700	120.594	24,118,800	20,000,000	20,835,398	0	(51,154)	0	0	6.650	6.120	FA	502,444	1,330,000	05/09/2003.	02/15/2028.
111021 AE 1	BRITISH TELECOMMUNICATIONS PLC		D	1	2FE	54,242,365	152.568	66,367,080	43,500,000	50,757,237	0	(1,607,781)	0	0	9.125	7.180	JD	176,417	4,186,875	09/24/2008.	12/15/2030.
136420 AF 3	NEXEN INC			1	1FE	9,351,000	126.651	12,665,100	10,000,000	9,558,360	0	23,263	0	0	7.400	8.000	MN	123,333	740,000	10/18/2002.	05/01/2028.
191241 AE 8	COCA-COLA FEMSA SAB DE CV		D	1	1FE	29,554,800	102.068	30,620,400	30,000,000	29,674,146	0	40,158	0	0	3.875	4.050	MN	113,021	1,162,500	11/19/2013.	11/26/2023.
191241 AF 5	COCA-COLA FEMSA SAB DE CV		D	1	1FE	10,111,160	107.776	10,777,600	10,000,000	10,105,901	0	(1,988)	0	0	5.250	5.170	MN	51,042	525,000	01/07/2014.	11/26/2043.
21987B AK 4	CODELCO INC		D		1FE	11,136,597	106.519	13,449,089	12,626,000	11,323,376	0	30,375	0	0	5.625	6.530	MS	197,281	710,213	03/08/2010.	09/21/2035.
21987B AK 4	CODELCO INC	LS	D		1FE	18,368,683	106.519	20,636,991	19,374,000	18,563,489	0	22,983	0	0	5.625	6.000	MS	302,719	1,089,788	03/08/2010.	09/21/2035.
21987B AL 2	CODELCO INC		D		1FE	12,375,675	113.425	11,058,938	9,750,000	12,070,510	0	(72,663)	0	0	6.150	4.340	AO	111,597	599,625	06/12/2012.	10/24/2036.
23330J AA 9	DP WORLD LTD		D		2FE	28,981,200	106.598	31,979,400	30,000,000	29,111,465	0	18,762	0	0	6.850	7.120	JJ	1,021,792	2,055,000	01/08/2008.	07/02/2037.
25156P AC 7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE		D		2FE	22,328,900	147.012	26,462,160	18,000,000	21,318,669	0	(148,854)	0	0	8.750	6.650	JD	70,000	1,575,000	01/24/2007.	06/15/2030.
25243Y AH 2	DIAGEO CAPITAL PLC		D	1	1FE	9,617,275	121.520	11,339,031	9,331,000	9,578,914	0	(6,702)	0	0	5.875	5.650	MS	138,572	548,196	04/08/2010.	09/30/2036.
25243Y AH 2	DIAGEO CAPITAL PLC	LS	D	1	1FE	689,525	121.520	812,969	669,000	686,775	0	(481)	0	0	5.875	5.650	MS	9,935	39,304	04/08/2010.	09/30/2036.
268317 AE 4	ELECTRICITE DE FRANCE		D		1FE	49,562,000	108.553	54,276,500	50,000,000	49,609,798	0	8,070	0	0	5.600	5.660	JJ	1,197,778	2,800,000	01/21/2010.	01/27/2040.
26835P AC 4	EDP FINANCE BV		D	1	2FE	32,599,700	104.788	36,675,800	35,000,000	34,161,029	0	273,648	0	0	4.900	5.850	AO	428,750	1,715,000	04/27/2010.	10/01/2019.
268789 AB 0	E.ON INTERNATIONAL FINANCE BV		D	1	2FE	11,018,372	117.560	11,134,108	9,471,000	10,854,795	0	(33,591)	0	0	6.650	5.480	AO	106,720	629,822	06/22/2011.	04/30/2038.
268789 AB 0	E.ON INTERNATIONAL FINANCE BV	LS	D	1	2FE	615,428	117.560	621,892	529,000	606,291	0	(1,876)	0	0	6.650	5.480	AO	5,961	35,179	06/22/2011.	04/30/2038.
29358Q AE 9	ENSCO PLC			1,2	3FE	1,589,000	86.367	1,727,340	2,000,000	1,626,926	0	30,635	0	0	5.200	8.390	MS	30,622	104,000	09/29/2015.	03/15/2025.
296464 AA 8	ESKOM HOLDINGS LIMITED		D	1	3FE	9,022,923	100.008	9,089,727	9,089,000	9,057,470	0	6,682	0	0	5.750	5.840	JJ	225,016	522,618	01/19/2011.	01/26/2021.
296464 AA 8	ESKOM HOLDINGS LIMITED	LS	D	1	3FE	25,722,627	100.008	25,913,073	25,911,000	25,821,114	0	19,050	0	0	5.750	5.840	JJ	641,477	1,489,882	01/19/2011.	01/26/2021.
35177P AL 1	ORANGE SA		D	1	2FE	47,045,930	150.352	68,410,160	45,500,000	45,721,244	0	(14,361)	0	0	9.000	8.930	MS	1,365,000	4,095,000	05/23/2001.	03/01/2031.
38239F AA 7	GOODMAN FUNDING PTY LTD		D	1	2FE	10,497,500	112.228	11,222,800	10,000,000	10,253,651	0	(57,268)	0	0	6.375	5.630	MN	86,771	637,500	04/09/2012.	11/12/2020.
38239F AE 9	GOODMAN FUNDING PTY LTD		D	1	2FE	10,663,275	112.542	11,816,910	10,500,000	10,597,697	0	(15,604)	0	0	6.000	5.790	MS	173,250	630,000	04/17/2012.	03/22/2022.
386088 AH 1	DIAGEO INVESTMENT CORP		C		1FE	12,555,700	139.706	13,970,600	10,000,000	12,209,900	0	(68,646)	0	0	7.450	5.510	AO	157,278	745,000	04/13/2011.	04/15/2035.
40048C AB 9	GRUPO MINERO MEXICO SA		D		2FE	22,573,057	129.409	31,758,167	24,541,000	22,986,291	0	71,369	0	0	9.250	10.210	AO	567,511	2,270,043	02/19/2009.	04/01/2028.
448414 AC 6	HUTCHISON WHAMPOA FINANCE (CI) LIMITED		D		1FE	13,652,922	103.245	17,148,995	16,610,000	16,421,606	0	300,999	0	0	7.450	9.500	FA	515,602	1,237,445	11/06/1998.	08/01/2017.
448414 AE 2	HUTCHISON WHAMPOA FINANCE		D		1FE	36,077,126	129.634	55,483,352	42,800,000	38,340,026	0	241,548	0	0	7.500	9.030	FA	1,337,500	3,210,000	01/25/1999.	08/01/2027.
453258 AP 0	VALE INCO LIMITED			1	2FE	22,520,400	99.500	27,860,000	28,000,000	23,292,863	0	129,727	0	0	7.200	9.250	MS	593,600	2,016,000	01/22/2009.	09/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46131N AD 6	INVERSIONES CMPC SA		D	1	2FE	8,678,750	101.512	8,628,520	8,500,000	8,606,920	0	(17,752)	0	0	4.500	4.220	AO	70,125	382,500	09/07/2012.	04/25/2022.
500472 AC 9	KONINKLIJKE PHILIPS ELECTRONICS NV		D	1	2FE	22,603,947	123.651	22,071,704	17,850,000	22,101,067	0	(110,374)	0	0	6.875	5.030	MS	374,974	1,227,188	01/26/2012.	03/11/2038.
505861 AC 8	LAFARGE SA		D	1	2FE	47,383,917	121.035	56,136,033	46,380,000	47,213,150	0	(22,526)	0	0	7.125	6.940	JJ	1,523,776	3,304,575	04/01/2008.	07/15/2036.
524671 AA 2	LEGRAND		D		1FE	51,960,430	129.023	62,576,155	48,500,000	50,412,496	0	(164,757)	0	0	8.500	7.820	FA	1,557,389	4,122,500	01/30/2008.	02/15/2025.
57542Q AA 5	MASS TRANSIT RAILWAY CORPORATION		D		1FE	49,404,500	111.367	55,683,500	50,000,000	49,894,017	0	50,251	0	0	8.375	8.500	MN	535,069	4,187,500	11/05/1998.	11/15/2018.
62983P AA 3	NAKILAT INC		D	1	1FE	21,727,129	116.000	29,000,000	25,000,000	22,636,921	0	134,560	0	0	6.067	7.320	JD	762,588	758,375	04/03/2008.	12/31/2033.
62983P AB 1	NAKILAT INC		D	1	1FE	25,757,526	115.000	29,755,351	25,874,218	25,794,699	0	6,068	0	0	6.267	6.310	JD	815,273	810,773	01/08/2007.	12/31/2033.
636203 AA 9	NATIONAL GAS CO TRINIDAD & TOBAGO		D	1	2FE	49,278,311	101.000	52,520,000	52,000,000	49,701,907	0	58,376	0	0	6.050	6.450	JJ	1,450,656	3,146,000	04/15/2010.	01/15/2036.
65120F AB 0	NEWCREST FINANCE PTY LTD		D	1	2FE	42,526,560	94.669	39,760,980	42,000,000	42,490,328	0	(9,881)	0	0	5.750	5.650	MN	308,583	2,415,000	08/08/2012.	11/15/2041.
65334H AA 0	NEXEN INC			1	1FE	27,151,708	132.740	33,185,000	25,000,000	26,608,673	0	(59,140)	0	0	7.875	7.150	MS	579,688	1,968,750	11/13/2003.	03/15/2032.
656531 AC 4	STATOIL		D		1FE	19,060,830	125.794	23,900,860	19,000,000	19,029,021	0	(3,934)	0	0	7.750	7.700	JD	65,444	1,472,500	10/16/2001.	06/15/2023.
656531 AG 5	NORSK HYDRO A/S		D	1	1FE	17,975,079	128.662	22,393,621	17,405,000	17,892,508	0	(36,200)	0	0	6.800	6.360	JJ	545,743	1,183,540	03/23/2010.	01/15/2028.
69563A GK 1	PAINE WEBBER GROUP INC		C		1FE	20,000,000	100.916	20,183,200	20,000,000	20,000,000	0	0	0	0	7.910	7.910	MS	527,333	1,582,000	03/12/1997.	03/17/2017.
69563A HL 8	PAINE WEBBER GROUP INC		C		1FE	10,000,000	102.677	10,267,700	10,000,000	10,000,000	0	0	0	0	7.633	7.630	MS	254,433	763,300	09/04/1997.	09/11/2017.
706448 AH 0	PEMEX FINANCE LTD		D	1	2FE	25,550,620	105.757	26,968,035	25,500,000	25,505,546	0	(31,278)	0	0	9.150	9.120	FMAN.	298,138	2,333,250	01/21/1999.	11/15/2018.
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE COMPANY		D	1	4FE	31,862,492	84.000	25,116,000	29,900,000	31,710,226	0	(31,901)	0	0	6.750	6.250	JJ	863,363	2,018,250	07/11/2011.	01/27/2041.
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE COMPANY	LS	D	1	4FE	109,108	84.000	84,000	100,000	108,386	0	(151)	0	0	6.750	6.080	JJ	2,888	6,750	07/11/2011.	01/27/2041.
716708 AF 9	PETROLIAM NASIONAL BERHAD		D		1FE	39,004,315	130.991	47,156,760	36,000,000	37,844,537	0	(130,428)	0	0	7.625	6.880	AO	579,500	2,745,000	06/14/2004.	10/15/2026.
75405U AA 4	RAS LAFFAN LNG III		D	1	1FE	14,372,106	111.500	15,887,635	14,249,000	14,343,176	0	(9,711)	0	0	5.838	5.720	MS	210,275	831,857	07/14/2010.	09/30/2027.
75405U AA 4	RAS LAFFAN LNG III	LS	D	1	1FE	2,664,894	111.500	3,067,365	2,751,000	2,701,043	0	4,751	0	0	5.838	6.130	MS	40,597	160,603	07/14/2010.	09/30/2027.
75405U AD 8	RAS LAFFAN LNG III		D	1	1FE	21,974,831	115.000	25,656,500	22,310,000	22,109,038	0	19,063	0	0	6.332	6.470	MS	357,091	1,412,669	05/06/2008.	09/30/2027.
75820Q AC 6	RELX CAPITAL INC		C		2FE	35,524,673	120.591	37,503,801	31,100,000	33,686,391	0	(229,606)	0	0	7.500	6.210	MN	298,042	2,332,500	10/05/2006.	05/15/2025.
759470 A# 4	RELIANCE INDUSTRIES LTD SERIES A		D	1	2	30,187,500	101.404	30,421,200	30,000,000	30,007,638	0	(31,419)	0	0	6.240	6.120	MS	494,000	1,872,000	01/28/2010.	03/26/2017.
767201 AL 0	RIO TINTO FINANCE USA LTD		D	1	2FE	11,304,800	113.776	12,515,360	11,000,000	11,275,977	0	(6,096)	0	0	5.200	5.010	MN	93,744	572,000	09/19/2011.	11/02/2040.
767201 AL 0	RIO TINTO FINANCE USA LTD	LS	D	1	2FE	3,997,600	113.776	4,551,040	4,000,000	3,997,844	0	45	0	0	5.200	5.200	MN	34,089	208,000	09/19/2011.	11/02/2040.
771196 AU 6	ROCHE HOLDINGS INC		C	1	1FE	49,823,611	142.509	58,753,611	41,228,000	48,914,328	0	(173,615)	0	0	7.000	5.530	MS	961,987	2,885,960	04/06/2011.	03/01/2039.
771196 AU 6	ROCHE HOLDINGS INC	LS	C	1	1FE	399,979	142.509	470,280	330,000	392,775	0	(1,423)	0	0	7.000	5.500	MS	7,700	23,100	04/06/2011.	03/01/2039.
780153 AU 6	ROYAL CARIBBEAN CRUISES LTD			1	3FE	5,197,500	106.875	5,343,750	5,000,000	5,163,237	0	(23,706)	0	0	5.250	4.600	MN	33,542	262,500	07/08/2015.	11/15/2022.
780641 AH 9	KONINKLIJKE KPN NV		D	1	2FE	13,346,000	133.521	13,352,100	10,000,000	12,386,435	0	(110,754)	0	0	8.375	5.820	AO	209,375	837,500	06/15/2005.	10/01/2030.
822582 AN 2	SHELL INTERNATIONAL FINANCE		D	1	1FE	12,997,660	116.289	15,117,570	13,000,000	12,998,277	0	36	0	0	5.500	5.500	MS	190,667	715,000	04/08/2011.	03/25/2040.
82929R AC 0	SINGAPORE TELECOMMUNICATIONS		D	1	1FE	27,920,359	135.924	28,548,118	21,003,000	26,547,035	0	(257,727)	0	0	7.375	4.820	JD	129,081	1,548,971	04/20/2012.	12/01/2031.
83363R AA 5	SOC CONC AUTO CENTRAL		D	1	2FE	36,010,422	103.081	39,428,483	38,250,000	37,030,099	0	172,217	0	0	6.223	6.890	JD	105,791	2,380,298	07/30/2008.	12/15/2026.
84265V AA 3	SOUTHERN COPPER CORP	LS	C	1	2FE	10,823,800	115.490	11,549,000	10,000,000	10,719,945	0	(18,891)	0	0	7.500	6.810	JJ	320,833	750,000	04/15/2010.	07/27/2035.
84265V AE 5	SOUTHERN COPPER CORP		C	1	2FE	17,589,814	107.891	18,562,647	17,205,000	17,558,678	0	(7,036)	0	0	6.750	6.570	AO	241,945	1,161,338	09/22/2011.	04/16/2040.
84265V AE 5	SOUTHERN COPPER CORP	LS	C	1	2FE	2,476,287	107.891	2,691,880	2,495,000	2,477,932	0	294	0	0	6.750	6.800	AO	35,086	168,412	09/22/2011.	04/16/2040.
853250 AA 6	STANDARD CHARTERED BANK		D		2FE	9,923,520	125.954	10,076,320	8,000,000	9,372,704	0	(57,704)	0	0	8.000	6.180	MN	55,111	640,000	05/02/2003.	05/30/2031.
87124V AA 7	SYDNEY AIRPORT FINANCE CO PTY LTD		D	1	2FE	17,982,360	108.572	19,542,960	18,000,000	17,991,334	0	1,834	0	0	5.125	5.130	FA	330,563	922,500	09/30/2010.	02/22/2021.
87938W AC 7	TELEFONICA EMISIONES		D	1	2FE	43,633,039	116.071	44,643,228	38,462,000	42,956,181	0	(119,193)	0	0	7.045	6.010	JD	82,795	2,709,648	04/27/2010.	06/20/2036.
87969N AC 9	TELSTRA CORP LTD		D	1	1FE	22,314,050	109.258	21,851,600	20,000,000	21,270,998	0	(241,340)	0	0	4.800	3.350	AO	210,667	960,000	05/25/2012.	10/12/2021.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE CO BV		D	1	2FE	12,045,735	101.285	11,850,345	11,700,000	11,889,267	0	(35,380)	0	0	3.650	3.280	MN	60,499	427,050	04/17/2012.	11/10/2021.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE CO BV	LS	D	1	2FE	823,640	101.285	810,280	800,000	812,941	0	(2,419)	0	0	3.650	3.280	MN	4,137	29,200	04/17/2012.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D	1	2FE	24,266,980	92.193	22,126,320	24,000,000	24,260,421	0	(6,559)	0	0	3.150	3.020	AO	336,000	0	08/30/2016.	10/01/2026.
893817 AA 4	TRANSOCEAN INC			1	4FE	5,665,700	84.000	4,200,000	5,000,000	5,442,353	0	(29,851)	0	0	7.450	6.270	AO	78,639	372,500	05/07/2007.	04/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893830 AF 6	TRANSOCEAN INC.			1	4FE	16,163,304	84.500	11,972,805	14,169,000	15,601,388	0	(60,210)	0	0	7.500	6.400	AO	224,343	1,062,675	06/05/2007.	04/15/2031.
893830 AF 6	TRANSOCEAN INC.	LS		1	4FE	13,413,879	84.500	10,014,095	11,851,000	13,027,997	0	(49,230)	0	0	7.500	6.420	AO	187,641	888,825	06/05/2007.	04/15/2031.
902133 AT 4	TYCO ELECTRONICS GROUP SA.		D	1,2	1FE	9,037,784	102.082	9,187,380	9,000,000	9,034,875	0	(2,909)	0	0	3.700	3.640	FA	125,800	182,225	01/25/2016.	02/15/2026.
91311Q AC 9	UNITED UTILITIES PLC.		D	1	2FE	31,738,617	110.465	36,933,973	33,435,000	32,233,563	0	53,943	0	0	6.875	7.260	FA	868,381	2,298,656	06/17/2003.	08/15/2028.
91911T AH 6	VALE OVERSEAS LIMITED.		D	1	2FE	8,162,716	98.500	7,768,695	7,887,000	8,126,776	0	(5,720)	0	0	6.875	6.590	MN	60,248	542,231	03/11/2010.	11/21/2036.
91911T AH 6	VALE OVERSEAS LIMITED.	LS	D	1	2FE	7,412,884	98.500	7,006,305	7,113,000	7,367,970	0	(6,114)	0	0	6.875	6.550	MN	54,335	489,019	03/11/2010.	11/21/2036.
92334N AC 7	VEOLIA ENVIRONNEMENT.		D	1	2FE	48,151,800	122.428	55,092,600	45,000,000	47,820,224	0	(72,272)	0	0	6.750	6.180	JD	253,125	3,037,500	09/08/2011.	06/01/2038.
92857T AH 0	VODAFONE GROUP PLC.		D	1	2FE	23,279,487	130.417	26,121,221	20,029,000	22,435,470	0	(113,419)	0	0	7.875	6.500	FA	595,863	1,577,284	04/11/2007.	02/15/2030.
92857T AH 0	VODAFONE GROUP PLC.	LS	D	1	2FE	489,324	130.417	549,055	421,000	471,583	0	(2,384)	0	0	7.875	6.500	FA	12,525	33,154	04/11/2007.	02/15/2030.
92857W AQ 3	VODAFONE GROUP PLC.		D	1	2FE	10,945,500	112.137	11,213,700	10,000,000	10,828,023	0	(22,121)	0	0	6.150	5.460	FA	211,833	615,000	11/12/2010.	02/27/2037.
92908K AA 3	VOTORANTIM SA.		D	1	2FE	30,200,000	108.000	32,400,000	30,000,000	30,066,088	0	(17,233)	0	0	7.750	7.650	JD	45,208	2,325,000	07/11/2006.	06/24/2020.
92911H AA 5	VOTO VOTORANTIM LIMITED.		D	1	3FE	10,250,000	104.250	10,425,000	10,000,000	10,120,584	0	(23,908)	0	0	6.750	6.420	AO	161,250	675,000	07/14/2010.	04/05/2021.
980236 AE 3	WOODSIDE FINANCE LTD.		D	1	2FE	19,178,025	112.653	20,277,540	18,000,000	18,330,289	0	(138,619)	0	0	8.750	7.720	MS	525,000	1,575,000	07/30/2009.	03/01/2019.
980236 AE 3	WOODSIDE FINANCE LTD.	LS	D	1	2FE	1,738,365	112.653	1,689,795	1,500,000	1,567,329	0	(28,091)	0	0	8.750	6.490	MS	43,750	131,250	07/30/2009.	03/01/2019.
98372P AG 3	XL CAPITAL LTD.		D	1	2FE	30,594,000	116.720	35,016,000	30,000,000	30,321,905	0	(30,902)	0	0	6.375	6.200	MN	244,375	1,912,500	11/15/2004.	11/15/2024.
G4587T AC 6	HONGKONG LAND FINANCE.		D		1FE	17,750,400	106.538	21,307,600	20,000,000	18,428,634	0	135,242	0	0	4.500	5.640	AO	210,000	900,000	04/26/2011.	10/07/2025.
G4916# AC 8	INVESTCORP CAPITAL LIMITED.		D		3	50,000,000	113.146	56,573,110	50,000,000	50,000,000	0	0	0	0	8.080	8.080	JJ	1,896,556	4,040,000	06/07/2002.	07/12/2032.
G8611L AW 0	SWIRE PACIFIC MTN FIN.		D		1FE	20,428,500	107.135	21,427,000	20,000,000	20,250,252	0	(42,594)	0	0	4.500	4.220	FA	307,500	900,000	06/20/2012.	02/28/2022.
Q3535# AC 0	AUSTRALIAN GAS NETWORKS VIC 3 PTY.		D		2FE	50,000,000	132.613	66,306,525	50,000,000	50,000,000	0	0	0	0	7.000	7.000	MS	991,667	3,500,000	09/15/2003.	09/19/2033.
Q7160# AH 2	ORICA FINANCE LIMITED.		D		2	15,000,000	116.586	17,487,825	15,000,000	15,000,000	0	0	0	0	5.900	5.900	AO	199,125	885,000	08/10/2010.	10/25/2030.
Q8773# AU 0	STOCKLAND FINANCE PTY LIMITED.		D	1	1FE	15,000,000	117.865	17,679,758	15,000,000	15,000,000	0	0	0	0	6.280	6.280	JD	26,167	942,000	06/05/2007.	06/21/2027.
Y3175# AB 8	HENLAND FINANCE LIMITED.		D		1	10,429,100	100.987	10,098,720	10,000,000	10,051,529	0	(87,443)	0	0	6.180	5.240	JJ	267,800	618,000	02/15/2012.	07/25/2017.
Y3175# AD 4	HENLAND FINANCE LIMITED.		D		1	20,600,000	109.079	21,815,772	20,000,000	20,239,925	0	(84,425)	0	0	6.280	5.770	JJ	544,267	1,256,000	02/17/2012.	07/25/2019.
00101J AF 3	ADT CORP.			1	3FE	39,579,306	95.250	35,242,500	37,000,000	38,644,927	0	(272,464)	0	0	3.500	2.630	JJ	597,139	1,295,000	10/16/2012.	07/15/2022.
00184A AG 0	TIME WARNER INC.			1	2FE	15,742,151	135.525	13,552,500	10,000,000	14,940,599	0	(239,783)	0	0	7.700	3.500	MN	128,333	770,000	10/11/2012.	05/01/2032.
00206R BA 9	AT&T INC.			1	2FE	35,332,800	104.115	36,440,250	35,000,000	35,303,206	0	(6,123)	0	0	5.550	5.480	FA	733,833	1,942,500	08/18/2011.	08/15/2041.
00206R BN 1	AT&T INC.			1,2	2FE	9,121,700	95.882	9,588,200	10,000,000	9,378,137	0	92,072	0	0	2.625	3.800	JD	21,875	262,500	02/11/2014.	12/01/2022.
00206R CE 0	AT&T INC.			1,2	2FE	9,969,600	101.115	10,111,500	10,000,000	9,976,986	0	2,718	0	0	3.900	3.930	MS	119,167	390,000	03/05/2014.	03/11/2024.
00206R DF 6	AT&T INC.			1,2	2FE	18,985,099	109.911	16,486,650	15,000,000	18,625,018	0	(192,310)	0	0	6.000	4.300	FA	340,000	900,000	08/15/2012.	08/15/2040.
00206R DG 4	AT&T INC.			1	2FE	52,641,600	115.162	49,519,660	43,000,000	51,875,865	0	(188,670)	0	0	6.375	4.900	MS	913,750	2,741,250	08/07/2012.	03/01/2041.
00206R DH 2	AT&T INC.			1	2FE	16,362,000	99.617	14,942,550	15,000,000	16,256,369	0	(26,079)	0	0	5.150	4.580	MS	227,458	772,500	08/02/2012.	03/15/2042.
00209A AF 3	NEW CINGULAR WIRELESS SV.			1	2FE	7,136,559	143.027	7,151,350	5,000,000	6,794,385	0	(84,346)	0	0	8.750	5.140	MS	145,833	437,500	03/12/2010.	03/01/2031.
00287Y AL 3	ABBVIE INC.			1	2FE	8,185,859	98.775	7,902,000	8,000,000	8,136,680	0	(21,414)	0	0	2.900	2.580	MN	35,444	232,000	11/05/2012.	11/06/2022.
00287Y AM 1	ABBVIE INC.			1	2FE	143,245,110	94.075	131,705,000	140,000,000	143,004,479	0	(63,646)	0	0	4.400	4.260	MN	941,111	6,160,000	05/24/2013.	11/06/2042.
00766T AD 2	AECOM TECHNOLOGY CORP.			1,2	3FE	5,265,000	106.761	5,338,050	5,000,000	5,223,953	0	(23,721)	0	0	5.875	5.150	AO	62,014	293,750	04/17/2015.	10/15/2024.
00817Y AM 0	AETNA INC.			1,2	2FE	50,220,760	95.402	47,701,000	50,000,000	50,203,166	0	(4,715)	0	0	4.125	4.090	MN	263,542	2,062,500	11/13/2012.	11/15/2042.
009158 AT 3	AIR PRODUCTS & CHEMICALS INC.			1	1FE	39,837,200	99.862	39,944,800	40,000,000	39,895,520	0	15,534	0	0	2.750	2.790	FA	452,222	1,100,000	01/30/2013.	02/03/2023.
009363 AM 4	AIRGAS INC.			1,2	1FE	39,955,600	100.514	40,205,600	40,000,000	39,972,168	0	4,287	0	0	2.900	2.910	MN	148,222	1,160,000	11/19/2012.	11/15/2022.
009363 AQ 5	AIRGAS INC.			1,2	1FE	23,005,480	103.668	23,843,640	23,000,000	23,004,751	0	(606)	0	0	3.650	3.640	JJ	387,103	839,500	06/18/2014.	07/15/2024.
010392 FC 7	ALABAMA POWER COMPANY.			1	1FE	8,186,951	103.329	8,266,320	8,000,000	8,117,321	0	(29,226)	0	0	3.375	2.950	AO	67,500	270,000	09/27/2010.	10/01/2020.
02079K AB 3	ALPHABET INC.			1	1FE	75,971,750	103.676	77,757,000	75,000,000	75,747,343	0	(91,895)	0	0	3.375	3.210	FA	885,938	2,531,250	06/20/2014.	02/25/2024.
023551 AF 1	HESS CORP.			1	3FE	13,459,900	120.573	12,057,300	10,000,000	12,743,176	0	(151,326)	0	0	7.875	4.940	AO	196,875	787,500	09/30/2011.	10/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
023650 AH 7	AMERICA WEST AIRLINES				2FE	1,419,455	107.750	1,424,088	1,321,659	1,357,719	0	(14,836)	0	0	7.100	6.350	AO	23,199	93,838	03/07/2005.	04/02/2021.
023654 AW 6	AMERICA WEST AIRLINES				2FE	4,655,825	106.000	4,446,959	4,195,244	4,325,986	0	(87,057)	0	0	7.930	5.690	JJ	165,417	332,683	04/13/2005.	01/02/2019.
026351 AU 0	AIG LIFE HOLDINGS US INC				2FE	19,048,940	125.002	19,375,310	15,500,000	17,460,201	0	(174,679)	0	0	7.500	5.610	JJ	536,042	1,162,500	10/22/2004.	07/15/2025.
02666Q G7 2	AMERICAN HONDA FINANCE				1FE	21,729,355	105.291	22,690,211	21,550,000	21,728,696	0	(44,413)	0	0	3.875	3.630	MS	231,962	835,063	12/13/2010.	09/21/2020.
029163 AD 4	AMERICAN RE CORPORATION		C	1	1FE	5,998,395	125.415	7,148,655	5,700,000	5,881,692	0	(12,282)	0	0	7.450	7.000	JD	18,873	424,650	05/17/2002.	12/15/2026.
031162 AW 0	AMGEN INC			1	2FE	17,517,665	119.570	17,935,500	15,000,000	17,356,489	0	(64,933)	0	0	6.375	5.110	JD	79,688	956,250	12/14/2009.	06/01/2037.
031162 AY 6	AMGEN INC			1	2FE	21,805,109	127.986	19,197,900	15,000,000	21,156,767	0	(178,539)	0	0	6.900	4.020	JD	86,250	1,035,000	08/22/2011.	06/01/2038.
031162 BA 7	AMGEN INC			1	2FE	6,322,524	121.326	6,066,300	5,000,000	6,223,820	0	(31,376)	0	0	6.400	4.610	FA	133,333	320,000	03/24/2011.	02/01/2039.
031162 BE 9	AMGEN INC			1	2FE	4,560,600	103.760	5,188,000	5,000,000	4,598,290	0	7,440	0	0	4.950	5.550	AO	61,875	247,500	04/01/2011.	10/01/2041.
031162 BH 2	AMGEN INC			1,2	2FE	23,358,800	109.622	21,924,400	20,000,000	23,046,923	0	(65,057)	0	0	5.650	4.600	JD	50,222	1,130,000	10/03/2011.	06/15/2042.
032654 AH 8	ANALOG DEVICES INC			1,2	2FE	64,742,600	99.235	64,502,750	65,000,000	64,826,264	0	24,283	0	0	2.875	2.920	JD	155,729	1,868,750	05/22/2013.	06/01/2023.
037411 AP 0	APACHE CORPORATION				2FE	6,166,450	113.194	5,659,700	5,000,000	5,396,252	0	(147,198)	0	0	7.625	4.250	JJ	190,625	381,250	03/15/2011.	07/01/2019.
037411 AX 3	APACHE CORPORATION			1,2	2FE	9,897,000	103.700	10,370,000	10,000,000	10,001,791	0	0	0	0	3.625	3.610	FA	151,042	362,500	11/30/2010.	02/01/2021.
038222 AJ 4	APPLIED MATERIALS INC			1,2	1FE	25,133,000	105.439	26,359,750	25,000,000	25,121,266	0	(10,899)	0	0	3.900	3.830	AO	243,750	993,958	11/19/2015.	10/01/2025.
039483 AU 6	ARCHER-DANIELS-MIDLAND COMPANY			1	1FE	6,184,972	114.792	5,739,600	5,000,000	6,041,861	0	(37,640)	0	0	5.375	3.800	MS	79,132	268,750	10/06/2011.	09/15/2035.
039483 BE 1	ARCHER-DANIELS-MIDLAND COMPANY			1	1FE	6,428,841	105.458	6,483,558	6,148,000	6,403,973	0	(5,566)	0	0	4.535	4.260	MS	73,575	278,812	02/03/2012.	03/26/2042.
039483 BH 4	ARCHER-DANIELS-MIDLAND COMPANY			1	1FE	1,990,000	97.936	1,948,926	1,990,000	1,990,000	0	0	0	0	4.016	4.010	AO	16,650	79,918	10/16/2012.	04/16/2043.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1,2	1FE	30,033,950	102.038	30,611,400	30,000,000	30,026,129	0	(3,137)	0	0	3.350	3.330	JD	44,667	1,005,000	06/17/2014.	06/15/2024.
042735 BE 9	ARROW ELECTRONICS INC			1,2	2FE	9,657,300	97.432	9,743,200	10,000,000	9,700,181	0	29,511	0	0	4.000	4.430	AO	100,000	400,000	07/20/2015.	04/01/2025.
044209 AF 1	ASHLAND INC			1,2	3FE	5,050,000	103.750	5,187,500	5,000,000	5,036,020	0	(6,317)	0	0	4.750	4.590	FA	89,722	237,500	07/15/2015.	08/15/2022.
049560 AK 1	ATMOS ENERGY CORP			1,2	1FE	32,380,360	115.330	33,445,700	29,000,000	32,148,487	0	(69,845)	0	0	5.500	4.730	JD	70,889	1,595,000	06/26/2013.	06/15/2041.
049560 AL 9	ATMOS ENERGY CORP			1,2	1FE	34,688,650	97.403	34,091,050	35,000,000	34,708,044	0	5,747	0	0	4.150	4.200	JJ	669,764	1,452,500	06/19/2013.	01/15/2043.
050095 AM 0	ATWOOD OCEANICS INC			1,2	5FE	6,120,000	91.500	5,947,500	6,500,000	6,246,343	0	69,899	0	0	6.500	7.940	FA	176,042	422,500	03/11/2015.	02/01/2020.
052769 AB 2	AUTODESK INC			1,2	2FE	34,016,560	100.217	34,073,780	34,000,000	34,005,793	0	(2,211)	0	0	3.600	3.590	JD	54,400	1,224,000	07/22/2013.	12/15/2022.
052769 AD 8	AUTODESK INC			1,2	2FE	9,978,100	102.726	10,272,600	10,000,000	9,981,076	0	1,812	0	0	4.375	4.400	JD	19,444	437,500	06/03/2015.	06/15/2025.
053332 AL 6	AUTOZONE INC			1,2	2FE	10,913,945	104.950	10,495,000	10,000,000	10,442,534	0	(114,742)	0	0	4.000	2.700	MN	51,111	400,000	08/07/2012.	11/15/2020.
053332 AN 2	AUTOZONE INC			1,2	2FE	34,215,950	98.335	34,417,250	35,000,000	34,484,162	0	76,209	0	0	2.875	3.140	JJ	463,993	1,006,250	05/13/2013.	01/15/2023.
053611 AB 5	AVERY DENNISON CORP			1	2FE	11,045,572	107.020	10,702,000	10,000,000	10,979,825	0	(38,739)	0	0	6.000	5.090	JJ	276,667	600,000	01/04/2007.	01/15/2033.
057224 AZ 0	BAKER HUGHES INC			1	2FE	108,379,758	109.935	89,047,350	81,000,000	106,537,596	0	(711,494)	0	0	5.125	3.210	MS	1,222,313	4,151,250	06/26/2013.	09/15/2040.
058498 AT 3	BALL CORP			1	3FE	13,012,500	104.500	13,585,000	13,000,000	13,011,103	0	(1,018)	0	0	5.250	5.230	JJ	341,250	693,875	07/15/2015.	07/01/2025.
060505 A# 1	BANK OF AMERICA CORP				1FE	171,688,557	104.338	179,136,972	171,688,557	171,688,557	0	0	0	5,864,828	2.940	2.940	MN	673,019	5,468,571	10/23/2006.	11/13/2036.
06406H BY 4	BANK OF NEW YORK MELLON			2	1FE	10,482,753	104.147	10,414,700	10,000,000	10,294,045	0	(58,407)	0	0	3.550	2.860	MS	96,639	355,000	03/15/2012.	09/23/2021.
067383 AC 3	CR BARD INC			1,2	1FE	25,151,086	107.046	26,761,500	25,000,000	25,086,955	0	(20,896)	0	0	4.400	4.290	JJ	507,222	1,100,000	02/10/2011.	01/15/2021.
07177M AB 9	BAXALTA INC			1,2	2FE	24,831,000	100.292	25,073,000	25,000,000	24,852,535	0	14,294	0	0	4.000	4.080	JD	22,222	1,000,000	06/18/2015.	06/23/2025.
071813 BG 3	BAXTER INTERNATIONAL INC			1,2	2FE	24,983,500	94.955	23,738,750	25,000,000	24,984,640	0	298	0	0	4.500	4.500	JD	50,000	1,125,000	06/04/2013.	06/15/2043.
073902 B# 4	JP MORGAN CHASE & CO			2	1FE	128,766,418	100.253	129,091,964	128,766,418	128,766,418	0	0	0	4,398,621	2.950	2.950	AO	749,170	4,160,111	04/03/2007.	04/20/2037.
084664 BQ 3	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	25,034,594	107.774	26,943,500	25,000,000	25,035,521	0	(7,998)	0	0	4.250	4.210	JJ	489,931	1,062,500	01/03/2011.	01/15/2021.
09062X AF 0	BIOGEN INC			1,2	2FE	31,001,400	102.956	30,886,800	30,000,000	30,922,419	0	(78,981)	0	0	4.050	3.620	MS	357,750	1,215,000	02/16/2016.	09/15/2025.
092113 AH 2	BLACK HILLS CORP			1,2	2FE	27,010,050	105.305	28,432,350	27,000,000	27,008,066	0	(1,199)	0	0	4.250	4.240	MN	98,813	1,147,500	01/08/2014.	11/30/2023.
093662 AG 9	BLOCK FINANCIAL LLC			1,2	2FE	15,396,850	101.132	15,169,800	15,000,000	15,361,823	0	(32,682)	0	0	5.250	4.900	AO	196,875	789,688	11/30/2015.	10/01/2025.
096630 AD 0	BOARDWALK PIPELINES LP			1,2	2FE	9,986,930	102.677	10,267,700	10,000,000	9,989,814	0	1,041	0	0	4.950	4.960	JD	22,000	495,000	03/10/2015.	12/15/2024.
097023 BA 2	BOEING CO			1	1FE	12,988,705	126.842	12,684,200	10,000,000	12,716,571	0	(69,894)	0	0	5.875	4.050	FA	221,944	587,500	09/29/2011.	02/15/2040.
10112R AS 3	BOSTON PROPERTIES LP			1,2	2FE	14,881,214	105.655	15,848,250	15,000,000	14,956,028	0	8,831	0	0	4.125	4.190	MN	79,063	618,750	11/15/2010.	05/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
110122 AA 6	BRISTOL MYERS SQUIBB CO.				1FE	4,958,050	124.727	6,236,350	5,000,000	4,981,438	0	2,189	0	0	7.150	7.220	JD	15,889	357,500	08/31/1999.	06/15/2023.
110122 AT 5	BRISTOL MYERS SQUIBB CO.			1	1FE	9,165,905	97.444	9,744,400	10,000,000	9,463,276	0	86,888	0	0	2.000	3.050	FA	83,333	200,000	06/20/2013.	08/01/2022.
110122 AU 2	BRISTOL MYERS SQUIBB CO.			1	1FE	65,646,194	89.451	58,143,150	65,000,000	65,764,165	0	(19,759)	0	0	3.250	3.180	FA	880,208	2,112,500	04/16/2013.	08/01/2042.
110122 AX 6	BRISTOL MYERS SQUIBB CO.			1,2	1FE	4,954,500	108.451	5,422,550	5,000,000	4,956,630	0	796	0	0	4.500	4.550	MS	75,000	225,000	10/24/2013.	03/01/2044.
111621 AM 0	BROCADE COMMUNICATIONS SYSTEMS INC.			1,2	3FE	14,836,300	99.000	14,850,000	15,000,000	14,865,145	0	18,720	0	0	4.625	4.790	JJ	319,896	693,750	06/16/2015.	01/15/2023.
115637 AL 4	BROWN-FORMAN CORP.			1,2	1FE	42,991,612	91.841	36,736,400	40,000,000	42,846,778	0	(70,400)	0	0	3.750	3.330	JJ	691,667	1,500,000	01/10/2013.	01/15/2043.
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA			1,2	3FE	12,522,500	102.750	12,843,750	12,500,000	12,514,203	0	(4,651)	0	0	5.375	5.320	MN	85,851	671,875	07/14/2015.	11/15/2024.
12189L AL 5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	76,593,640	102.122	76,591,500	75,000,000	75,973,913	0	(165,244)	0	0	3.050	2.780	MS	762,500	2,287,500	09/26/2012.	09/01/2022.
12189L AN 1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	29,994,900	104.800	31,440,000	30,000,000	29,995,353	0	92	0	0	4.450	4.450	MS	393,083	1,335,000	03/05/2013.	03/15/2043.
12189L AR 2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	9,989,740	105.127	10,512,700	10,000,000	9,992,428	0	892	0	0	3.750	3.760	AO	93,750	375,000	03/04/2014.	04/01/2024.
12189T AR 5	BURLINGTON NORTHERN			1	1FE	14,821,229	142.229	14,222,900	10,000,000	13,924,583	0	(210,682)	0	0	7.950	4.140	FA	300,333	795,000	09/29/2010.	08/15/2030.
12201P AN 6	BURLINGTON RESOURCES FINANCE COMPANY			1	2FE	7,103,257	130.422	10,335,944	7,925,000	7,242,397	0	22,304	0	0	7.400	8.420	JD	48,871	586,450	10/22/2008.	12/01/2031.
12505B AA 8	CBRE SERVICES INC.			1,2	2FE	15,450,000	103.159	15,473,850	15,000,000	15,341,339	0	(72,402)	0	0	5.000	4.400	MS	220,833	750,000	06/19/2015.	03/15/2023.
12505B AC 4	CBRE SERVICES INC.			1,2	2FE	10,375,000	103.116	10,311,600	10,000,000	10,328,748	0	(33,103)	0	0	5.250	4.740	MS	154,583	525,000	12/10/2015.	03/15/2025.
12527G AC 7	CF INDUSTRIES INC.			1	3FE	49,334,800	89.900	44,950,000	50,000,000	49,544,982	0	61,821	0	0	3.450	3.600	JD	143,750	1,725,000	06/19/2013.	06/01/2023.
125509 BS 7	CIGNA CORP.			1,2	2FE	11,186,868	104.472	10,447,200	10,000,000	10,702,825	0	(134,165)	0	0	4.000	2.460	FA	151,111	400,000	11/28/2012.	02/15/2022.
126408 GW 7	CSX CORP.			1,2	2FE	26,109,500	104.091	26,022,750	25,000,000	26,034,018	0	(22,257)	0	0	4.750	4.470	MN	102,257	1,187,500	05/23/2013.	05/30/2042.
126408 GY 3	CSX CORP.			1,2	2FE	74,733,290	96.926	72,694,500	75,000,000	74,749,659	0	4,755	0	0	4.100	4.120	MS	905,417	3,075,000	01/15/2013.	03/15/2044.
126408 GZ 0	CSX CORP.			1,2	2FE	14,988,600	103.781	15,567,150	15,000,000	14,991,881	0	1,026	0	0	3.700	3.700	MN	92,500	555,000	10/17/2013.	11/01/2023.
12646R AB 1	CST BRANDS INC.			1,2	3FE	4,065,000	103.250	4,130,000	4,000,000	4,048,348	0	(9,929)	0	0	5.000	4.680	MN	33,333	200,000	06/16/2015.	05/01/2023.
126650 BZ 2	CVS HEALTH CORP.			1,2	2FE	88,853,560	98.513	88,661,700	90,000,000	89,212,074	0	117,513	0	0	2.750	2.900	JD	206,250	2,475,000	03/24/2014.	12/01/2022.
126650 CC 2	CVS HEALTH CORP.			1,2	2FE	4,978,000	105.365	5,268,250	5,000,000	4,983,847	0	1,983	0	0	4.000	4.050	JD	14,444	200,000	12/02/2013.	12/05/2023.
131347 CC 8	CALPINE CORPORATION			1,2	3FE	8,490,000	104.250	8,340,000	8,000,000	8,365,630	0	(75,588)	0	0	5.875	4.680	JJ	216,722	470,000	08/26/2015.	01/15/2024.
134429 AG 4	CAMPBELL SOUP COMPANY				1FE	14,973,067	123.790	16,092,700	13,000,000	13,712,427	0	(135,557)	0	0	8.875	7.360	MN	192,292	1,153,750	01/12/2001.	05/01/2021.
134429 AZ 2	CAMPBELL SOUP COMPANY			1	1FE	6,942,950	90.132	6,309,240	7,000,000	6,947,842	0	1,181	0	0	3.800	3.840	FA	110,094	266,000	07/30/2012.	08/02/2042.
14040H AR 6	CAPITAL ONE FINANCIAL CORP.				2FE	4,985,800	103.572	5,178,600	5,000,000	4,998,682	0	1,770	0	0	6.750	6.780	MS	99,375	337,500	08/28/2007.	09/15/2017.
141781 AT 1	CARGILL INC.			1	1FE	5,521,820	118.408	5,920,400	5,000,000	5,507,015	0	(17,705)	0	0	6.125	5.220	AO	61,250	306,250	04/14/2004.	04/19/2034.
141781 G* 9	CARGILL INC.			1	1FE	7,829,920	133.428	9,339,960	7,000,000	7,431,951	0	(37,954)	0	0	8.930	7.870	JD	38,201	625,100	04/23/1997.	12/09/2024.
141784 AK 4	CARGILL INC.				1FE	19,963,900	101.933	20,386,600	20,000,000	19,999,051	0	3,197	0	0	7.500	7.510	MN	191,667	1,500,000	05/20/1997.	05/23/2017.
141784 CA 4	CARGILL INC.				1FE	5,000,000	116.088	5,804,400	5,000,000	5,000,000	0	0	0	0	7.120	7.120	MN	50,433	356,000	11/05/1998.	11/10/2028.
143658 AH 5	CARNIVAL CORPORATION				1FE	14,568,864	117.254	15,975,858	13,625,000	14,234,979	0	(37,841)	0	0	6.650	6.080	JJ	417,795	906,063	03/31/2011.	01/15/2028.
143658 BA 9	CARNIVAL CORPORATION			1	1FE	30,632,200	105.458	31,637,400	30,000,000	30,374,111	0	(90,640)	0	0	3.950	3.590	AO	250,167	1,185,000	01/16/2014.	10/15/2020.
149123 CB 5	CATERPILLAR INC.			1	1FE	49,517,500	96.082	48,041,000	50,000,000	49,554,857	0	10,042	0	0	3.803	3.850	FA	718,344	1,901,500	04/18/2013.	08/15/2042.
14912L 4E 8	CATERPILLAR FINANCIAL SERVICES CORP.				1FE	9,983,000	110.714	11,071,400	10,000,000	9,995,365	0	1,957	0	0	7.150	7.170	FA	270,111	715,000	02/05/2009.	02/15/2019.
15089Q AD 6	CELANESE US HOLDINGS LLC.			1	2FE	7,937,500	105.354	8,428,320	8,000,000	7,947,077	0	7,625	0	0	4.625	4.750	MS	108,944	370,000	09/02/2015.	11/15/2022.
151020 AH 7	CELGENE CORP.			1	2FE	70,921,430	100.891	70,623,700	70,000,000	70,565,542	0	(92,515)	0	0	3.250	3.080	FA	859,444	2,275,000	03/20/2014.	08/15/2022.
151020 AJ 3	CELGENE CORP.			1	2FE	10,013,250	104.266	10,426,600	10,000,000	10,010,525	0	(1,385)	0	0	4.000	3.980	FA	151,111	400,000	01/21/2014.	08/15/2023.
15189X AM 0	CENTERPOINT ENERGY HOUSTON			1,2	1FE	22,655,841	94.068	20,694,960	22,000,000	22,655,679	0	(17,343)	0	0	3.550	3.360	FA	325,417	781,000	06/19/2013.	08/01/2042.
156700 AS 5	CENTURYLINK INC.			1	3FE	5,225,000	102.213	5,110,650	5,000,000	5,172,068	0	(28,258)	0	0	5.800	5.040	MS	85,389	290,000	01/22/2015.	03/15/2022.
156700 AX 4	CENTURYLINK INC.			1	3FE	5,662,500	102.250	5,112,500	5,000,000	5,545,555	0	(64,905)	0	0	6.750	4.870	JD	28,125	337,500	02/25/2015.	12/01/2023.
156700 AZ 9	CENTURYLINK INC.			1,2	3FE	5,075,000	95.000	4,750,000	5,000,000	5,064,685	0	(6,265)	0	0	5.625	5.420	AO	70,313	281,250	04/07/2015.	04/01/2025.
166764 AB 6	CHEVRON CORP.			1,2	1FE	74,901,450	98.136	73,602,000	75,000,000	74,938,204	0	9,581	0	0	2.355	2.360	JD	127,563	1,766,250	01/15/2013.	12/05/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166764 AH 3	CHEVRON CORP.			1,2	1FE	39,017,200	102.428	40,971,200	40,000,000	39,291,237	0	95,488	0	0	3.191	3.490	JD	24,819	1,276,400	01/08/2014.	06/24/2023.
171340 AH 5	CHURCH & DWIGHT CO INC.			1	2FE	66,002,790	98.968	64,329,200	65,000,000	65,613,623	0	(97,764)	0	0	2.875	2.690	AO	467,188	1,868,750	11/08/2012.	10/01/2022.
17275R AF 9	CISCO SYSTEMS INC.			1	1FE	140,303,427	121.820	121,820,000	100,000,000	136,910,463	0	(1,068,200)	0	0	5.500	3.210	JJ	2,536,111	5,500,000	01/14/2013.	01/15/2040.
17305B AB 7	CITICORP LEASE 1999-1.				2	24,960,175	114.838	24,690,170	21,500,000	22,371,200	0	(263,832)	0	0	8.040	6.490	JD	76,827	1,728,251	07/02/2003.	12/15/2019.
18538R AH 6	CLEARWATER PAPER CORP.			1	3FE	5,878,750	99.000	5,940,000	6,000,000	5,887,346	0	8,596	0	0	5.375	5.660	FA	134,375	161,250	03/31/2016.	02/01/2025.
186108 CE 4	CLEVELAND ELECTRIC ILLUMINATING COMPANY.			1	2FE	32,517,154	111.032	27,758,000	25,000,000	31,853,573	0	(222,280)	0	0	5.950	3.950	JD	66,111	1,487,500	08/03/2012.	12/15/2036.
189054 AT 6	CLOROX COMPANY.			1,2	2FE	95,109,737	101.398	94,300,140	93,000,000	94,290,977	0	(217,960)	0	0	3.050	2.770	MS	835,192	2,836,500	06/20/2014.	09/15/2022.
191216 AV 2	COCA-COLA CO.			1	1FE	5,199,612	104.350	5,217,500	5,000,000	5,103,430	0	(20,483)	0	0	3.300	2.820	MS	55,000	165,000	08/17/2011.	09/01/2021.
19416Q EG 1	COLGATE-PALMOLIVE CO.			1	1FE	29,819,100	103.378	31,013,400	30,000,000	29,864,418	0	16,403	0	0	3.250	3.320	MS	287,083	975,000	02/26/2014.	03/15/2024.
195869 AG 7	COLONIAL PIPELINE COMPANY.			1	1FE	23,956,199	130.105	21,636,462	16,630,000	22,783,421	0	(279,818)	0	0	7.630	4.300	MN	109,264	1,268,869	04/18/2012.	04/15/2032.
195869 AL 6	COLONIAL PIPELINE COMPANY.			1	1FE	22,598,619	120.850	24,170,000	20,000,000	22,405,246	0	(63,623)	0	0	6.375	5.390	FA	531,250	1,275,000	04/13/2011.	08/01/2037.
195869 AN 2	COLONIAL PIPELINE COMPANY.			1,2	1FE	35,758,980	94.773	34,118,280	36,000,000	35,775,348	0	4,584	0	0	4.200	4.230	AO	319,200	1,512,000	04/03/2013.	04/15/2043.
20029P AH 2	COMCAST CABLE COMMUNICATIONS INC.			1	1FE	16,890,360	139.434	18,823,590	13,500,000	15,824,075	0	(156,493)	0	0	8.500	6.210	MN	191,250	1,147,500	03/31/2011.	05/01/2027.
20030N AM 3	COMCAST CORP.			1	1FE	14,838,631	129.115	16,875,331	13,070,000	14,694,301	0	(43,448)	0	0	6.450	5.420	MS	248,221	843,015	07/14/2010.	03/15/2037.
20030N AV 3	COMCAST CORP.			1	1FE	18,557,185	136.391	20,458,650	15,000,000	18,210,656	0	(84,969)	0	0	6.950	5.230	FA	393,833	1,042,500	10/28/2010.	08/15/2037.
20030N AY 7	COMCAST CORP.			1	1FE	67,760,218	130.457	58,705,650	45,000,000	65,823,712	0	(596,633)	0	0	6.550	3.540	JJ	1,473,750	2,947,500	08/01/2012.	07/01/2039.
20030N BD 2	COMCAST CORP.			1	1FE	46,886,600	102.091	45,940,950	45,000,000	46,123,308	0	(186,011)	0	0	3.125	2.630	JJ	648,438	1,406,250	11/27/2012.	07/15/2022.
20030N BE 0	COMCAST CORP.			1	1FE	10,992,700	104.112	10,411,200	10,000,000	10,910,673	0	(19,990)	0	0	4.650	4.070	JJ	214,417	465,000	07/26/2012.	07/15/2042.
202795 JA 9	COMMONWEALTH EDISON.			1,2	1FE	30,454,400	95.940	28,782,000	30,000,000	30,416,377	0	(9,929)	0	0	3.800	3.710	AO	285,000	1,140,000	12/13/2012.	10/01/2042.
20451N AE 1	COMPASS MINERALS INTERNATIONAL INC.			1,2	4FE	12,910,000	94.500	12,285,000	13,000,000	12,925,395	0	7,820	0	0	4.875	4.960	JJ	292,229	633,750	03/31/2015.	07/15/2024.
20605P AE 1	CONCHO RESOURCES INC.			1,2	3FE	10,155,000	103.630	10,363,000	10,000,000	10,109,174	0	(25,872)	0	0	5.500	5.170	AO	137,500	550,000	03/11/2015.	04/01/2023.
207597 EF 8	EVERSOURCE ENERGY.			1,2	1FE	19,870,200	97.890	19,578,000	20,000,000	19,917,688	0	12,446	0	0	2.500	2.570	JJ	230,556	500,000	01/08/2013.	01/15/2023.
20825C AQ 7	CONOCOPHILLIPS.			1	2FE	30,603,186	126.591	25,318,200	20,000,000	29,586,289	0	(287,634)	0	0	6.500	3.390	FA	541,667	1,300,000	10/04/2011.	02/01/2039.
20826F AA 4	CONOCOPHILLIPS COMPANY.			1,2	1FE	49,951,000	96.692	48,346,000	50,000,000	49,969,580	0	4,696	0	0	2.400	2.410	JD	53,333	1,200,000	12/04/2012.	12/15/2022.
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK INC.			1	1FE	15,716,210	135.345	13,534,500	10,000,000	15,124,140	0	(163,103)	0	0	6.750	3.350	AO	168,750	675,000	10/04/2011.	04/01/2038.
209111 FB 4	CONSOLIDATED EDISON CO OF NEW YORK INC.			1	1FE	15,570,150	100.268	15,040,200	15,000,000	15,529,328	0	(12,037)	0	0	4.200	3.970	MS	185,500	630,000	05/10/2013.	03/15/2042.
209111 FC 2	CONSOLIDATED EDISON CO OF NEW YORK INC.			1,2	1FE	49,652,000	96.786	48,393,000	50,000,000	49,677,125	0	6,905	0	0	3.950	3.990	MS	658,333	1,975,000	02/25/2013.	03/01/2043.
210518 CU 8	CONSUMERS ENERGY CO.			1,2	1FE	39,937,200	98.348	39,339,200	40,000,000	39,941,399	0	1,243	0	0	3.950	3.950	MN	201,889	1,580,000	05/13/2013.	05/15/2043.
219350 AR 6	CORNING INC.			1,2	2FE	9,107,875	118.068	8,778,356	7,435,000	8,687,596	0	(99,119)	0	0	7.250	5.020	FA	203,636	539,038	05/08/2012.	08/15/2036.
219350 AW 5	CORNING INC.			1	2FE	79,389,740	99.378	76,521,060	77,000,000	79,218,443	0	(47,511)	0	0	4.750	4.550	MS	1,076,931	3,657,500	07/17/2013.	03/15/2042.
219350 AX 3	CORNING INC.			1	2FE	11,142,879	101.316	10,131,600	10,000,000	11,051,734	0	(33,562)	0	0	4.700	3.930	MS	138,389	470,000	12/14/2012.	03/15/2037.
219350 AZ 8	CORNING INC.			1,2	2FE	10,126,500	100.193	10,019,300	10,000,000	10,094,608	0	(12,597)	0	0	3.700	3.530	MN	47,278	370,000	05/07/2014.	11/15/2023.
224044 BW 6	COX COMMUNICATIONS INC.			1	2FE	76,098,810	97.408	73,056,000	75,000,000	75,696,492	0	(105,318)	0	0	3.250	3.070	JD	108,333	2,437,500	01/10/2013.	12/15/2022.
231021 AQ 9	CUMMINS INC.			1,2	1FE	30,069,828	111.252	33,097,470	29,750,000	30,053,022	0	(5,755)	0	0	4.875	4.800	AO	362,578	1,450,313	10/15/2013.	10/01/2043.
231021 AR 7	CUMMINS INC.			1,2	1FE	25,463,450	103.491	25,872,750	25,000,000	25,341,052	0	(46,032)	0	0	3.650	3.410	AO	228,125	912,500	04/08/2014.	10/01/2023.
23331A BH 1	D R HORTON INC.			1,2	2FE	9,728,750	107.250	9,652,500	9,000,000	9,590,737	0	(78,219)	0	0	5.750	4.550	FA	195,500	517,500	06/12/2015.	08/15/2023.
23338V AA 4	DTE ELECTRIC CO.			1,2	1FE	49,774,500	100.598	50,299,000	50,000,000	49,790,518	0	4,432	0	0	4.000	4.020	AO	500,000	2,000,000	03/19/2013.	04/01/2043.
233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC.		C		1FE	12,720,550	150.615	15,061,500	10,000,000	11,985,012	0	(85,579)	0	0	8.500	6.340	JJ	384,861	850,000	03/09/2005.	01/18/2031.
239753 DJ 2	TARGET CORPORATION.				1FE	5,649,140	122.409	6,472,988	5,288,000	5,515,427	0	(14,086)	0	0	6.750	6.200	JJ	178,470	356,940	08/18/2003.	01/01/2028.
244199 BF 1	DEERE & COMPANY.			2	1FE	185,504,936	100.134	182,944,818	182,700,000	185,217,126	0	(66,902)	0	0	3.900	3.800	JD	435,435	7,125,300	06/21/2013.	06/09/2042.
24422E SP 5	JOHN DEERE CAPITAL CORP.				1FE	19,984,800	102.156	20,431,200	20,000,000	19,988,213	0	1,372	0	0	3.350	3.350	JD	35,361	670,000	06/09/2014.	06/12/2024.
25179M AN 3	DEVON ENERGY CORP.			1,2	2FE	14,622,400	94.470	12,281,100	13,000,000	14,487,760	0	(34,340)	0	0	4.750	4.010	MN	78,903	617,500	10/23/2012.	05/15/2042.
25179M AP 8	DEVON ENERGY CORP.			1,2	2FE	54,852,746	99.366	49,683,000	50,000,000	53,239,144	0	(596,298)	0	0	3.250	1.910	MN	207,639	1,625,000	08/30/2012.	05/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.			1	3FE	68,472,219	78.500	39,250,000	50,000,000	67,005,603	0	(480,379)	0	0	5.700	3.510	AO	601,667	2,850,000	03/27/2013.	10/15/2039.
25271C AN 2	DIAMOND OFFSHORE DRILLING INC.			1,2	3FE	14,976,600	71.033	10,654,950	15,000,000	14,977,695	0	396	0	0	4.875	4.880	MN	121,875	731,250	10/31/2013.	11/01/2043.
25468P BW 5	WALT DISNEY COMPANY.				1FE	3,031,621	137.091	3,427,275	2,500,000	2,959,195	0	(19,459)	0	0	7.000	5.220	MS	58,333	175,000	05/04/2006.	03/01/2032.
25468P CR 5	WALT DISNEY COMPANY.			1	1FE	9,872,700	102.557	10,255,700	10,000,000	9,881,784	0	2,648	0	0	4.125	4.200	JD	34,375	412,500	06/18/2013.	12/01/2041.
25468P CW 4	WALT DISNEY COMPANY.			1	1FE	41,749,840	98.437	41,343,540	42,000,000	41,844,799	0	24,106	0	0	2.350	2.410	JD	82,250	987,000	11/28/2012.	12/01/2022.
25468P CX 2	WALT DISNEY COMPANY.			1	1FE	86,898,684	96.123	81,704,550	85,000,000	86,945,968	0	(46,758)	0	0	3.700	3.560	JD	262,083	3,145,000	06/17/2013.	12/01/2042.
25470D AJ 8	DISCOVERY COMMUNICATIONS.			1	2FE	91,600,600	92.409	83,168,100	90,000,000	91,501,059	0	(29,386)	0	0	4.875	4.760	AO	1,096,875	4,387,500	05/14/2013.	04/01/2043.
256677 AD 7	DOLLAR GENERAL CORPORATION.			1,2	2FE	29,716,368	102.891	30,867,300	30,000,000	29,743,087	0	24,906	0	0	4.150	4.260	MN	207,500	1,283,042	12/16/2015.	11/01/2025.
257375 AF 2	DOMINION GAS HOLDINGS LLC.			1,2	1FE	7,482,150	103.619	7,771,425	7,500,000	7,483,178	0	302	0	0	4.800	4.810	MN	60,000	360,000	10/17/2013.	11/01/2043.
257867 AC 5	DONNELLEY & SONS.				4FE	5,662,267	104.300	5,215,000	5,000,000	5,264,622	0	(50,898)	0	0	8.875	7.400	AO	93,681	443,750	01/08/2001.	04/15/2021.
260003 AF 5	DOVER CORP.			1	1FE	5,970,316	113.854	5,351,138	4,700,000	5,801,995	0	(40,272)	0	0	5.375	3.640	AO	53,332	252,625	07/16/2012.	10/15/2035.
260003 AK 4	DOVER CORP.			1,2	1FE	36,738,000	117.160	33,976,400	29,000,000	36,067,005	0	(178,464)	0	0	5.375	3.810	MS	519,583	1,558,750	02/11/2013.	03/01/2041.
260543 BA 0	DOW CHEMICAL.				2FE	6,275,233	123.227	6,161,350	5,000,000	5,503,163	0	(100,601)	0	0	9.000	6.260	AO	112,500	450,000	08/22/2006.	04/01/2021.
26138E AR 0	DR PEPPER SNAPPLE GROUP INC.			1,2	2FE	35,069,960	98.662	34,531,700	35,000,000	35,042,281	0	(6,983)	0	0	2.700	2.670	MN	120,750	945,000	11/16/2012.	11/15/2022.
263534 CB 3	EI DU PONT DE NEMOURS & CO.			1	1FE	30,824,079	103.889	32,205,590	31,000,000	30,944,378	0	12,138	0	0	3.625	3.660	JJ	518,174	1,123,750	12/16/2010.	01/15/2021.
263534 CJ 6	EI DU PONT DE NEMOURS & CO.			1	1FE	106,693,750	94.192	98,901,600	105,000,000	106,572,935	0	(34,983)	0	0	4.150	4.050	FA	1,646,167	4,357,500	06/11/2013.	02/15/2043.
263901 AF 7	DUKE ENERGY INDIANA INC.			1,2	1FE	15,012,550	110.807	16,621,050	15,000,000	15,011,786	0	(262)	0	0	4.900	4.890	JJ	338,917	735,000	07/08/2013.	07/15/2043.
26439R AH 9	SPECTRA ENERGY CAPITAL.			1	2FE	7,786,695	113.740	9,667,900	8,500,000	8,297,458	0	61,792	0	0	8.000	8.950	AO	170,000	680,000	01/23/2003.	10/01/2019.
26441C AF 2	DUKE ENERGY CORP.			1,2	2FE	10,913,346	103.514	10,351,400	10,000,000	10,518,426	0	(109,217)	0	0	3.550	2.310	MS	104,528	355,000	08/07/2012.	09/15/2021.
26442C AN 4	DUKE ENERGY CAROLINAS.			1,2	1FE	39,303,800	99.310	39,724,000	40,000,000	39,354,080	0	13,868	0	0	4.000	4.100	MS	404,444	1,600,000	05/23/2013.	09/30/2042.
268648 AN 2	DELL TECHNOLOGIES INC.			1,2	3FE	34,973,750	92.624	32,418,400	35,000,000	34,982,052	0	2,465	0	0	3.375	3.380	JD	98,438	1,181,250	06/03/2013.	06/01/2023.
26875P AK 7	EOG RESOURCES INC.			1,2	2FE	108,360,750	96.941	105,665,690	109,000,000	108,555,710	0	60,427	0	0	2.625	2.690	MS	842,479	2,861,250	06/19/2013.	03/15/2023.
26882P BE 1	ERAC USA FINANCE LLC.			1	2FE	56,835,399	126.706	52,266,225	41,250,000	55,584,133	0	(414,076)	0	0	7.000	4.420	AO	609,583	2,887,500	09/25/2012.	10/15/2037.
26884A AD 5	ERP OPERATING LP.			1	2FE	6,923,340	127.570	7,654,200	6,000,000	6,572,118	0	(42,305)	0	0	7.570	6.230	FA	171,587	454,200	11/03/2005.	08/15/2026.
26884T AH 5	ERAC USA FINANCE LLC.			1	2FE	75,550,090	100.206	75,154,500	75,000,000	75,343,467	0	(53,318)	0	0	3.300	3.210	AO	522,500	2,475,000	01/14/2013.	10/15/2022.
26884T AL 6	ERAC USA FINANCE LLC.			1,2	2FE	4,991,500	101.626	5,081,300	5,000,000	4,993,282	0	717	0	0	3.850	3.870	MN	24,597	192,500	05/19/2014.	11/15/2024.
277432 AN 0	EASTMAN CHEMICAL CO.			1,2	2FE	52,894,724	102.540	51,270,000	50,000,000	51,758,791	0	(298,450)	0	0	3.600	2.880	FA	680,000	1,800,000	01/14/2013.	08/15/2022.
278058 AM 4	EATON CORPORATION.				2FE	13,101,278	124.779	14,973,480	12,000,000	12,578,589	0	(81,568)	0	0	8.100	7.040	FA	367,200	972,000	06/16/1997.	08/15/2022.
278058 AP 7	EATON CORPORATION.				2FE	5,534,100	120.019	6,000,950	5,000,000	5,302,705	0	(31,716)	0	0	7.625	6.560	AO	95,313	381,250	07/05/2007.	04/01/2024.
278058 E@ 7	EATON CORPORATION.				2FE	85,844,278	106.484	91,410,687	85,844,278	85,844,278	0	0	0	2,932,413	4.215	4.210	JD	140,713	3,777,521	12/04/2008.	12/17/2018.
278062 AC 8	EATON CORPORATION.			1	2FE	6,990,340	99.043	6,933,010	7,000,000	6,993,771	0	971	0	0	2.750	2.760	MN	31,549	192,500	11/16/2012.	11/02/2022.
278062 AD 6	EATON CORPORATION.			1	2FE	8,996,487	98.584	7,886,720	8,000,000	8,916,704	0	(44,338)	0	0	4.000	3.070	MN	52,444	320,000	11/14/2012.	11/02/2032.
278865 AL 4	ECOLAB INC.			1	2FE	26,602,600	108.066	27,016,500	25,000,000	26,054,671	0	(193,046)	0	0	4.350	3.410	JD	69,479	1,087,500	01/23/2014.	12/08/2021.
28932M AJ 4	WEC ENERGY GROUP INC.			1	1FE	21,254,200	108.022	21,604,400	20,000,000	21,098,782	0	(32,634)	0	0	5.848	5.370	JJ	526,320	1,169,600	09/07/2011.	01/19/2041.
29273R AF 6	ENERGY TRANSFER EQUITY LP.			1	2FE	5,433,330	108.357	4,334,280	4,000,000	5,305,060	0	(41,721)	0	0	6.625	4.180	AO	55,944	265,000	10/17/2012.	10/15/2036.
29273R AJ 8	ENERGY TRANSFER EQUITY LP.			1	2FE	8,843,039	115.947	6,956,820	6,000,000	8,613,391	0	(72,228)	0	0	7.500	4.350	JJ	225,000	450,000	10/17/2012.	07/01/2038.
29273R AP 4	ENERGY TRANSFER EQUITY LP.			1,2	2FE	14,475,840	102.676	12,321,120	12,000,000	14,279,131	0	(50,653)	0	0	6.050	4.710	JD	60,500	726,000	10/17/2012.	06/01/2041.
29275Y AB 8	ENERSYS.			1,2	3FE	15,187,000	100.500	15,075,000	15,000,000	15,152,246	0	(20,987)	0	0	5.000	4.800	AO	127,083	750,000	04/10/2015.	04/30/2023.
29336U AE 7	ENLINK MIDSTREAM PARTNERS LP.			1,2	2FE	19,537,250	97.066	19,413,200	20,000,000	19,596,363	0	38,784	0	0	4.150	4.440	JD	69,167	830,000	06/25/2015.	06/01/2025.
29364D AQ 3	ENTERGY ARKANSAS INC.			1,2	1FE	5,022,792	104.859	5,242,950	5,000,000	5,013,794	0	(3,244)	0	0	3.750	3.670	FA	70,833	187,500	11/09/2010.	02/15/2021.
29364W AM 0	ENTERGY LOUISIANA LLC.			1,2	1FE	16,591,800	106.015	15,902,250	15,000,000	16,111,083	0	(106,439)	0	0	4.440	3.450	JJ	307,100	666,000	02/29/2012.	01/15/2026.
29365P AQ 5	ENTERGY GULF STATES LOUISIANA.			1,2	1FE	10,235,548	104.271	10,427,100	10,000,000	10,145,652	0	(38,464)	0	0	3.950	3.500	AO	98,750	395,000	09/27/2010.	10/01/2020.
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC.			1	2FE	4,024,520	112.890	4,515,600	4,000,000	4,022,985	0	(424)	0	0	5.950	5.900	FA	99,167	238,000	05/12/2011.	02/01/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V AU 7	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	56,909,926	105.418	52,709,000	50,000,000	54,132,021	0	(751,284)	0	0	4.050	2.320	FA	765,000	2,025,000	11/07/2012.	02/15/2022.
29736R AF 7	ESTEE LAUDER COS INC			1	1FE	48,147,200	92.163	46,081,500	50,000,000	48,284,318	0	38,367	0	0	3.700	3.910	FA	698,889	1,850,000	04/12/2013.	08/15/2042.
30212P AJ 4	EXPEDIA INC			1,2	2FE	5,078,600	101.623	5,081,150	5,000,000	5,066,276	0	(7,464)	0	0	4.500	4.280	FA	85,000	225,000	04/10/2015.	08/15/2024.
30219G AE 8	EXPRESS SCRIPTS HOLDING COMPANY			1	2FE	52,410,442	107.407	47,259,080	44,000,000	48,911,353	0	(942,306)	0	0	4.750	2.310	MN	267,056	2,090,000	10/11/2012.	11/15/2021.
30219G AF 5	EXPRESS SCRIPTS HOLDING COMPANY			1	2FE	17,450,103	104.014	16,642,240	16,000,000	16,857,735	0	(153,889)	0	0	3.900	2.760	FA	235,733	624,000	11/30/2012.	02/15/2022.
30219G AK 4	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	29,744,550	98.821	29,646,300	30,000,000	29,800,845	0	22,900	0	0	3.500	3.600	JD	46,667	1,050,000	07/17/2014.	06/15/2024.
30249U AB 7	TECHNIPFMC PLC			1,2	2FE	71,635,510	100.043	70,030,100	70,000,000	70,988,309	0	(162,301)	0	0	3.450	3.160	AO	603,750	2,415,000	11/26/2012.	10/01/2022.
30251B AB 4	FMR LLC			1	1FE	5,744,564	121.915	6,095,750	5,000,000	5,716,259	0	(15,702)	0	0	6.450	5.350	MN	41,208	322,500	10/28/2009.	11/15/2039.
31428X AS 5	FEDEX CORP			1	2FE	80,843,736	99.667	79,733,600	80,000,000	80,541,921	0	(89,673)	0	0	2.625	2.490	FA	875,000	2,100,000	11/15/2012.	08/01/2022.
31428X AU 0	FEDEX CORP			1	2FE	29,530,000	93.393	28,017,900	30,000,000	29,560,785	0	8,836	0	0	4.100	4.190	AO	259,667	1,230,000	05/23/2013.	04/15/2043.
31428X AY 2	FEDEX CORP			1	2FE	20,730,200	105.407	21,081,400	20,000,000	20,561,145	0	(69,048)	0	0	4.000	3.540	JJ	368,889	800,000	06/19/2014.	01/15/2024.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERV			1,2	2FE	4,879,250	101.273	5,063,650	5,000,000	4,900,338	0	13,757	0	0	3.500	3.860	AO	36,944	175,000	06/16/2015.	04/15/2023.
31620M AR 7	FIDELITY NATIONAL INFORMATION SERV			1,2	2FE	5,142,400	108.913	5,445,650	5,000,000	5,130,186	0	(11,907)	0	0	5.000	4.620	AO	52,778	246,528	12/16/2015.	10/15/2025.
33938E AU 1	FLEXTRONICS INTERNATIONAL LTD			1,2	2FE	22,897,310	105.802	24,334,460	23,000,000	22,910,556	0	8,387	0	0	4.750	4.800	JD	48,556	1,092,500	06/23/2015.	06/15/2025.
341081 EP 8	FLORIDA POWER & LIGHT			1	1FE	9,398,373	120.813	8,456,910	7,000,000	9,066,310	0	(94,793)	0	0	5.850	3.440	FA	170,625	409,500	09/26/2011.	02/01/2033.
341081 EX 1	FLORIDA POWER & LIGHT			1	1FE	5,387,816	126.786	6,339,300	5,000,000	5,368,357	0	(10,336)	0	0	6.200	5.570	JD	25,833	310,000	04/19/2006.	06/01/2036.
341099 CR 8	FLORIDA POWER CORP			1,2	1FE	49,841,500	95.892	47,946,000	50,000,000	49,853,837	0	3,243	0	0	3.850	3.860	MN	245,972	1,925,000	11/15/2012.	11/15/2042.
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	47,698,550	103.029	46,363,050	45,000,000	46,747,690	0	(271,633)	0	0	4.250	3.490	MS	536,563	1,912,500	04/29/2013.	09/20/2022.
349631 AG 6	BEAM INC			1	2FE	14,381,521	119.609	17,809,780	14,890,000	14,546,222	0	15,126	0	0	6.625	6.850	JJ	454,869	986,463	10/04/2006.	07/15/2028.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1,2	2FE	24,859,120	102.845	25,711,250	25,000,000	24,877,277	0	11,938	0	0	4.000	4.060	JD	44,444	1,000,000	06/24/2015.	06/15/2025.
35671D AZ 8	FREEPORT-MCMORAN INC			1,2	3FE	24,985,250	91.750	22,937,500	25,000,000	24,990,193	0	1,373	0	0	3.875	3.880	MS	285,243	968,750	02/28/2013.	03/15/2023.
35671D BL 8	FREEPORT-MCMORAN INC			1,2	3FE	4,688,350	93.750	4,687,500	5,000,000	4,736,324	0	26,293	0	0	4.550	5.380	MN	29,701	227,500	02/20/2015.	11/14/2024.
35906A AH 1	FRONTIER COMMUNICATIONS CORP			1	3FE	5,606,250	105.000	5,250,000	5,000,000	5,418,840	0	(112,878)	0	0	8.500	5.670	AO	89,722	425,000	04/17/2015.	04/15/2020.
362337 AK 3	FRONTIER NORTH INC				3FE	21,103,971	81.650	15,758,450	19,300,000	20,431,346	0	(69,844)	0	0	6.730	6.000	FA	490,692	1,298,890	04/22/2003.	02/15/2028.
364725 BC 4	TEGNA INC			1,2	3FE	5,025,000	101.000	5,050,000	5,000,000	5,020,780	0	(2,974)	0	0	5.500	5.410	MN	35,139	275,000	06/16/2015.	09/15/2024.
364725 BE 0	TEGNA INC			1,2	3FE	10,562,500	105.815	10,581,500	10,000,000	10,442,979	0	(79,302)	0	0	6.375	5.310	AO	134,583	637,500	06/12/2015.	10/15/2023.
369550 AT 5	GENERAL DYNAMICS CORP			1,2	1FE	16,012,944	94.788	14,218,200	15,000,000	15,969,869	0	(24,406)	0	0	3.600	3.220	MN	69,000	540,000	11/08/2012.	11/15/2042.
369550 AU 2	GENERAL DYNAMICS CORP			1,2	1FE	36,673,150	98.792	39,516,800	40,000,000	37,666,901	0	353,843	0	0	2.250	3.350	MN	115,000	900,000	02/19/2014.	11/15/2022.
36959C AA 6	GENERAL ELECTRIC CAPITAL SVCS				1FE	6,602,864	133.991	6,699,550	5,000,000	6,373,490	0	(42,959)	0	0	7.500	5.180	FA	135,417	375,000	09/16/2003.	08/21/2035.
369604 BD 4	GENERAL ELECTRIC CO			1	1FE	9,665,500	99.982	9,998,200	10,000,000	9,764,218	0	36,704	0	0	2.700	3.150	AO	61,500	270,000	03/24/2014.	10/09/2022.
369604 BG 7	GENERAL ELECTRIC CO			1	1FE	69,662,150	102.783	71,948,100	70,000,000	69,745,661	0	30,588	0	0	3.375	3.430	MS	721,875	2,362,500	03/17/2014.	03/11/2024.
36962G XZ 2	GENERAL ELECTRIC CAPITAL			1	1FE	16,553,142	133.113	23,960,340	18,000,000	16,931,183	0	36,992	0	0	6.750	7.400	MS	357,750	1,215,000	10/21/2008.	03/15/2032.
370334 BP 8	GENERAL MILLS INC			1,2	2FE	70,314,750	96.404	67,482,800	70,000,000	70,294,611	0	(6,404)	0	0	4.150	4.120	FA	1,097,444	2,905,000	03/28/2013.	02/15/2043.
373298 BR 8	GEORGIA PACIFIC LLC			1	2FE	6,174,800	134.588	6,729,400	5,000,000	5,960,866	0	(49,733)	0	0	7.750	5.630	MN	49,514	387,500	03/19/2012.	11/15/2029.
37331N AD 3	GEORGIA PACIFIC LLC			1,2	2FE	20,023,800	103.033	20,606,600	20,000,000	20,020,290	0	(3,917)	0	0	3.734	3.700	JJ	344,358	746,800	05/07/2014.	07/15/2023.
373334 JR 3	GEORGIA POWER COMPANY			1	1FE	5,753,321	114.275	5,713,750	5,000,000	5,727,203	0	(17,498)	0	0	5.400	4.390	JD	22,500	270,000	05/25/2010.	06/01/2040.
373334 JW 2	GEORGIA POWER COMPANY			1	1FE	18,232,474	101.194	17,329,473	17,125,000	18,138,258	0	(23,210)	0	0	4.300	3.920	MS	216,822	736,375	08/23/2012.	03/15/2042.
375558 AQ 6	GILEAD SCIENCES INC			1,2	1FE	34,233,270	107.733	32,319,900	30,000,000	32,150,138	0	(503,686)	0	0	4.500	2.600	AO	337,500	1,350,000	08/08/2012.	04/01/2021.
375558 AS 2	GILEAD SCIENCES INC			1,2	1FE	66,520,170	115.583	60,103,160	52,000,000	65,287,039	0	(316,586)	0	0	5.650	4.000	JD	244,833	2,938,000	12/14/2012.	12/01/2041.
375558 AU 7	GILEAD SCIENCES INC			1,2	1FE	54,528,145	107.584	53,792,000	50,000,000	52,790,570	0	(549,621)	0	0	4.400	3.090	JD	183,333	2,200,000	01/08/2014.	12/01/2021.
38869P AL 8	GRAPHIC PACKAGING INTERNATIONAL IN			1,2	3FE	3,037,500	102.500	3,075,000	3,000,000	3,031,411	0	(4,752)	0	0	4.875	4.660	MN	18,688	146,250	08/27/2015.	11/15/2022.
39121J AE 0	GREAT RIVER ENERGY			1	1FE	30,581,302	116.098	34,498,521	29,715,000	30,721,437	0	(96,213)	0	0	6.254	5.690	JJ	929,188	1,858,376	12/09/2010.	07/01/2038.
404119 BQ 1	HCA INC			1	3FE	9,377,500	104.375	9,393,750	9,000,000	9,330,762	0	(31,969)	0	0	5.250	4.700	AO	99,750	472,500	07/10/2015.	04/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
406216 AH 4	HALLIBURTON COMPANY				2FE	11,157,346	121.876	12,309,476	10,100,000	10,478,677	0	(75,783)	0	0	8.750	7.660	FA	333,861	883,750	11/21/2000.	02/15/2021.
406216 AW 1	HALLIBURTON COMPANY			1	2FE	17,255,245	124.611	18,691,650	15,000,000	17,154,254	0	(55,672)	0	0	6.700	5.500	MS	295,917	1,005,000	04/14/2011.	09/15/2038.
406216 AY 7	HALLIBURTON COMPANY			1	2FE	31,014,270	134.324	26,864,800	20,000,000	30,031,233	0	(265,473)	0	0	7.450	4.050	MS	438,722	1,490,000	09/15/2011.	09/15/2039.
406216 BA 8	HALLIBURTON COMPANY			1,2	2FE	38,349,320	98.198	35,351,280	36,000,000	38,154,925	0	(53,245)	0	0	4.500	4.100	MN	207,000	1,620,000	06/26/2013.	11/15/2041.
40621P AA 7	HALLIBURTON COMPANY				2FE	13,854,489	120.001	16,182,135	13,485,000	13,731,546	0	(16,865)	0	0	6.750	6.500	FA	379,266	910,238	06/21/2007.	02/01/2027.
410345 AL 6	HANESBRANDS INC.			1,2	3FE	1,505,625	97.750	1,466,250	1,500,000	1,505,341	0	(284)	0	0	4.875	4.820	MN	9,344	38,391	05/03/2016.	05/15/2026.
42217K AX 4	WELLTOWER INC.			1,2	2FE	24,781,800	119.602	23,920,400	20,000,000	24,407,798	0	(96,655)	0	0	6.500	4.910	MS	382,778	1,300,000	10/22/2012.	03/15/2041.
423457 AB 6	HELMERICH & PAYNE INC.			1,2	2FE	4,971,250	103.327	5,166,350	5,000,000	4,975,430	0	2,401	0	0	4.650	4.720	MS	68,458	232,500	03/12/2015.	03/15/2025.
427866 AE 8	HERSHEY FOOD CO.				1FE	20,410,496	123.351	21,833,127	17,700,000	18,587,754	0	(178,854)	0	0	8.800	7.360	FA	588,427	1,557,600	05/30/1997.	02/15/2021.
427866 AR 9	HERSHEY FOODS CO.			1	1FE	5,016,537	107.347	5,367,350	5,000,000	5,011,323	0	(2,650)	0	0	4.125	4.060	JD	17,188	206,250	12/08/2010.	12/01/2020.
42809H AF 4	HESS CORPORATION			1,2	2FE	6,952,890	96.251	6,737,570	7,000,000	6,963,272	0	4,175	0	0	3.500	3.580	JJ	112,972	245,000	06/19/2014.	07/15/2024.
428236 BR 3	HEWLETT-PACKARD CO.			1	2FE	10,912,220	100.863	9,733,280	9,650,000	10,818,668	0	(23,136)	0	0	6.000	5.120	MS	170,483	579,000	07/19/2012.	09/15/2041.
428236 BV 4	HEWLETT-PACKARD CO.			1	2FE	57,808,362	106.740	57,506,175	53,875,000	56,283,616	0	(437,661)	0	0	4.650	3.650	JD	153,095	2,505,188	09/18/2012.	12/09/2021.
42824C AN 9	HEWLETT PACKARD ENTERPRISE CO.			1,2	2FE	24,950,500	104.137	26,034,250	25,000,000	24,958,281	0	6,309	0	0	4.400	4.430	AO	232,222	1,119,375	09/30/2015.	10/15/2022.
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO.			1,2	2FE	19,762,600	102.881	20,576,200	20,000,000	19,784,643	0	19,857	0	0	4.900	5.050	AO	206,889	997,167	11/23/2015.	10/15/2025.
437076 AS 1	THE HOME DEPOT INC.			1	1FE	59,883,836	126.336	50,534,400	40,000,000	57,868,212	0	(652,548)	0	0	5.875	2.900	JD	97,917	2,350,000	11/02/2012.	12/16/2036.
437076 AV 4	THE HOME DEPOT INC.			1,2	1FE	17,711,100	127.127	19,069,050	15,000,000	17,525,325	0	(56,444)	0	0	5.950	4.750	AO	223,125	892,500	06/24/2013.	04/01/2041.
437076 BA 9	THE HOME DEPOT INC.			1,2	1FE	44,413,800	103.035	46,365,750	45,000,000	44,451,744	0	11,000	0	0	4.200	4.270	AO	472,500	1,890,000	06/19/2013.	04/01/2043.
445658 CD 7	JB HUNT TRANSPORT SERVICES INC.			1,2	2FE	9,012,840	101.439	9,129,510	9,000,000	9,009,675	0	(1,192)	0	0	3.850	3.830	MS	102,025	346,500	03/03/2014.	03/15/2024.
44962L AA 5	IHS MARKIT LTD.			1,2	3FE	7,050,000	103.750	7,262,500	7,000,000	7,007,004	0	(3,484)	0	0	5.000	4.970	MN	58,333	350,000	04/02/2015.	11/01/2022.
452308 AQ 2	ILLINOIS TOOL WORKS INC.			1,2	1FE	39,018,940	112.604	38,285,360	34,000,000	38,576,810	0	(112,891)	0	0	4.875	3.990	MS	488,042	1,657,500	12/12/2012.	09/15/2041.
452308 AR 0	ILLINOIS TOOL WORKS INC.			1,2	1FE	118,746,803	99.932	117,445,083	117,525,000	118,642,536	0	(28,066)	0	0	3.900	3.830	MS	1,527,825	4,583,475	01/10/2013.	09/01/2042.
457153 AG 9	INGRAM MICRO INC.			1,2	3FE	5,185,890	94.099	4,704,950	5,000,000	5,157,027	0	(16,704)	0	0	4.950	4.460	JD	11,000	260,000	04/09/2015.	12/15/2024.
458140 AK 6	INTEL CORP.			1	1FE	60,424,100	110.083	55,041,500	50,000,000	59,496,689	0	(233,698)	0	0	4.800	3.630	AO	600,000	2,400,000	10/16/2012.	10/01/2041.
458140 AM 2	INTEL CORP.			1	1FE	64,722,450	100.451	65,293,150	65,000,000	64,825,930	0	26,554	0	0	2.700	2.740	JD	78,000	1,755,000	12/04/2012.	12/15/2022.
458140 AN 0	INTEL CORP.			1	1FE	21,035,388	103.096	20,619,200	20,000,000	21,034,057	0	(47,387)	0	0	4.000	3.570	JD	35,556	800,000	06/26/2013.	12/15/2032.
459200 AR 2	IBM CORP.			1	1FE	6,438,156	125.011	6,083,035	4,866,000	6,049,144	0	(91,175)	0	0	6.220	3.450	FA	126,111	302,665	06/15/2012.	08/01/2027.
459200 AS 0	IBM CORP.			1	1FE	6,576,200	126.685	6,334,250	5,000,000	6,196,688	0	(85,698)	0	0	6.500	3.820	JJ	149,861	325,000	03/28/2012.	01/15/2028.
459200 BB 6	IBM CORP.			1	1FE	17,132,678	124.645	14,957,400	12,000,000	16,385,011	0	(212,759)	0	0	5.875	2.970	MN	62,667	705,000	03/06/2012.	11/29/2032.
459200 HF 1	IBM CORP.			1	1FE	53,484,640	100.026	53,013,780	53,000,000	53,441,444	0	(12,017)	0	0	4.000	3.940	JD	64,778	2,120,000	06/24/2013.	06/20/2042.
460146 CJ 0	INTERNATIONAL PAPER CO.			1,2	2FE	49,791,800	101.115	50,557,500	50,000,000	49,838,091	0	18,542	0	0	3.650	3.700	JD	81,111	1,825,000	06/20/2014.	06/15/2024.
461070 AC 8	INTERSTATE POWER & LIGHT CO.			1	1FE	4,543,000	126.439	5,057,560	4,000,000	4,505,157	0	(18,311)	0	0	6.450	5.300	AO	54,467	258,000	10/29/2007.	10/15/2033.
461070 AK 0	INTERSTATE POWER & LIGHT CO.			1,2	1FE	9,937,800	104.442	10,444,200	10,000,000	9,941,204	0	1,073	0	0	4.700	4.730	AO	99,222	470,000	10/03/2013.	10/15/2043.
46625H C* 9	JP MORGAN CHASE & CO.			2	1FE	128,766,418	101.099	130,181,960	128,766,418	128,766,418	0	0	0	4,398,621	4.100	4.100	MN	687,940	5,383,860	04/28/2006.	05/15/2036.
46625H D* 8	JP MORGAN CHASE & CO.			2	1FE	42,922,139	99.611	42,755,305	42,922,139	42,922,139	0	0	0	1,466,207	2.750	2.750	MS	308,205	1,293,927	03/13/2007.	03/27/2037.
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC.			1,2	2FE	30,008,000	101.412	30,423,600	30,000,000	29,977,783	0	160	0	0	3.625	3.630	JJ	540,729	1,087,500	06/18/2014.	07/02/2024.
482480 AE 0	KLA-TENCOR CORPORATION.			1,2	2FE	26,813,274	105.861	28,624,814	27,040,000	26,834,963	0	21,480	0	0	4.650	4.760	MN	209,560	1,186,680	04/29/2016.	11/01/2024.
483007 AH 3	KAISER ALUMINUM CORPORATION.			1,2	3FE	6,634,000	103.500	6,675,750	6,450,000	6,619,053	0	(14,947)	0	0	5.875	5.300	MN	48,420	192,627	06/16/2016.	05/15/2024.
485170 AV 6	KANSAS CITY SOUTHERN.			1,2	2FE	33,930,400	97.370	34,079,500	35,000,000	34,583,332	0	57,674	0	0	3.000	3.200	MN	134,167	980,000	06/04/2013.	05/15/2023.
487836 BD 9	KELLOGG CO.			1	2FE	14,713,897	105.304	15,795,600	15,000,000	14,882,969	0	26,562	0	0	4.000	4.210	JD	26,667	600,000	02/23/2011.	12/15/2020.
487836 BJ 6	KELLOGG CO.			1	2FE	94,829,137	101.242	87,219,983	86,150,000	92,035,048	0	(1,033,870)	0	0	3.125	1.780	MN	329,045	2,692,188	11/28/2012.	05/17/2022.
49306C AB 7	KEY BANK NA.				2FE	5,734,759	122.811	6,508,983	5,300,000	5,599,135	0	(18,273)	0	0	6.950	6.230	FA	153,479	368,350	06/06/2007.	02/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49338L AB 9	KEYSIGHT TECHNOLOGIES INC.			1,2	2FE	9,682,100	98.997	9,899,700	10,000,000	9,725,250	0	28,075	0	0	4.550	4.970	AO	77,097	458,333	06/15/2015.	10/30/2024.
494368 AS 2	KIMBERLY-CLARK CORP.			1	1FE	9,820,300	125.169	12,516,900	10,000,000	9,875,870	0	7,516	0	0	6.375	6.530	JJ	318,750	637,500	08/06/2007.	01/01/2028.
494368 BG 7	KIMBERLY-CLARK CORP.			1	1FE	28,982,450	119.620	29,905,000	25,000,000	28,694,944	0	(86,034)	0	0	5.300	4.300	MS	441,667	1,325,000	06/24/2013.	03/01/2041.
494368 BL 6	KIMBERLY-CLARK CORP.			1	1FE	8,232,506	95.094	7,607,520	8,000,000	8,233,821	0	(5,294)	0	0	3.700	3.520	JD	24,667	296,000	05/20/2013.	06/01/2043.
494550 BF 2	KINDER MORGAN ENERGY PARTNERS LP.			1	2FE	33,589,923	109.963	27,490,750	25,000,000	33,004,392	0	(189,680)	0	0	6.550	4.360	MS	482,153	1,637,500	08/01/2012.	09/15/2040.
494550 BM 7	KINDER MORGAN ENERGY PARTNERS LP.			1,2	2FE	56,236,300	99.196	54,557,800	55,000,000	55,763,333	0	(118,044)	0	0	3.450	3.180	FA	716,833	1,897,500	10/10/2012.	02/15/2023.
500255 AS 3	KOHLS CORPORATION.			1,2	2FE	24,998,500	98.857	24,714,250	25,000,000	24,998,631	0	131	0	0	3.250	3.250	FA	338,542	812,500	09/18/2012.	02/01/2023.
50076Q AE 6	KRAFT HEINZ CO.				2FE	28,327,500	102.394	25,598,500	25,000,000	28,056,333	0	(66,172)	0	0	5.000	4.210	JD	93,750	1,250,000	07/26/2012.	06/04/2042.
50076Q AZ 9	KRAFT HEINZ CO.				2FE	76,088,205	101.697	71,187,900	70,000,000	73,816,973	0	(650,489)	0	0	3.500	2.420	JD	170,139	2,450,000	10/05/2012.	06/06/2022.
501044 CS 8	KROGER CO.			1,2	2FE	9,790,000	103.839	10,383,900	10,000,000	9,851,721	0	19,199	0	0	3.850	4.100	FA	160,417	385,000	08/22/2013.	08/01/2023.
501044 CX 7	KROGER CO.			1,2	2FE	45,265,800	102.753	46,238,850	45,000,000	45,165,782	0	(38,632)	0	0	3.300	3.200	JJ	684,750	1,485,000	04/10/2014.	01/15/2021.
501044 CY 5	KROGER CO.			1,2	2FE	6,985,720	104.351	7,304,570	7,000,000	6,989,324	0	1,279	0	0	4.000	4.020	FA	116,667	280,000	01/23/2014.	02/01/2024.
50540R AL 6	LABORATORY CORP OF AMERICA HOLDINGS.			1,2	2FE	80,704,852	102.618	77,989,680	76,000,000	78,852,600	0	(481,819)	0	0	3.750	2.980	FA	1,013,333	2,850,000	11/28/2012.	08/23/2022.
514666 AJ 5	LAND O LAKES INC.			1,2	2FE	9,251,750	109.000	9,374,000	8,600,000	9,126,621	0	(79,872)	0	0	6.000	4.740	MN	65,933	516,000	06/25/2015.	11/15/2022.
521865 AV 7	LEAR CORP.			1,2	2FE	3,105,000	104.625	3,138,750	3,000,000	3,081,071	0	(13,421)	0	0	5.375	4.780	MS	47,479	161,250	03/03/2015.	03/15/2024.
521865 AX 3	LEAR CORP.			1,2	2FE	10,071,563	105.125	10,512,500	10,000,000	10,055,626	0	(8,954)	0	0	5.250	5.120	JJ	242,083	525,000	06/25/2015.	01/15/2025.
524660 AW 7	LEGGETT & PLATT INC.			1,2	2FE	22,829,868	100.440	22,096,800	22,000,000	22,504,032	0	(85,445)	0	0	3.400	2.930	FA	282,578	748,000	01/24/2013.	08/15/2022.
526057 BV 5	LENNAR CORP.			1,2	3FE	3,915,000	97.500	3,900,000	4,000,000	3,925,985	0	6,916	0	0	4.750	5.020	MN	16,361	190,000	06/12/2015.	05/30/2025.
53219L AP 4	LIFEPOINT HEALTH INC.			1,2	3FE	5,012,813	97.950	4,897,500	5,000,000	5,011,513	0	(1,300)	0	0	5.375	5.320	MN	44,792	115,712	05/20/2016.	05/01/2024.
532457 AM 0	ELI LILLY & CO.				1FE	11,921,200	129.733	12,973,300	10,000,000	11,045,520	0	(95,163)	0	0	7.125	5.550	JD	59,375	712,500	08/27/2004.	06/01/2025.
532457 BA 5	ELI LILLY & CO.			1	1FE	15,541,420	120.498	16,869,720	14,000,000	15,422,318	0	(41,180)	0	0	5.550	4.760	MS	228,783	777,000	12/19/2013.	03/15/2037.
539830 AK 5	LOCKHEED MARTIN CORP.			1	2FE	14,088,099	140.960	14,262,333	10,118,000	13,232,537	0	(165,736)	0	0	8.500	5.190	JD	71,669	860,030	12/17/2009.	12/01/2029.
539830 AZ 2	LOCKHEED MARTIN CORP.			1	2FE	19,855,800	110.050	22,010,000	20,000,000	19,868,896	0	2,688	0	0	4.850	4.890	MS	285,611	970,000	09/06/2011.	09/15/2041.
548661 AK 3	LOWE'S COMPANIES INC.				1FE	8,961,579	129.174	10,333,920	8,000,000	8,745,630	0	(42,145)	0	0	6.500	5.440	MS	153,111	520,000	07/06/2004.	03/15/2029.
548661 CL 9	LOWE'S COMPANIES INC.			1	1FE	6,461,388	121.167	6,058,350	5,000,000	6,312,097	0	(43,398)	0	0	5.800	3.880	AO	61,222	290,000	08/20/2012.	10/15/2036.
548661 CP 0	LOWE'S COMPANIES INC.			1	1FE	3,358,940	132.441	3,973,230	3,000,000	3,344,162	0	(8,553)	0	0	6.650	5.580	MS	58,742	199,500	09/06/2007.	09/15/2037.
548661 CR 6	LOWE'S COMPANIES INC.			1,2	1FE	23,245,040	122.581	20,838,770	17,000,000	22,753,825	0	(160,578)	0	0	5.800	3.600	AO	208,156	986,000	04/16/2013.	04/15/2040.
548661 CU 9	LOWE'S COMPANIES INC.			1,2	1FE	11,198,950	113.361	11,336,100	10,000,000	11,104,403	0	(25,634)	0	0	5.125	4.370	MN	65,486	512,500	06/19/2013.	11/15/2041.
548661 CX 3	LOWE'S COMPANIES INC.			1,2	1FE	37,178,750	106.869	37,404,150	35,000,000	37,011,400	0	(45,669)	0	0	4.650	4.260	AO	343,583	1,627,500	06/04/2013.	04/15/2042.
54908X AA 5	LOYOLA UNIVERSITY.			1	1	21,100,000	102.921	21,716,420	21,100,000	21,100,000	0	0	0	0	7.520	7.520	JJ	793,360	1,586,720	06/26/1997.	07/10/2017.
549271 AF 1	LUBRIZOL CORP.			1	1FE	40,593,222	125.348	37,165,682	29,650,000	39,118,068	0	(361,475)	0	0	6.500	3.970	AO	481,813	1,927,250	08/17/2012.	10/01/2034.
55336V AJ 9	MPLX LP.			1,2	2FE	10,862,500	102.815	11,309,650	11,000,000	10,879,691	0	11,230	0	0	4.875	5.030	JD	44,688	536,250	06/24/2015.	06/01/2025.
55354G AA 8	MSCI INC.			1,2	3FE	16,660,000	105.000	16,800,000	16,000,000	16,527,760	0	(76,741)	0	0	5.250	4.600	MN	107,333	840,000	06/24/2015.	11/15/2024.
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS LP.			1,2	2FE	28,735,950	90.846	26,345,340	29,000,000	28,755,246	0	5,053	0	0	4.200	4.250	JD	101,500	1,218,000	05/14/2013.	12/01/2042.
565849 AK 2	MARATHON OIL CORP.			1,2	2FE	89,020,900	95.626	86,063,400	90,000,000	89,309,005	0	104,208	0	0	2.800	2.930	MN	420,000	2,520,000	03/10/2014.	11/01/2022.
56585A AD 4	MARATHON PETROLEUM CORP.			1	2FE	44,914,306	109.167	41,483,460	38,000,000	41,712,622	0	(832,761)	0	0	5.125	2.630	MS	649,167	1,947,500	01/18/2013.	03/01/2021.
56585A AF 9	MARATHON PETROLEUM CORP.			1,2	2FE	30,672,250	106.960	26,740,000	25,000,000	30,212,578	0	(113,427)	0	0	6.500	4.980	MS	541,667	1,625,000	07/31/2012.	03/01/2041.
571903 AK 9	MARRIOTT INTERNATIONAL INC.			1,2	2FE	50,694,915	100.837	50,418,500	50,000,000	50,441,022	0	(73,354)	0	0	3.250	3.070	MS	478,472	1,625,000	03/27/2013.	09/15/2022.
571903 AV 5	MARRIOTT INTERNATIONAL INC.			1,2	2FE	39,808,580	97.500	39,000,000	40,000,000	39,839,642	0	18,411	0	0	3.125	3.190	FA	472,222	1,250,000	01/04/2013.	02/15/2023.
574599 BJ 4	MASCO CORP.			1,2	2FE	10,000,000	101.500	10,150,000	10,000,000	10,000,000	0	0	0	0	4.450	4.450	AO	111,250	445,000	03/17/2015.	04/01/2025.
57636Q AB 0	MASTERCARD INC.			1	1FE	42,654,275	102.859	43,715,075	42,500,000	42,620,665	0	(14,543)	0	0	3.375	3.330	AO	358,594	1,434,375	06/20/2014.	04/01/2024.
577081 AW 2	MATTEL INC.			1,2	2FE	11,275,950	100.363	10,036,300	10,000,000	11,185,666	0	(25,922)	0	0	5.450	4.630	MN	90,833	545,000	04/10/2013.	11/01/2041.
577081 AY 8	MATTEL INC.			1,2	2FE	14,987,950	98.457	14,768,550	15,000,000	14,992,136	0	1,123	0	0	3.150	3.150	MS	139,125	472,500	03/04/2013.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
577778 AR 4	MAY DEPARTMENT STORES				2FE	12,867,408	122.923	12,292,300	10,000,000	10,910,173	0	(188,318)	0	0	10.250	7.570	JJ	512,500	1,025,000	03/04/1997.	01/01/2021.
58013M DL 5	MCDONALDS CORP			1	2FE	91,909,657	111.542	107,664,200	96,523,307	93,207,225	0	212,600	0	3,162,646	2.850	3.150	JD	150,735	2,890,287	02/09/2011.	06/12/2030.
58013M ES 9	MCDONALDS CORPORATION			1	2FE	49,860,000	101.494	50,747,000	50,000,000	49,891,658	0	12,660	0	0	3.250	3.280	JD	94,792	1,625,000	06/04/2014.	06/10/2024.
581557 AZ 8	MCKESSON CORP			1,2	2FE	50,383,910	97.811	48,905,500	50,000,000	50,235,975	0	(37,832)	0	0	2.700	2.610	JD	60,000	1,350,000	11/30/2012.	12/15/2022.
58155Q AD 5	MCKESSON CORP			1,2	2FE	20,739,027	107.221	21,444,200	20,000,000	20,351,289	0	(80,748)	0	0	4.750	4.250	MS	316,667	950,000	03/23/2011.	03/01/2021.
58502B AA 4	MEDNAX INC			1,2	3FE	5,048,500	103.000	5,150,000	5,000,000	5,040,842	0	(7,202)	0	0	5.250	5.060	JD	21,875	257,396	12/03/2015.	12/01/2023.
585055 AX 4	MEDTRONIC INC			1,2	1FE	12,246,056	102.170	12,260,400	12,000,000	12,172,220	0	(31,953)	0	0	3.125	2.810	MS	110,417	375,000	03/15/2012.	03/15/2022.
585055 AY 2	MEDTRONIC INC			1,2	1FE	92,516,350	94.899	90,154,050	95,000,000	92,686,985	0	47,849	0	0	4.000	4.150	AO	950,000	3,800,000	05/15/2013.	04/01/2043.
589331 AD 9	MERCK & CO INC			1	1FE	4,971,500	124.346	6,217,300	5,000,000	4,981,094	0	1,128	0	0	6.400	6.440	MS	106,667	320,000	05/02/2006.	03/01/2028.
589331 AQ 0	MERCK & CO INC			1	1FE	18,535,871	126.024	16,383,120	13,000,000	18,081,864	0	(149,206)	0	0	5.850	3.350	JD	2,113	760,500	01/30/2013.	06/30/2039.
58933Y AA 3	MERCK & CO INC			1,2	1FE	9,805,415	106.121	10,612,100	10,000,000	9,919,032	0	18,051	0	0	3.875	4.090	JJ	178,681	387,500	02/23/2011.	01/15/2021.
58933Y AJ 4	MERCK & CO INC			1	1FE	80,629,210	102.718	82,174,400	80,000,000	80,586,748	0	(12,334)	0	0	4.150	4.100	MN	396,556	3,320,000	05/16/2013.	05/18/2043.
589497 AA 4	MEREY SWEENY LP			1	1FE	7,210,357	110.163	6,700,357	6,082,221	6,373,627	0	(165,206)	0	0	8.850	5.960	JD	19,438	538,276	12/30/2016.	12/18/2019.
59001A AN 2	MERITAGE HOMES CORP			1	3FE	5,362,500	108.500	5,425,000	5,000,000	5,245,996	0	(66,546)	0	0	7.150	5.490	AO	75,472	357,500	03/11/2015.	04/15/2020.
590188 *E 0	BANK OF AMERICA CORP			2	2FE	214,610,696	89.685	192,472,830	214,610,696	214,610,696	0	0	0	7,331,034	2.480	2.480	MS	1,744,547	5,720,926	02/19/2004.	03/03/2034.
594918 AR 5	MICROSOFT CORP			1	1FE	150,612,743	91.298	132,382,100	145,000,000	150,521,395	0	(138,927)	0	0	3.500	3.270	MN	648,472	5,075,000	06/25/2013.	11/15/2042.
594918 AU 8	MICROSOFT CORP			1,2	1FE	56,775,931	94.533	51,993,150	55,000,000	56,759,488	0	(43,581)	0	0	3.750	3.550	MN	343,750	2,062,500	06/24/2013.	05/01/2043.
594918 AW 4	MICROSOFT CORP			1,2	1FE	4,975,400	105.324	5,266,200	5,000,000	4,982,033	0	2,228	0	0	3.625	3.680	JD	8,056	181,250	12/03/2013.	12/15/2023.
595112 BC 6	MICRON TECHNOLOGY INC			1,2	3FE	6,424,750	99.500	6,268,500	6,300,000	6,398,878	0	(14,980)	0	0	5.500	5.170	FA	144,375	346,500	04/17/2015.	02/01/2025.
595112 BD 4	MICRON TECHNOLOGY INC			1,2	3FE	7,017,500	100.375	7,026,250	7,000,000	7,012,502	0	(2,683)	0	0	5.250	5.200	FA	153,125	367,500	02/02/2015.	08/01/2023.
595620 AB 1	MIDAMERICAN ENERGY COMPANY			1	1FE	16,541,633	135.344	20,301,600	15,000,000	16,544,196	0	(63,717)	0	0	6.750	5.710	JD	2,813	1,012,500	07/22/2002.	12/30/2031.
595620 AM 7	MIDAMERICAN ENERGY COMPANY			1,2	1FE	9,951,100	103.365	10,336,500	10,000,000	9,962,236	0	4,141	0	0	3.500	3.550	AO	73,889	350,000	03/31/2014.	10/15/2024.
605417 BT 0	MISSISSIPPI POWER CO			1,2	2FE	6,347,318	98.641	5,918,460	6,000,000	6,000,000	0	0	0	0	5.400	5.350	JJ	162,000	324,000	09/13/2010.	07/01/2035.
605417 BY 9	MISSISSIPPI POWER CO			1	2FE	9,992,100	91.227	9,122,700	10,000,000	9,992,753	0	151	0	0	4.750	4.750	AO	100,278	475,000	10/11/2011.	10/15/2041.
60856B AC 8	MOLEX INCORPORATED			1,2	2FE	44,432,250	98.370	44,266,500	45,000,000	44,510,713	0	69,789	0	0	3.900	4.040	AO	370,500	1,365,000	06/30/2016.	04/15/2025.
60871R AC 4	MOLSON COORS BREWING CO			1	2FE	53,151,598	102.937	50,762,352	49,314,000	51,684,867	0	(410,611)	0	0	3.500	2.520	MN	287,665	1,725,990	10/19/2012.	05/01/2022.
61166W AK 7	MONSANTO CO			1,2	1FE	4,985,250	95.960	4,798,000	5,000,000	4,986,296	0	252	0	0	4.650	4.660	MN	29,708	232,500	12/19/2013.	11/15/2043.
61980A AC 7	MOTIVA ENTERPRISES LLC			1	2FE	5,105,434	108.063	5,403,150	5,000,000	5,063,265	0	(18,756)	0	0	5.750	5.290	JJ	132,569	287,500	01/06/2010.	01/15/2020.
61980A AD 5	MOTIVA ENTERPRISES LLC			1	2FE	46,392,598	120.894	41,103,960	34,000,000	45,408,451	0	(281,258)	0	0	6.850	4.480	JJ	1,073,928	2,329,000	09/08/2011.	01/15/2040.
620076 BC 2	MOTOROLA SOLUTIONS INC			1	2FE	74,470,050	98.565	73,923,750	75,000,000	74,651,202	0	49,571	0	0	3.500	3.580	MS	875,000	2,625,000	03/27/2013.	03/01/2023.
629568 AV 8	NABORS INDUSTRIES INC			1	3FE	20,398,107	102.750	20,550,000	20,000,000	20,270,134	0	(65,768)	0	0	5.000	4.590	MS	294,444	1,000,000	09/09/2010.	09/15/2020.
63618E AM 3	NATIONAL FUEL GAS CO				2FE	9,467,900	114.318	11,431,800	10,000,000	9,750,642	0	29,984	0	0	7.395	7.910	MN	123,250	739,500	05/14/2001.	03/30/2023.
637071 AJ 0	NATIONAL OILWELL VARCO INC			1,2	2FE	35,560,900	92.674	32,435,900	35,000,000	35,342,535	0	(55,686)	0	0	2.600	2.410	JD	75,833	910,000	12/05/2012.	12/01/2022.
637071 AK 7	NATIONAL OILWELL VARCO INC			1,2	2FE	39,846,000	76.770	30,708,000	40,000,000	39,858,437	0	3,082	0	0	3.950	3.970	JD	131,667	1,580,000	11/15/2012.	12/01/2042.
637432 BS 3	NATIONAL RURAL UTILITIES				1FE	9,862,519	118.203	11,854,579	10,029,000	9,959,490	0	11,986	0	0	7.350	7.510	MN	122,855	737,132	06/25/1997.	11/01/2026.
637432 LR 4	NATIONAL RURAL UTILITIES			1	1FE	10,788,470	115.323	10,379,070	9,000,000	9,442,181	0	(217,579)	0	0	10.375	7.450	MN	155,625	933,750	03/05/2009.	11/01/2018.
637432 MS 1	NATIONAL RURAL UTILITIES			1,2	1FE	6,307,016	101.792	5,684,065	5,584,000	6,244,042	0	(33,324)	0	0	4.023	3.050	MN	37,441	224,644	10/16/2012.	11/01/2032.
644239 AY 1	VERIZON NEW ENGLAND INC				1FE	15,365,432	122.266	16,029,073	13,110,000	14,922,440	0	(89,574)	0	0	7.875	6.280	MN	131,919	1,032,413	06/01/2011.	11/15/2029.
651290 AQ 1	NEWFIELD EXPLORATION CO			1	3FE	10,325,000	104.250	10,425,000	10,000,000	10,275,801	0	(29,439)	0	0	5.625	5.170	JJ	281,250	562,500	06/17/2015.	07/01/2024.
651639 AN 6	NEWMONT MINING CORP			1,2	2FE	78,703,967	101.637	76,227,750	75,000,000	77,336,378	0	(433,849)	0	0	3.500	2.820	MS	772,917	2,625,000	01/14/2013.	03/15/2022.
651639 AP 1	NEWMONT MINING CORP			1,2	2FE	5,119,950	93.825	4,691,250	5,000,000	5,111,597	0	(2,348)	0	0	4.875	4.720	MS	71,771	243,750	01/22/2013.	03/15/2042.
654106 AD 5	NIKE INC			1,2	1FE	72,959,037	94.165	65,915,500	70,000,000	72,897,298	0	(71,187)	0	0	3.625	3.380	MN	422,917	2,537,500	06/11/2013.	05/01/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65504L AC 1	NOBLE HOLDING INTL LTD			1	3FE	1,184,154	101.500	1,160,145	1,143,000	1,165,396	0	(5,674)	0	0	4.900	4.300	FA	23,336	56,007	07/22/2010.	08/01/2020.
65504L AD 9	NOBLE HOLDING INTL LTD			1	3FE	38,848,081	71.500	22,880,000	32,000,000	38,353,492	0	(143,220)	0	0	6.200	4.780	FA	826,667	1,984,000	11/05/2010.	08/01/2040.
65504L AG 2	NOBLE HOLDING INTL LTD			1	3FE	5,642,400	69.000	3,450,000	5,000,000	5,586,080	0	(11,946)	0	0	6.050	5.190	MS	100,833	302,500	09/21/2011.	03/01/2041.
655844 BJ 6	NORFOLK SOUTHERN CORP			1,2	2FE	21,296,986	101.116	20,223,200	20,000,000	20,787,929	0	(147,662)	0	0	3.000	2.160	AO	150,000	600,000	10/10/2012.	04/01/2022.
655844 BL 1	NORFOLK SOUTHERN CORP			1,2	2FE	50,110,800	99.384	49,692,000	50,000,000	50,016,731	0	(8,458)	0	0	2.903	2.880	FA	548,344	1,451,500	10/15/2013.	02/15/2023.
655844 BM 9	NORFOLK SOUTHERN CORP			1,2	2FE	60,269,800	94.992	56,995,200	60,000,000	60,249,842	0	(5,755)	0	0	3.950	3.920	AO	592,500	2,370,000	11/02/2012.	10/01/2042.
664787 AD 0	NORTHERN BORDER PIPELINE			1	2FE	10,349,798	110.206	11,020,600	10,000,000	10,229,603	0	(40,214)	0	0	7.500	6.910	AO	187,500	750,000	03/03/2009.	09/15/2021.
665772 CH 0	NORTHERN STATES POWER CO/MN			1,2	1FE	10,039,045	97.757	9,775,700	10,000,000	10,026,887	0	(4,942)	0	0	2.150	2.090	FA	81,222	215,000	08/06/2012.	08/15/2022.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2FE	57,662,610	101.945	59,128,100	58,000,000	57,763,600	0	31,634	0	0	3.250	3.310	FA	785,417	1,885,000	07/30/2014.	08/01/2023.
67021C AG 2	EVERSOURCE ENERGY			1,2	1FE	32,107,303	98.207	31,426,240	32,000,000	32,078,090	0	(13,061)	0	0	2.375	2.320	AO	160,444	760,000	10/10/2012.	10/15/2022.
670346 AH 8	NUCOR CORPORATION			1	2FE	42,579,512	124.899	44,963,640	36,000,000	41,985,111	0	(169,082)	0	0	6.400	5.060	JD	192,000	2,304,000	09/19/2011.	12/01/2037.
67059T AB 1	NUSTAR LOGISTICS LP			1	3FE	4,968,750	100.250	5,012,500	5,000,000	4,978,319	0	5,273	0	0	4.800	4.930	MS	80,000	240,000	02/24/2015.	09/01/2020.
67059T AC 9	NUSTAR LOGISTICS LP			1,2	3FE	1,940,000	99.000	1,980,000	2,000,000	1,953,991	0	7,706	0	0	4.750	5.270	FA	39,583	95,000	02/24/2015.	02/01/2022.
67059T AD 7	NUSTAR LOGISTICS LP			1	3FE	8,587,500	108.000	8,640,000	8,000,000	8,442,039	0	(94,868)	0	0	6.750	5.220	FA	225,000	540,000	07/13/2015.	02/01/2021.
67103H AB 3	OREILLY AUTOMOTIVE INC			1,2	2FE	4,567,004	107.323	4,292,920	4,000,000	4,324,926	0	(67,782)	0	0	4.625	2.670	MS	54,472	185,000	12/06/2012.	09/15/2021.
67103H AC 1	OREILLY AUTOMOTIVE INC			1,2	2FE	19,500,493	103.470	19,659,300	19,000,000	19,317,547	0	(52,820)	0	0	3.800	3.450	MS	240,667	722,000	05/28/2013.	09/01/2022.
67103H AD 9	OREILLY AUTOMOTIVE INC			1,2	2FE	5,012,250	102.829	5,141,450	5,000,000	5,008,397	0	(1,146)	0	0	3.850	3.820	JD	8,556	192,500	06/19/2013.	06/15/2023.
677415 CP 4	OHIO POWER COMPANY			1	2FE	66,132,516	111.714	59,208,420	53,000,000	60,589,011	0	(1,500,702)	0	0	5.375	2.180	AO	712,188	2,848,750	12/14/2012.	10/01/2021.
678858 BN 0	OKLAHOMA GAS & ELECTRIC CO			1,2	1FE	21,992,520	96.089	21,139,580	22,000,000	21,992,800	0	154	0	0	3.900	3.900	MN	143,000	858,000	05/08/2013.	05/01/2043.
680665 AH 9	OLIN CORP			1	3FE	14,855,433	103.000	14,582,740	14,158,000	14,711,816	0	(84,316)	0	0	5.500	4.690	FA	294,172	778,690	04/13/2015.	08/15/2022.
681919 AZ 9	OMNICOM GROUP INC			1	2FE	53,650,972	102.701	51,350,500	50,000,000	52,279,096	0	(392,440)	0	0	3.625	2.700	MN	302,083	1,812,500	01/15/2013.	05/01/2022.
68233D AP 2	ONCOR ELECTRIC DELIVERY			1	1FE	15,276,235	138.584	15,112,585	10,905,000	14,734,135	0	(164,275)	0	0	7.250	4.210	JJ	364,560	790,613	03/28/2012.	01/15/2033.
68233D AR 8	ONCOR ELECTRIC DELIVERY			1	1FE	22,887,887	122.057	25,631,970	21,000,000	22,222,802	0	(191,312)	0	0	7.000	5.640	MS	490,000	1,470,000	03/14/2012.	09/01/2022.
68233J AF 1	ONCOR ELECTRIC DELIVERY			1	1FE	7,312,892	144.034	7,201,700	5,000,000	7,096,117	0	(56,517)	0	0	7.500	4.460	MS	125,000	375,000	10/14/2010.	09/01/2038.
68233J AM 6	ONCOR ELECTRIC DELIVERY			1	1FE	7,168,739	111.209	6,967,244	6,265,000	6,690,183	0	(103,820)	0	0	5.750	3.780	MS	91,060	360,238	11/01/2010.	09/30/2020.
682680 AN 3	ONEOK INC			1	3FE	27,069,492	97.000	20,787,100	21,430,000	26,525,682	0	(180,948)	0	0	6.000	4.140	JD	57,147	1,285,800	10/26/2012.	06/15/2035.
682680 AQ 6	ONEOK INC			1,2	3FE	3,179,583	100.500	3,316,500	3,300,000	3,206,243	0	15,889	0	0	4.250	4.880	FA	58,438	140,250	04/17/2015.	02/01/2022.
68268N AD 5	ONEOK PARTNERS LP			1	2FE	12,705,846	116.278	11,627,800	10,000,000	12,470,266	0	(67,006)	0	0	6.850	4.930	AO	144,611	685,000	09/22/2010.	10/15/2037.
68268N AJ 2	ONEOK PARTNERS LP			1,2	2FE	55,815,660	100.417	56,233,520	56,000,000	55,887,495	0	17,425	0	0	3.375	3.410	AO	472,500	1,890,000	09/17/2012.	10/01/2022.
68389X AE 5	ORACLE CORP			1	1FE	14,117,913	130.659	12,085,958	9,250,000	13,658,221	0	(140,073)	0	0	6.500	3.350	AO	126,931	601,250	05/16/2012.	04/15/2038.
68389X AM 7	ORACLE CORP			1	1FE	151,920,914	116.211	122,021,550	105,000,000	148,161,109	0	(1,260,224)	0	0	5.375	2.930	JJ	2,602,396	5,643,750	06/25/2013.	07/15/2040.
684065 BF 1	ORANGE & ROCKLAND UTILITIES INC			1	1FE	10,779,200	107.804	10,780,400	10,000,000	10,277,855	0	(88,233)	0	0	4.960	3.940	JD	41,333	496,000	09/13/2010.	12/01/2019.
684065 BH 7	ORANGE & ROCKLAND UTILITIES INC			1	1FE	11,163,129	112.138	11,213,800	10,000,000	11,116,502	0	(25,361)	0	0	5.500	4.710	FA	207,778	550,000	08/09/2010.	08/15/2040.
688239 AE 2	OSHKOSH CORP			1,2	3FE	14,893,280	102.000	14,798,160	14,508,000	14,821,968	0	(42,596)	0	0	5.375	4.960	MS	259,935	779,805	06/12/2015.	03/01/2025.
68964* AE 1	OTTER TAIL POWER COMPANY SERIES D			1	2	16,413,015	110.672	20,474,309	18,500,000	16,663,444	0	36,925	0	0	6.470	7.410	FA	452,181	1,196,950	02/07/2008.	08/20/2037.
69318F AB 4	PBF HOLDING CO LLC / PBF FINANCE C			1,2	4FE	14,820,000	102.500	14,350,000	14,000,000	14,325,261	0	(283,991)	0	0	8.250	5.930	FA	436,333	1,155,000	04/17/2015.	02/15/2020.
693476 BN 2	PNC FUNDING CORP			2	1FE	15,333,414	102.804	15,420,600	15,000,000	15,231,818	0	(41,560)	0	0	3.300	2.970	MS	155,375	495,000	03/06/2012.	03/08/2022.
693506 AQ 0	PPG INDUSTRIES INC				1FE	29,301,202	124.100	31,025,000	25,000,000	26,493,660	0	(284,034)	0	0	9.000	7.350	MN	375,000	2,250,000	10/18/2001.	05/01/2021.
693506 BC 0	PPG INDUSTRIES INC			1	1FE	6,208,141	138.991	6,949,550	5,000,000	6,123,896	0	(26,336)	0	0	7.700	5.830	MS	113,361	385,000	04/17/2008.	03/15/2038.
69351U AH 6	PPL ELECTRIC UTILITIES CORP			1	1FE	5,410,647	131.278	6,563,900	5,000,000	5,391,846	0	(9,691)	0	0	6.450	5.790	FA	121,833	322,500	08/09/2007.	08/15/2037.
69352P AE 3	PPL CAPITAL FUNDING INC			1,2	2FE	22,200,100	102.269	22,499,180	22,000,000	22,123,513	0	(19,431)	0	0	3.500	3.390	JD	64,167	770,000	10/11/2012.	12/01/2022.
69362B AJ 1	PSEG POWER LLC			1	2FE	15,200,137	122.079	12,207,900	10,000,000	14,346,535	0	(213,398)	0	0	8.625	4.470	AO	182,083	862,500	04/10/2012.	04/15/2031.
694308 GE 1	PACIFIC GAS & ELECTRIC			1	1FE	27,934,511	125.147	25,029,400	20,000,000	26,948,098	0	(299,897)	0	0	6.050	3.340	MS	403,333	1,210,000	08/17/2012.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
694308 GT 8	PACIFIC GAS & ELECTRIC			1,2	2FE	22,039,650	103.754	23,344,650	22,500,000	22,428,892	0	17,950	0	0	3.500	3.590	AO	196,875	787,500	11/29/2010.	10/01/2020.
694308 HD 2	PACIFIC GAS & ELECTRIC			1,2	2FE	40,175,050	105.481	42,192,400	40,000,000	40,164,307	0	(3,305)	0	0	4.600	4.570	JD	81,778	1,840,000	06/19/2013.	06/15/2043.
694308 HG 5	PACIFIC GAS & ELECTRIC			1,2	1FE	4,995,050	104.162	5,208,100	5,000,000	4,996,265	0	449	0	0	3.750	3.760	FA	70,833	187,500	02/18/2014.	02/15/2024.
695114 CB 2	PACIFICORP			1	1FE	6,947,156	125.762	9,935,198	7,900,000	7,111,175	0	18,302	0	0	6.100	7.040	FA	200,792	481,900	10/22/2008.	08/01/2036.
695114 CR 7	PACIFICORP			1,2	1FE	45,135,810	104.002	46,800,900	45,000,000	45,102,589	0	(12,687)	0	0	3.600	3.560	AO	405,000	1,620,000	03/19/2014.	04/01/2024.
709629 AL 3	PENTAIR FINANCE SA			1,2	2FE	63,834,455	97.933	62,677,120	64,000,000	63,838,708	0	24,562	0	0	3.150	3.190	MS	593,600	2,016,000	12/18/2012.	09/15/2022.
713409 AC 4	PEPSI BOTTLING GROUP INC			1	1FE	13,767,800	136.719	13,671,900	10,000,000	12,938,356	0	(185,129)	0	0	7.000	3.930	MS	233,333	700,000	03/01/2012.	03/01/2029.
713448 BS 6	PEPSICO INC			1	1FE	12,307,294	110.780	11,078,000	10,000,000	12,180,049	0	(57,679)	0	0	4.875	3.510	MN	81,250	487,500	06/17/2013.	11/01/2040.
713448 BZ 0	PEPSICO INC			1	1FE	19,395,690	99.254	18,858,260	19,000,000	19,339,326	0	(10,951)	0	0	4.000	3.860	MS	244,889	760,000	06/11/2013.	03/05/2042.
713448 CC 0	PEPSICO INC			1	1FE	124,548,063	93.228	111,873,600	120,000,000	124,478,779	0	(111,146)	0	0	3.600	3.370	FA	1,656,000	4,320,000	06/05/2013.	08/13/2042.
713448 CG 1	PEPSICO INC			1	1FE	17,982,720	99.891	17,980,380	18,000,000	17,988,801	0	1,644	0	0	2.750	2.760	MS	165,000	495,000	02/25/2013.	03/01/2023.
717081 CY 7	PFIZER INC			1	1FE	46,611,540	144.449	43,334,700	30,000,000	45,013,063	0	(427,426)	0	0	7.200	3.810	MS	636,000	2,160,000	10/05/2011.	03/15/2039.
71713U AQ 5	PHARMACIA CORP			1	1FE	11,218,800	108.940	10,894,000	10,000,000	10,211,332	0	(102,145)	0	0	6.500	5.320	JD	54,167	650,000	08/05/2003.	12/01/2018.
71713U AW 2	PHARMACIA CORP			1	1FE	5,493,600	127.564	6,378,200	5,000,000	5,323,866	0	(18,384)	0	0	6.600	5.830	JD	27,500	330,000	05/04/2004.	12/01/2028.
718546 AC 8	PHILLIPS 66			1	2FE	44,844,589	107.372	42,948,800	40,000,000	42,953,887	0	(516,383)	0	0	4.300	2.770	AO	430,000	1,720,000	11/28/2012.	04/01/2022.
718546 AH 7	PHILLIPS 66			1	2FE	47,148,250	118.406	47,362,400	40,000,000	46,531,371	0	(132,424)	0	0	5.875	4.750	MN	391,667	2,350,000	06/19/2013.	05/01/2042.
72650R AZ 5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2FE	27,018,430	100.552	25,138,000	25,000,000	26,258,228	0	(224,645)	0	0	3.650	2.600	JD	76,042	912,500	01/15/2013.	06/01/2022.
73102Q AA 4	POLAR TANKERS INC			1	2FE	10,663,951	109.160	12,553,400	11,500,000	10,952,555	0	23,116	0	0	5.951	6.460	MN	96,952	684,365	11/12/2008.	05/10/2037.
74005P BD 5	PRAXAIR INC			1,2	1FE	77,323,541	92.906	68,750,440	74,000,000	77,224,238	0	(84,230)	0	0	3.550	3.280	MN	394,050	2,627,000	06/17/2013.	11/07/2042.
740189 AG 0	PRECISION CASTPARTS CORP			1,2	1FE	19,885,000	98.490	19,698,000	20,000,000	19,927,684	0	10,938	0	0	2.500	2.560	JJ	230,556	500,000	12/17/2012.	01/15/2023.
740189 AH 8	PRECISION CASTPARTS CORP			1,2	1FE	94,852,520	98.641	92,722,540	94,000,000	94,787,582	0	(17,976)	0	0	3.900	3.840	JJ	1,690,433	3,666,000	01/16/2013.	01/15/2043.
741503 AZ 9	PRICELINE GROUP INC			1,2	2FE	12,488,480	98.900	12,362,500	12,500,000	12,489,149	0	670	0	0	3.600	3.610	JD	37,500	235,000	05/18/2016.	06/01/2026.
74153Q AJ 1	PRIDE INTERNATIONAL INC			1	3FE	7,023,310	89.500	4,475,000	5,000,000	6,880,889	0	(40,347)	0	0	7.875	5.110	FA	148,750	393,750	09/29/2011.	08/15/2040.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP				1FE	10,201,345	115.653	9,613,702	8,312,540	8,762,938	0	(181,445)	0	0	9.360	6.760	JJ	389,027	778,054	08/12/2003.	01/01/2021.
743263 AE 5	PROGRESS ENERGY INC			1	2FE	42,805,127	137.597	39,903,130	29,000,000	40,568,368	0	(595,808)	0	0	7.750	4.020	MS	749,167	2,247,500	08/21/2012.	03/01/2031.
744448 CJ 8	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	29,844,220	99.792	29,937,600	30,000,000	29,854,943	0	3,097	0	0	3.950	3.970	MS	348,917	1,185,000	03/19/2013.	03/15/2043.
744567 CN 6	PUBLIC SERVICE ELECTRIC & GAS CORP				1FE	32,389,685	127.657	31,761,062	24,880,000	28,348,078	0	(690,112)	0	0	9.250	5.520	JD	191,783	2,301,400	12/07/2010.	06/01/2021.
74456Q BB 1	PUBLIC SERVICE ELECTRIC & GAS COMPANY			1,2	1FE	74,599,250	98.071	73,553,250	75,000,000	74,629,369	0	8,191	0	0	3.800	3.830	JJ	1,425,000	2,850,000	01/11/2013.	01/01/2043.
745332 BL 9	PUGET SOUND ENERGY INC			1	1FE	5,549,040	127.296	7,637,760	6,000,000	5,650,400	0	16,807	0	0	7.000	7.740	AO	88,667	420,000	05/28/2009.	03/09/2029.
745332 BX 3	PUGET SOUND ENERGY INC			1	1FE	13,804,646	125.326	15,352,435	12,250,000	13,680,088	0	(38,752)	0	0	6.274	5.320	MS	226,300	768,565	12/15/2009.	03/15/2037.
745332 CA 2	PUGET SOUND ENERGY INC			1	1FE	5,682,139	121.289	6,064,450	5,000,000	5,630,023	0	(14,964)	0	0	5.757	4.830	AO	71,963	287,850	07/22/2010.	10/01/2039.
745332 CD 6	PUGET SOUND ENERGY INC			1,2	1FE	6,999,650	120.945	8,466,150	7,000,000	6,999,982	0	0	0	0	5.638	5.630	AO	83,317	394,660	03/22/2011.	04/15/2041.
745867 AW 1	PULTE GROUP INC			1,2	3FE	3,097,500	99.250	2,977,500	3,000,000	3,091,883	0	(5,617)	0	0	5.500	5.060	MS	55,000	82,500	04/06/2016.	03/01/2026.
745867 AX 9	PULTE GROUP INC			1,2	3FE	5,256,563	95.000	4,987,500	5,250,000	5,256,275	0	(287)	0	0	5.000	4.980	JJ	110,833	0	07/27/2016.	01/15/2027.
747262 AS 2	QVC INC			1	2FE	6,292,470	100.526	6,031,560	6,000,000	6,244,437	0	(28,316)	0	0	4.850	4.190	AO	72,750	291,000	04/08/2015.	04/01/2024.
747262 AU 7	QVC INC			1,2	2FE	5,014,950	96.123	4,806,150	5,000,000	5,012,837	0	(1,306)	0	0	4.450	4.410	FA	84,056	222,500	03/13/2015.	02/15/2025.
74733V AA 8	QEP RESOURCES INC			1	4FE	3,232,500	106.250	3,187,500	3,000,000	3,172,657	0	(36,131)	0	0	6.875	5.310	MS	68,750	206,250	04/17/2015.	03/01/2021.
74733V AB 6	QEP RESOURCES INC			1,2	4FE	2,027,500	100.250	2,005,000	2,000,000	2,021,971	0	(3,351)	0	0	5.375	5.140	AO	26,875	107,500	04/15/2015.	10/01/2022.
74733V AC 4	QEP RESOURCES INC			1,2	4FE	4,925,000	100.250	5,012,500	5,000,000	4,939,240	0	7,833	0	0	5.250	5.470	MN	43,750	262,500	03/06/2015.	05/01/2023.
74834L AS 9	QUEST DIAGNOSTICS INC			1	2FE	25,816,150	107.332	24,686,360	23,000,000	24,545,393	0	(336,263)	0	0	4.700	3.000	AO	270,250	1,081,000	01/17/2013.	04/01/2021.
75281A AS 8	RANGE RESOURCES CORP			1,2	4FE	7,920,000	96.875	7,750,000	8,000,000	7,930,333	0	6,556	0	0	4.875	5.000	MN	49,833	390,000	06/15/2015.	05/15/2025.
755111 BW 0	RAYTHEON CO			1	1FE	19,688,400	110.106	22,021,200	20,000,000	19,708,373	0	5,904	0	0	4.700	4.800	JD	41,778	940,000	08/23/2013.	12/15/2041.
755111 BX 8	RAYTHEON CO			1,2	1FE	32,933,800	99.500	34,825,000	35,000,000	33,526,971	0	220,523	0	0	2.500	3.280	JD	38,889	875,000	04/08/2014.	12/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
758203 AA 1	REED ELSEVIER INC.		C		2FE	23,015,850	113.515	28,378,750	25,000,000	24,099,211	0	97,728	0	0	6.625	7.280	AO	349,653	1,656,250	01/18/2007.	10/15/2023.
775371 AU 1	ROHM & HAAS CO.			1	2FE	12,467,249	135.192	13,519,200	10,000,000	11,887,606	0	(100,691)	0	0	7.850	5.710	JJ	361,972	785,000	05/10/2007.	07/15/2029.
776696 AE 6	ROPER TECHNOLOGIES INC.			1,2	2FE	42,053,650	100.077	42,032,340	42,000,000	42,011,762	0	(3,335)	0	0	3.125	3.110	MN	167,708	1,312,500	06/25/2014.	11/15/2022.
779382 AR 1	ROWAN COMPANIES INC.			1,2	4FE	4,765,950	90.250	4,512,500	5,000,000	4,804,162	0	22,307	0	0	4.750	5.420	JJ	109,514	237,500	04/06/2015.	01/15/2024.
78408L AA 5	SC JOHNSON & SON INC.			1,2	1FE	59,097,060	95.713	57,427,800	60,000,000	59,157,457	0	17,508	0	0	4.000	4.080	MN	306,667	2,400,000	05/09/2013.	05/15/2043.
78409V AB 0	S+P GLOBAL INC.			1	2FE	5,251,304	118.807	5,940,350	5,000,000	5,241,804	0	(5,615)	0	0	6.550	6.130	MN	41,847	327,500	10/30/2007.	11/15/2037.
78409V AD 6	S+P GLOBAL INC.			1,2	2FE	26,970,030	102.738	27,739,260	27,000,000	26,975,041	0	2,435	0	0	4.000	4.010	JD	48,000	1,080,000	06/23/2015.	06/15/2025.
78412D AN 9	SEMCO ENERGY INC.			1	1FE	5,322,698	107.498	5,025,532	4,675,000	4,944,664	0	(76,073)	0	0	5.150	3.290	AO	46,815	240,763	10/01/2010.	04/21/2020.
78412F AP 9	SESI LLC.			1,2	4FE	3,050,000	101.750	3,052,500	3,000,000	3,033,239	0	(9,860)	0	0	7.125	6.700	JD	9,500	213,750	03/16/2015.	12/15/2021.
78442F DJ 4	NAVIENT CORP.			2	3FE	3,521,550	83.105	4,155,250	5,000,000	3,521,550	0	0	0	0	5.625	6.060	JAJO	51,563	281,250	02/01/2006.	01/25/2025.
78442P D# 0	NAVIENT CORP.			2	3FE	21,359,821	66.044	28,347,682	42,922,139	21,359,821	0	0	0	729,645	2.605	2.600	MS	329,225	1,205,150	03/04/2004.	03/15/2034.
78442P D@ 2	NAVIENT CORP.			2	3FE	62,983,247	64.703	83,315,285	128,766,418	62,983,247	0	0	0	2,151,488	2.425	2.420	MS	919,428	3,365,630	02/24/2004.	03/15/2034.
78442P G* 1	NAVIENT CORP.			2	3FE	43,336,295	66.589	57,162,941	85,844,278	43,336,295	0	0	0	1,480,354	2.760	2.760	MS	697,628	2,553,715	01/25/2005.	03/15/2035.
78454L AK 6	SM ENERGY CO.			1,2	4FE	3,105,000	101.250	3,037,500	3,000,000	3,076,338	0	(17,297)	0	0	6.125	5.380	MN	23,479	183,750	04/16/2015.	11/15/2022.
78454L AL 4	SM ENERGY CO.			1,2	4FE	7,777,000	96.500	7,430,500	7,700,000	7,764,231	0	(8,156)	0	0	5.625	5.460	JD	36,094	433,125	05/15/2015.	06/01/2025.
806605 AG 6	MERCK & CO INC.			1	1FE	14,420,936	130.068	16,258,500	12,500,000	14,171,656	0	(59,948)	0	0	6.500	5.290	JD	67,708	812,500	11/24/2003.	12/01/2033.
806605 AH 4	MERCK & CO INC.			1	1FE	17,990,928	134.291	15,454,208	11,508,000	17,402,500	0	(199,091)	0	0	6.550	3.160	MS	221,945	753,774	01/30/2013.	09/15/2037.
806854 AB 1	SCHLUMBERGER INVESTMENT SA.			1,2	1FE	7,135,050	103.281	7,090,241	6,865,000	7,030,997	0	(34,611)	0	0	3.300	2.710	MS	67,334	226,545	03/21/2012.	09/14/2021.
806854 AD 7	SCHLUMBERGER INVESTMENT SA.			1,2	1FE	90,376,138	98.169	88,352,100	90,000,000	90,260,111	0	(45,644)	0	0	2.400	2.340	FA	900,000	2,160,000	11/21/2012.	08/01/2022.
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC.			1,2	1FE	25,871,585	106.058	27,394,781	25,830,000	25,868,842	0	(9,045)	0	0	4.200	4.150	JJ	500,241	1,084,860	03/01/2011.	01/15/2021.
81413P AG 0	SECURITY CAPITAL GROUP.			1	1FE	19,315,170	131.898	23,741,640	18,000,000	18,898,646	0	(49,720)	0	0	7.700	7.050	JD	61,600	1,386,000	03/31/2011.	06/15/2028.
816851 AT 6	SEMPRA ENERGY.			1,2	2FE	30,052,000	99.044	29,713,200	30,000,000	30,031,946	0	(5,295)	0	0	2.875	2.850	AO	215,625	862,500	12/11/2012.	10/01/2022.
824348 AL 0	SHERWIN-WILLIAMS CO.			1	1FE	16,823,270	124.632	18,694,800	15,000,000	16,167,737	0	(80,740)	0	0	7.375	6.310	FA	460,938	1,106,250	03/03/2006.	02/01/2027.
824348 AQ 9	SHERWIN-WILLIAMS CO.			1,2	1FE	49,759,550	90.930	45,465,000	50,000,000	49,778,393	0	4,721	0	0	4.000	4.020	JD	88,889	2,000,000	01/04/2013.	12/15/2042.
826418 BJ 3	SIERRA PACIFIC POWER CO.			1,2	1FE	8,063,600	102.378	8,190,240	8,000,000	8,046,786	0	(6,465)	0	0	3.375	3.270	FA	102,000	270,000	04/10/2014.	08/15/2023.
828807 CE 5	SIMON PROPERTY GROUP LP.			1,2	1FE	12,437,896	133.444	10,675,520	8,000,000	12,093,279	0	(115,774)	0	0	6.750	3.480	FA	225,000	540,000	12/13/2012.	02/01/2040.
828807 CK 1	SIMON PROPERTY GROUP INC.			1,2	1FE	10,186,774	103.386	10,338,600	10,000,000	10,133,827	0	(24,630)	0	0	3.375	3.080	MS	99,375	337,500	03/08/2012.	03/15/2022.
82967N AU 2	SIRIUS XM RADIO INC.			1,2	3FE	15,098,750	99.500	14,925,000	15,000,000	15,081,324	0	(10,717)	0	0	5.375	5.270	AO	170,208	806,250	04/07/2015.	04/15/2025.
837004 CB 4	SOUTH CAROLINA ELECTRIC & GAS CO.			1	1FE	15,177,201	123.651	12,365,100	10,000,000	14,692,425	0	(157,680)	0	0	6.050	3.020	JJ	278,972	605,000	10/23/2012.	01/15/2038.
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS CO.			1,2	1FE	9,963,300	115.828	11,582,800	10,000,000	9,966,788	0	654	0	0	5.450	5.470	FA	227,083	545,000	01/20/2011.	02/01/2041.
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO.			1,2	1FE	57,936,560	101.371	54,740,340	54,000,000	57,589,200	0	(87,402)	0	0	4.350	3.920	FA	978,750	2,349,000	12/18/2012.	02/01/2042.
842400 FQ 1	SOUTHERN CALIFORNIA EDISON COMPANY.			1,2	1FE	7,615,655	106.584	6,395,040	6,000,000	7,509,330	0	(44,656)	0	0	4.500	2.980	MS	90,000	270,000	05/10/2013.	09/01/2040.
842400 FT 5	SOUTHERN CALIFORNIA EDISON COMPANY.			1,2	1FE	6,072,000	98.750	5,925,000	6,000,000	6,066,214	0	(1,616)	0	0	3.900	3.830	JD	19,500	234,000	01/22/2013.	12/01/2041.
842400 FV 0	SOUTHERN CALIFORNIA EDISON COMPANY.			1,2	1FE	10,360,900	100.795	10,079,500	10,000,000	10,331,594	0	(7,937)	0	0	4.050	3.840	MS	119,250	405,000	01/11/2013.	03/15/2042.
842400 FY 4	SOUTHERN CALIFORNIA EDISON COMPANY.			1,2	1FE	10,202,600	103.923	10,392,300	10,000,000	10,149,216	0	(20,266)	0	0	3.500	3.240	AO	87,500	350,000	04/10/2014.	10/01/2023.
842400 FZ 1	SOUTHERN CALIFORNIA EDISON COMPANY.			1,2	1FE	34,869,410	110.270	38,594,500	35,000,000	34,876,683	0	2,267	0	0	4.650	4.670	AO	406,875	1,627,500	10/15/2013.	10/01/2043.
842434 CK 6	SOUTHERN CALIFORNIA GAS CO.			1,2	1FE	14,925,150	97.680	14,652,000	15,000,000	14,931,349	0	1,560	0	0	3.750	3.770	MS	165,625	562,500	09/18/2012.	09/15/2042.
84250Q AS 2	GOLDEN STATE WATER CO.				1FE	16,331,550	117.911	17,686,650	15,000,000	15,974,295	0	(59,239)	0	0	6.810	6.000	JD	85,125	1,021,500	10/06/2009.	03/23/2028.
84265V AF 2	SOUTHERN COPPER CORP.		C	1	2FE	25,019,650	99.471	24,867,750	25,000,000	25,012,315	0	(1,870)	0	0	3.500	3.490	MN	128,819	875,000	11/06/2012.	11/08/2022.
84265V AG 0	SOUTHERN COPPER CORP.		C	1	2FE	24,573,000	91.618	22,904,500	25,000,000	24,599,926	0	7,039	0	0	5.250	5.360	MN	193,229	1,312,500	11/06/2012.	11/08/2042.
843163 AX 4	SOUTHERN INDIANA GAS & E.			1	1FE	4,897,755	120.033	5,401,485	4,500,000	4,783,348	0	(14,733)	0	0	6.720	6.000	FA	126,000	302,400	12/18/2006.	08/01/2029.
844741 AN 8	SOUTHWEST AIRLINES CO.			1	2FE	7,302,248	125.311	8,621,397	6,880,000	7,141,325	0	(17,393)	0	0	7.375	6.840	MS	169,133	507,400	05/02/2003.	03/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
844741 AS 7	SOUTHWEST AIRLINES CO 1995-A			2	1FE	961,291	104.287	1,002,502	961,291	961,291	0	0	0	0	7.640	7.640	JJ	36,721	74,053	09/20/1995.	01/01/2018.
844741 AX 6	SOUTHWEST AIRLINES CO			1	2FE	7,744,370	100.581	8,046,480	8,000,000	7,995,134	0	28,550	0	0	5.125	5.500	MS	136,667	410,000	07/15/2005.	03/01/2017.
84474W AA 8	SOUTHWEST AIRLINES CO 1998-A			1,2	1FE	392,227	104.077	396,328	380,803	380,803	0	0	0	0	6.530	6.010	JJ	12,364	24,866	04/04/2003.	07/02/2019.
8447HB AA 0	SOUTHTRUST BANK NA				1FE	6,185,700	124.659	6,232,950	5,000,000	5,650,491	0	(59,141)	0	0	7.690	5.710	MN	49,131	384,500	11/02/2004.	05/15/2025.
845467 AL 3	SOUTHWESTERN ENERGY CO			1,2	3FE	6,097,620	102.250	6,135,000	6,000,000	6,082,354	0	(8,487)	0	0	6.700	6.470	JJ	130,350	297,000	03/10/2015.	01/23/2025.
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1FE	10,852,716	105.732	11,107,147	10,505,000	10,818,465	0	(7,292)	0	0	4.500	4.300	FA	178,585	472,725	10/05/2011.	08/15/2041.
84755T AE 7	SPECTRA ENERGY CAPITAL			1,2	2FE	22,925,710	96.672	22,234,560	23,000,000	22,951,410	0	6,939	0	0	3.300	3.330	MS	223,483	759,000	02/25/2013.	03/15/2023.
854502 AD 3	STANLEY BLACK & DECKER INC			1	1FE	75,575,190	100.479	75,359,250	75,000,000	75,355,291	0	(55,512)	0	0	2.900	2.810	MN	362,500	2,175,000	11/16/2012.	11/01/2022.
855244 AD 1	STARBUCKS CORP			1,2	1FE	38,369,550	106.697	40,544,860	38,000,000	38,267,252	0	(35,731)	0	0	3.850	3.720	AO	365,750	1,463,000	01/16/2014.	10/01/2023.
857477 AG 8	STATE STREET CORP				1FE	20,033,666	107.341	21,468,200	20,000,000	20,031,088	0	(6,875)	0	0	4.375	4.330	MS	277,083	875,000	03/02/2011.	03/07/2021.
863667 AE 1	STRYKER CORP			1,2	1FE	82,742,760	93.356	78,419,040	84,000,000	82,829,389	0	24,140	0	0	4.100	4.180	AO	861,000	3,444,000	03/26/2013.	04/01/2043.
863667 AF 8	STRYKER CORP			1,2	1FE	29,756,500	100.592	30,177,600	30,000,000	29,813,505	0	21,847	0	0	3.375	3.470	MN	129,375	1,012,500	04/28/2014.	05/15/2024.
864486 AJ 4	SUBURBAN PROPANE PARTNERS LP			1,2	3FE	10,186,250	101.500	10,150,000	10,000,000	10,152,170	0	(20,317)	0	0	5.750	5.450	MS	191,667	575,000	06/15/2015.	03/01/2025.
871829 AD 9	SYSCO CORP				2FE	5,602,010	124.092	6,204,600	5,000,000	5,399,323	0	(27,258)	0	0	7.160	6.100	AO	75,578	358,000	07/31/2006.	04/15/2027.
87264A AE 5	T-MOBILE USA INC			1,2	3FE	2,659,375	107.125	2,678,125	2,500,000	2,618,751	0	(24,134)	0	0	6.836	5.560	JJ	72,633	170,900	04/06/2015.	04/28/2023.
87264A AL 9	T-MOBILE USA INC			1,2	3FE	8,442,500	106.000	8,480,000	8,000,000	8,328,716	0	(67,230)	0	0	6.625	5.520	AO	132,500	530,000	04/07/2015.	04/01/2023.
87264A AN 5	T-MOBILE USA INC			1,2	3FE	4,719,375	106.875	4,809,375	4,500,000	4,676,145	0	(25,799)	0	0	6.375	5.560	MS	95,625	286,875	04/08/2015.	03/01/2025.
87612B AM 4	TARGA RESOURCES PARTNERS LP/TARGA			1,2	3FE	9,011,250	101.000	9,090,000	9,000,000	9,007,433	0	(2,973)	0	0	5.250	5.210	MN	78,750	472,500	07/13/2015.	05/01/2023.
87612E AU 0	TARGET CORP			1	1FE	45,342,406	139.621	46,793,978	33,515,000	43,967,786	0	(287,977)	0	0	7.000	4.650	JJ	1,081,790	2,346,050	10/06/2011.	01/15/2038.
87612E BA 3	TARGET CORP			1	1FE	94,994,400	99.444	94,471,800	95,000,000	94,962,260	0	(2,916)	0	0	4.000	3.990	JJ	1,900,000	3,800,000	06/19/2013.	07/01/2042.
87612E BD 7	TARGET CORPORATION			1	1FE	9,955,600	103.874	10,387,400	10,000,000	9,965,354	0	3,966	0	0	3.500	3.550	JJ	175,000	350,000	06/17/2014.	07/01/2024.
88031J AB 2	TENASKA GEORGIA PARTNERS			1	2FE	6,436,246	123.385	6,162,879	4,994,836	5,807,505	0	(85,615)	0	0	9.500	6.630	FA	197,712	474,509	09/22/2004.	02/01/2030.
880349 AR 6	TENNECO INC			1,2	3FE	1,000,000	98.125	981,250	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JJ	27,500	0	06/06/2016.	07/15/2026.
88037E AJ 0	TENNECO INC			1,2	3FE	1,443,520	103.280	1,433,526	1,388,000	1,433,843	0	(6,522)	0	0	5.375	4.730	JD	3,316	74,605	06/24/2015.	12/15/2024.
881609 BA 8	TESORO CORP			1,2	3FE	7,105,000	102.250	7,157,500	7,000,000	7,081,153	0	(13,298)	0	0	5.125	4.870	AO	89,688	358,750	02/27/2015.	04/01/2024.
881685 AN 1	TEXACO CAPITAL				1FE	16,752,321	120.974	16,331,490	13,500,000	14,463,608	0	(259,279)	0	0	9.750	7.200	MS	387,563	1,316,250	05/29/1997.	03/15/2020.
882384 AC 4	TEXAS EASTERN TRANSMISSION			1,2	2FE	60,338,180	97.336	58,401,600	60,000,000	60,204,792	0	(34,026)	0	0	2.800	2.730	AO	354,667	1,680,000	11/27/2012.	10/15/2022.
883556 AX 0	THERMO FISHER SCIENTIFIC INC			1	2FE	10,344,874	106.903	10,690,300	10,000,000	10,169,220	0	(36,682)	0	0	4.500	4.050	MS	150,000	450,000	03/23/2011.	03/01/2021.
883556 BC 5	THERMO FISHER SCIENTIFIC INC			1,2	2FE	76,719,500	100.098	75,073,500	75,000,000	76,056,819	0	(166,984)	0	0	3.150	2.880	JJ	1,089,375	2,362,500	11/16/2012.	01/15/2023.
887317 AM 7	TIME WARNER INC			1	2FE	36,960,967	105.745	33,997,018	32,150,000	36,569,005	0	(96,189)	0	0	5.375	4.450	AO	364,813	1,728,063	08/01/2012.	10/15/2041.
887317 AP 0	TIME WARNER INC			1	2FE	11,055,500	100.036	10,003,600	10,000,000	10,970,504	0	(20,785)	0	0	4.900	4.270	JD	21,778	490,000	07/26/2012.	06/15/2042.
887317 AQ 8	TIME WARNER INC			1	2FE	44,099,184	100.585	40,234,000	40,000,000	42,791,517	0	(479,022)	0	0	3.400	2.040	JD	60,444	1,360,000	11/27/2012.	06/15/2022.
88732J AU 2	TIME WARNER CABLE INC			1	2FE	13,791,693	116.258	11,625,800	10,000,000	13,450,849	0	(89,496)	0	0	6.750	4.330	JD	30,000	675,000	07/26/2012.	06/15/2039.
88732J AX 6	TIME WARNER CABLE INC			1,2	2FE	19,373,625	103.384	18,092,200	17,500,000	18,449,549	0	(229,904)	0	0	4.125	2.640	FA	272,708	721,875	09/25/2012.	02/15/2021.
88732J BA 5	TIME WARNER CABLE INC			1,2	2FE	16,306,983	102.693	15,403,950	15,000,000	15,723,083	0	(151,612)	0	0	4.000	2.830	MS	200,000	600,000	11/26/2012.	09/01/2021.
88732J BD 9	TIME WARNER CABLE INC			1,2	2FE	69,121,900	90.566	63,396,200	70,000,000	69,184,606	0	16,212	0	0	4.500	4.570	MS	927,500	3,150,000	04/17/2013.	09/15/2042.
889175 BD 6	TOLEDO EDISON COMPANY			1	2FE	23,192,616	118.025	22,129,688	18,750,000	22,752,272	0	(117,599)	0	0	6.150	4.530	MN	147,344	1,153,125	09/28/2011.	05/15/2037.
891490 AT 1	TOSCO CORPORATION			1	2FE	16,252,540	137.013	17,811,690	13,000,000	15,267,872	0	(109,714)	0	0	8.125	6.160	FA	399,028	1,056,250	08/07/2007.	02/15/2030.
891906 AC 3	TOTAL SYSTEM SERVICES INC			1,2	2FE	5,658,146	107.752	5,850,934	5,430,000	5,644,969	0	(13,177)	0	0	4.800	4.260	AO	65,160	140,456	04/15/2016.	04/01/2026.
89417E AD 1	TRAVELERS COMPANIES INC			1	1FE	10,385,776	128.502	12,850,200	10,000,000	10,409,375	0	(10,126)	0	0	6.250	5.900	JD	27,778	625,000	08/06/2007.	06/15/2037.
89417E AG 4	TRAVELERS COMPANIES INC			1	1FE	16,792,896	105.904	18,003,680	17,000,000	16,921,730	0	18,251	0	0	3.900	4.020	MN	110,500	663,000	01/19/2011.	11/01/2020.
89417E AH 2	TRAVELERS COMPANIES INC			1	1FE	5,713,230	117.795	5,889,750	5,000,000	5,693,933	0	(16,224)	0	0	5.350	4.400	MN	44,583	267,500	03/22/2011.	11/01/2040.
89469A AB 0	TREEHOUSE FOODS INC			1,2	3FE	5,041,250	102.500	5,125,000	5,000,000	5,029,092	0	(8,232)	0	0	4.875	4.670	MS	71,771	243,750	06/15/2015.	03/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89566E AB 4	TRI-STATE GENERATION & TRANSMISSION			1	1FE	25,968,888	108.640	24,987,200	23,000,000	25,403,435	0	(232,110)	0	0	7.144	5.510	JJ	689,198	1,643,120	06/25/2009.	07/31/2033.
89566E AD 0	TRI-STATE GENERATION & TRANSMISSION			1	1FE	11,469,029	120.402	12,040,200	10,000,000	11,425,810	0	(31,613)	0	0	6.000	4.960	JD	26,667	600,000	06/03/2010.	06/15/2040.
896522 AH 2	TRINITY INDUSTRIES INC.			1,2	2FE	9,642,450	96.148	9,614,800	10,000,000	9,690,606	0	31,925	0	0	4.550	5.030	AO	113,750	455,000	07/10/2015.	10/01/2024.
90131H AQ 8	21ST CENTURY FOX AMERICA			1	2FE	17,256,753	106.914	16,037,100	15,000,000	16,161,575	0	(264,323)	0	0	4.500	2.510	FA	255,000	675,000	08/10/2012.	02/15/2021.
90131H AR 6	21ST CENTURY FOX AMERICA			1	2FE	25,210,200	99.530	24,882,500	25,000,000	25,130,078	0	(20,681)	0	0	3.000	2.900	MS	220,833	750,000	11/28/2012.	09/15/2022.
90131H BJ 3	21ST CENTURY FOX AMERICA				2FE	12,895,531	136.025	11,562,125	8,500,000	12,501,674	0	(122,953)	0	0	8.150	4.520	AO	142,399	692,750	09/05/2012.	10/17/2036.
90131H BK 0	21ST CENTURY FOX AMERICA			1	2FE	25,965,684	117.026	23,405,200	20,000,000	25,380,879	0	(167,680)	0	0	6.150	4.160	MS	410,000	1,230,000	07/30/2012.	03/01/2037.
90131H BL 8	21ST CENTURY FOX AMERICA			1	2FE	34,263,460	123.056	30,764,000	25,000,000	33,387,707	0	(246,816)	0	0	6.650	4.210	MN	212,431	1,662,500	08/01/2012.	11/15/2037.
90131H BQ 7	21ST CENTURY FOX AMERICA			1	2FE	19,201,950	118.277	17,741,550	15,000,000	18,841,489	0	(87,919)	0	0	6.150	4.410	FA	348,500	922,500	07/30/2012.	02/15/2041.
902494 AT 0	TYSON FOODS INC.			1,2	2FE	52,944,100	106.413	53,206,500	50,000,000	52,045,313	0	(350,555)	0	0	4.500	3.630	JD	100,000	2,250,000	05/13/2014.	06/15/2022.
902494 AX 1	TYSON FOODS INC.			1,2	2FE	10,022,050	101.879	10,187,900	10,000,000	10,017,405	0	(2,038)	0	0	3.950	3.920	FA	149,222	395,000	08/06/2014.	08/15/2024.
902691 AE 4	UGI UTILITIES INC.			1	1FE	5,362,299	124.428	6,221,400	5,000,000	5,344,113	0	(9,345)	0	0	6.206	5.620	MS	78,437	310,300	09/12/2006.	09/30/2036.
905572 AD 5	UNION CARB CHEM & PLASTIC				2FE	11,220,000	120.563	13,261,930	11,000,000	11,107,462	0	(12,975)	0	0	7.875	7.670	AO	216,563	866,250	06/04/2003.	04/01/2023.
905581 AR 5	UNION CARBIDE CORP.				2FE	4,060,000	120.389	4,815,560	4,000,000	4,034,606	0	(2,882)	0	0	7.500	7.360	JD	25,000	300,000	06/25/2003.	06/01/2025.
906548 CJ 9	UNION ELECTRIC CO.			1,2	1FE	14,921,100	98.520	14,778,000	15,000,000	14,927,657	0	1,606	0	0	3.900	3.930	MS	172,250	585,000	09/06/2012.	09/15/2042.
906548 CK 6	UNION ELECTRIC CO.			1,2	1FE	23,995,680	102.930	24,703,200	24,000,000	23,996,893	0	368	0	0	3.500	3.500	AO	177,333	840,000	04/01/2014.	04/15/2024.
907818 DK 1	UNION PACIFIC CORP.			1,2	1FE	40,625,480	107.764	37,717,400	35,000,000	38,380,908	0	(596,120)	0	0	4.163	2.210	JJ	671,862	1,457,050	12/04/2012.	07/15/2022.
907818 DM 7	UNION PACIFIC CORP.			1,2	1FE	20,476,200	100.883	20,176,600	20,000,000	20,289,494	0	(45,657)	0	0	2.950	2.670	JJ	272,056	590,000	10/05/2012.	01/15/2023.
907818 DP 0	UNION PACIFIC CORP.			1,2	1FE	19,721,600	102.993	20,598,600	20,000,000	19,741,105	0	5,208	0	0	4.250	4.330	AO	179,444	850,000	03/12/2013.	04/15/2043.
911308 AA 2	UNITED PARCEL SERVICE				1FE	5,344,994	118.645	5,710,384	4,813,000	5,000,310	0	(49,932)	0	0	8.375	7.000	AO	100,772	403,089	05/05/2000.	04/01/2020.
911308 AB 0	UNITED PARCEL SERVICE			1	1FE	6,848,169	141.459	7,072,950	5,000,000	6,233,305	0	(88,133)	0	0	8.375	5.240	AO	104,688	418,750	04/24/2006.	04/01/2030.
911312 AQ 9	UNITED PARCEL SERVICE			1	1FE	11,417,520	99.587	11,950,440	12,000,000	11,586,032	0	64,803	0	0	2.450	3.100	AO	73,500	294,000	04/29/2014.	10/01/2022.
911365 BC 7	UNITED RENTALS INC.			1,2	3FE	8,000,000	102.000	8,160,000	8,000,000	8,000,000	0	0	0	0	4.625	4.620	JJ	170,611	370,000	03/17/2015.	07/15/2023.
91159H HC 7	US BANCORP			2	1FE	10,220,155	101.956	10,195,600	10,000,000	10,153,106	0	(27,551)	0	0	3.000	2.670	MS	88,333	300,000	02/28/2012.	03/15/2022.
913017 AS 8	UNITED TECHNOLOGIES CORP.				1FE	18,789,034	124.473	20,849,228	16,750,000	17,439,170	0	(136,612)	0	0	8.750	7.570	MS	488,542	1,465,625	03/28/2000.	03/01/2021.
913017 BP 3	UNITED TECHNOLOGIES CORP.			1	1FE	42,211,092	127.209	36,890,610	29,000,000	40,975,529	0	(372,669)	0	0	6.125	3.400	JJ	819,049	1,776,250	08/07/2012.	07/15/2038.
913017 BT 5	UNITED TECHNOLOGIES CORP.			1	1FE	134,169,533	107.040	129,036,720	120,550,000	133,051,029	0	(290,780)	0	0	4.500	3.850	JD	452,063	5,424,750	06/04/2013.	06/01/2042.
91324P BK 7	UNITEDHEALTH GROUP INC.			1	1FE	54,762,921	136.080	54,432,000	40,000,000	53,315,183	0	(375,562)	0	0	6.875	4.420	FA	1,038,889	2,750,000	10/04/2011.	02/15/2038.
91324P BV 3	UNITEDHEALTH GROUP INC.			1,2	1FE	64,662,409	101.279	62,792,980	62,000,000	63,656,483	0	(312,099)	0	0	2.875	2.300	MS	524,847	1,782,500	08/16/2012.	03/15/2022.
91324P CA 8	UNITEDHEALTH GROUP INC.			1,2	1FE	19,948,320	97.386	19,477,200	20,000,000	19,951,769	0	914	0	0	3.950	3.960	AO	166,778	790,000	10/18/2012.	10/15/2042.
913903 AT 7	UNIVERSAL HEALTH SERVICES INC.			1,2	2FE	2,000,000	97.500	1,950,000	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JD	8,333	49,444	05/19/2016.	06/01/2026.
91913Y AL 4	VALERO ENERGY CORP.			1	2FE	20,520,103	117.036	17,555,400	15,000,000	20,059,825	0	(154,491)	0	0	6.625	4.150	JD	44,167	993,750	12/04/2012.	06/15/2037.
92343E AF 9	VERISIGN INC.			1,2	3FE	11,288,794	101.000	11,367,550	11,255,000	11,279,544	0	(5,496)	0	0	4.625	4.560	MN	86,757	520,544	03/18/2015.	05/01/2023.
92343E AH 5	VERISIGN INC.			1,2	3FE	5,012,500	102.500	5,125,000	5,000,000	5,011,082	0	(1,077)	0	0	5.250	5.210	AO	65,625	262,500	06/25/2015.	04/01/2025.
92343V BG 8	VERIZON COMMUNICATIONS INC.			1,2	2FE	40,163,850	86.654	34,661,600	40,000,000	40,150,281	0	(3,496)	0	0	3.850	3.820	MN	256,667	1,540,000	11/30/2012.	11/01/2042.
92343V CC 6	VERIZON COMMUNICATIONS INC.			1	2FE	25,006,600	103.240	25,810,000	25,000,000	25,004,129	0	(898)	0	0	3.450	3.440	MS	253,958	862,500	03/10/2014.	03/15/2021.
92553P AP 7	VIACOM INC.			1	2FE	33,744,750	79.656	27,879,600	35,000,000	33,825,536	0	22,663	0	0	4.375	4.590	MS	450,868	1,531,250	02/01/2013.	03/15/2043.
92553P AQ 5	VIACOM INC.			1,2	2FE	9,959,940	86.692	8,669,200	10,000,000	9,961,679	0	694	0	0	4.875	4.900	JD	21,667	487,500	03/11/2013.	06/15/2043.
927804 FL 3	VIRGINIA ELECTRIC AND POWER COMPANY			1,2	2FE	39,971,650	98.789	39,515,600	40,000,000	39,973,941	0	520	0	0	4.000	4.000	JJ	737,778	1,600,000	01/04/2013.	01/15/2043.
92976G AG 6	WACHOVIA BANK NA.				1FE	4,885,896	117.791	5,889,550	5,000,000	4,939,092	0	1,536	0	0	5.850	5.950	FA	121,875	292,500	01/23/2008.	02/01/2037.
931142 CB 7	WAL-MART STORES INC.				1FE	8,811,174	119.603	8,085,163	6,760,000	8,605,607	0	(70,711)	0	0	5.250	3.280	MS	118,300	354,900	04/26/2012.	09/01/2035.
931142 CK 7	WAL-MART STORES INC.				1FE	42,289,757	135.521	43,366,720	32,000,000	41,272,216	0	(281,733)	0	0	6.500	4.320	FA	785,778	2,080,000	08/16/2012.	08/15/2037.
931142 DB 6	WAL-MART STORES INC.				1FE	90,701,850	124.360	80,834,000	65,000,000	88,219,038	0	(604,810)	0	0	5.625	3.440	AO	771,875	3,656,250	12/13/2012.	04/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931142 DG 5	WAL-MART STORES INC.			2	1FE	26,900,540	100.457	28,127,960	28,000,000	26,967,404	0	19,900	0	0	4.000	4.220	AO	248,889	1,120,000	06/24/2013.	04/11/2043.
931142 DP 5	WAL-MART STORES INC.			1,2	1FE	9,961,200	102.825	10,282,500	10,000,000	9,970,415	0	3,519	0	0	3.300	3.340	AO	63,250	330,000	04/15/2014.	04/22/2024.
931422 AH 2	WALGREEN BOOTS ALLIANCE INC.			1	2FE	66,174,050	99.985	64,990,250	65,000,000	65,716,208	0	(114,128)	0	0	3.100	2.880	MS	593,306	2,015,000	11/16/2012.	09/15/2022.
94106L AY 5	WASTE MANAGEMENT INC.			1,2	2FE	60,416,483	100.521	60,312,600	60,000,000	60,275,956	0	(46,207)	0	0	2.900	2.800	MS	512,333	1,740,000	12/05/2012.	09/15/2022.
94973V BA 4	WELLPOINT INC.			1	2FE	55,574,690	99.831	54,907,050	55,000,000	55,369,856	0	(55,236)	0	0	3.300	3.170	JJ	836,917	1,815,000	11/30/2012.	01/15/2023.
94973V BB 2	WELLPOINT INC.			1	2FE	20,321,200	100.390	20,078,000	20,000,000	20,303,265	0	(5,991)	0	0	4.650	4.550	JJ	428,833	930,000	09/07/2012.	01/15/2043.
957674 AD 6	BAKER HUGHES INC.				2FE	5,813,000	125.853	6,292,650	5,000,000	5,418,931	0	(41,412)	0	0	8.550	7.080	JD	19,000	427,500	04/04/2002.	06/15/2024.
96332H CF 4	WHIRLPOOL CORPORATION.			1	2FE	4,990,050	102.131	5,106,550	5,000,000	4,993,457	0	928	0	0	3.700	3.720	MS	61,667	185,000	02/22/2013.	03/01/2023.
966387 AH 5	WHITING PETROLEUM CORP.			1,2	5FE	3,115,000	99.584	3,102,042	3,115,000	3,115,000	0	0	0	0	5.750	5.750	MS	52,739	179,113	02/25/2015.	03/15/2021.
966387 AP 7	WHITING PETROLEUM CORP.			1,2	5FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	6.250	6.250	AO	31,250	125,000	03/24/2015.	04/01/2023.
96950F AJ 3	WILLIAMS PARTNERS LP.			1,2	2FE	25,870,895	98.440	24,610,000	25,000,000	25,530,185	0	(89,860)	0	0	3.350	2.920	FA	316,389	837,500	10/23/2012.	08/15/2022.
96950F AQ 7	WILLIAMS PARTNERS LP.			1,2	2FE	39,993,920	98.076	39,230,400	40,000,000	39,996,117	0	257	0	0	3.900	3.900	JJ	719,333	1,560,000	07/30/2014.	01/15/2025.
976656 CE 6	WEC ENERGY GROUP INC.			1,2	1FE	12,866,900	94.173	11,300,760	12,000,000	12,829,975	0	(20,709)	0	0	3.650	3.240	JD	19,467	438,000	12/05/2012.	12/15/2042.
976826 BE 6	WISCONSIN POWER & LIGHT COMPANY.			1	1FE	5,383,355	130.083	6,504,150	5,000,000	5,368,541	0	(9,154)	0	0	6.375	5.750	FA	120,417	318,750	08/08/2007.	08/15/2037.
976826 BF 3	WISCONSIN POWER & LIGHT COMPANY.			1	1FE	11,542,536	146.623	14,662,300	10,000,000	11,495,790	0	(31,453)	0	0	7.600	6.320	AO	190,000	760,000	10/01/2008.	10/01/2038.
976826 BJ 5	WISCONSIN POWER & LIGHT COMPANY.			1,2	1FE	14,941,350	97.449	14,617,350	15,000,000	14,963,905	0	5,680	0	0	2.250	2.290	MN	43,125	337,500	11/14/2012.	11/15/2022.
976843 BH 4	WEC ENERGY GROUP INC.			1	1FE	24,724,010	94.466	21,727,180	23,000,000	24,649,145	0	(40,017)	0	0	3.671	3.250	JD	70,361	844,330	12/17/2012.	12/01/2042.
98212B AF 0	WPX ENERGY INC.			1,2	4FE	2,510,000	107.500	2,687,500	2,500,000	2,507,484	0	(1,790)	0	0	7.500	7.400	FA	78,125	192,188	07/17/2015.	08/01/2020.
98212B AG 8	WPX ENERGY INC.			1,2	4FE	2,510,000	111.750	2,793,750	2,500,000	2,508,659	0	(968)	0	0	8.250	8.170	FA	85,938	211,406	07/17/2015.	08/01/2023.
983024 AG 5	WYETH.			1	1FE	14,657,911	129.225	12,922,500	10,000,000	14,036,128	0	(172,285)	0	0	6.500	3.370	FA	270,833	650,000	09/25/2012.	02/01/2034.
983024 AN 0	WYETH.			1	1FE	6,128,327	125.845	6,292,250	5,000,000	6,047,434	0	(31,637)	0	0	5.950	4.370	AO	74,375	297,500	03/08/2011.	04/01/2037.
98934K AB 6	ZENECA WILMINGTON.		C		1FE	12,091,200	121.703	12,170,300	10,000,000	10,998,592	0	(117,910)	0	0	7.000	5.250	MN	89,444	700,000	10/20/2004.	11/15/2023.
98978V AB 9	ZOETIS INC.			1,2	2FE	74,534,580	99.781	74,835,750	75,000,000	74,627,426	0	50,943	0	0	3.250	3.330	FA	1,015,625	2,437,500	04/04/2014.	02/01/2023.
J0002* AA 6	PROLOGIS TOKYO FINANCE INVESTMENT L.P.			1	2FE	85,844,278	105.888	90,898,549	85,844,278	85,844,278	0	0	0	2,932,413	3.250	3.290	JAJO	612,237	3,039,585	07/08/2010.	07/14/2020.
U17406 DC 7	CITI GROUP INC.				2FE	63,069,791	107.140	68,980,169	64,383,209	63,438,092	0	40,992	0	2,162,923	2.650	2.750	MS	500,161	1,841,987	10/04/2005.	09/14/2035.
U34911 AA 2	FPL GROUP CAPITAL INC.				2FE	85,844,278	109.582	94,069,791	85,844,278	85,844,278	0	0	0	2,932,413	2.625	2.620	MS	569,613	2,456,029	09/15/2010.	09/30/2030.
U77529 AA 0	ROHM & HAAS CO.			2	2	171,688,557	100.356	172,300,110	171,688,557	171,688,557	0	0	0	5,864,828	3.500	3.500	MS	1,535,659	6,566,182	01/16/2002.	03/29/2032.
001814 AQ 5	ANR PIPELINE CO.				1FE	16,984,186	120.912	18,390,715	15,210,000	16,201,271	0	(107,690)	0	0	7.375	6.220	FA	423,768	1,121,738	01/30/2008.	02/15/2024.
008916 AL 2	AGRIUM INC.		A	1,2	2FE	34,927,700	101.347	35,471,450	35,000,000	34,950,709	0	6,714	0	0	3.500	3.520	JD	102,083	1,225,000	06/04/2013.	06/01/2023.
008916 AP 3	AGRIUM INC.		A	1,2	2FE	4,639,650	96.864	4,843,200	5,000,000	4,674,211	0	32,653	0	0	3.375	4.320	MS	49,688	168,750	12/07/2015.	03/15/2025.
012873 AH 8	ALBERTA ENERGY COMPANY LTD.		A	1	2FE	13,416,613	120.544	12,795,746	10,615,000	12,800,419	0	(101,280)	0	0	8.125	5.910	MS	253,949	862,469	08/02/2006.	09/15/2030.
012873 AK 1	ALBERTA ENERGY COMPANY LTD.		A	1	2FE	5,306,548	115.243	5,151,362	4,470,000	5,151,457	0	(28,323)	0	0	7.375	5.820	MN	54,944	329,663	09/18/2006.	11/01/2031.
064149 M# 1	BANK OF NOVA SCOTIA.			2	1FE	85,844,278	97.636	83,814,567	85,844,278	85,844,278	0	0	0	2,932,413	3.015	3.010	MN	294,768	2,736,679	10/30/2007.	11/20/2037.
064149 N* 4	BANK OF NOVA SCOTIA.			2	1FE	85,844,278	99.875	85,737,076	85,844,278	85,844,278	0	0	0	2,932,413	3.370	3.370	AO	658,950	3,172,097	03/13/2008.	04/09/2038.
067901 AL 2	BARRICK GOLD CORP.		A	1	2FE	43,143,801	101.451	40,580,400	40,000,000	41,945,430	0	(339,287)	0	0	3.850	2.840	AO	385,000	1,540,000	11/30/2012.	04/01/2022.
067901 AQ 1	BARRICK GOLD CORP.		A	1	2FE	19,959,400	102.584	20,516,800	20,000,000	19,972,386	0	3,745	0	0	4.100	4.120	MN	136,667	820,000	04/29/2013.	05/01/2023.
06849A AB 5	BARRICK INTERNATIONAL BARBADOS.			1	2FE	5,615,800	103.746	5,187,300	5,000,000	5,534,320	0	(14,721)	0	0	6.350	5.460	AO	67,028	317,500	07/29/2010.	10/15/2036.
06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC.			1	2FE	11,532,600	102.061	10,206,100	10,000,000	11,411,525	0	(30,300)	0	0	5.700	4.720	MN	49,083	570,000	08/23/2012.	05/30/2041.
10549P AG 6	BROOKFIELD ASSET MANAGEMENT INC.		A	1	2FE	50,751,187	119.027	49,979,437	41,990,000	49,490,357	0	(278,754)	0	0	7.375	5.660	MS	1,032,254	3,096,763	03/31/2011.	03/01/2033.
125094 AD 4	CDP FINANCIAL.		A	1	1FE	30,840,405	106.681	31,145,518	29,195,000	29,772,711	0	(186,169)	0	0	4.400	3.660	MN	128,458	1,284,580	02/09/2011.	11/25/2019.
136069 K# 7	CANADIAN IMPERIAL BANK OF COMMERCE.			2	1FE	128,766,418	101.061	130,132,539	128,766,418	128,766,418	0	0	0	4,398,621	2.830	2.830	AO	759,185	3,977,336	09/25/2007.	10/16/2037.
13645R AK 0	CANADIAN PACIFIC RAILWAY CO CORP.		A	1,2	2FE	21,906,800	107.231	21,446,200	20,000,000	21,383,931	0	(207,941)	0	0	4.450	3.160	MS	262,056	890,000	05/30/2014.	03/15/2023.
15135U AG 4	CENOVUS ENERGY INC.		A	1,2	2FE	51,804,418	96.678	48,339,000	50,000,000	51,097,925	0	(188,291)	0	0	3.000	2.550	FA	566,667	1,500,000	12/13/2012.	08/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15135U AH 2	CENOVUS ENERGY INC.		A	1,2	2FE	21,805,200	86.596	17,319,200	20,000,000	21,657,433	0	(37,960)	0	0	4.450	3.920	MS	262,056	890,000	10/19/2012.	09/15/2042.
292505 AD 6	ENCANA CORP.		A	1	3FE	11,525,294	107.714	10,771,400	10,000,000	11,381,802	0	(46,620)	0	0	6.500	5.280	FA	245,556	650,000	12/19/2006.	08/15/2034.
292505 AJ 3	ENCANA CORP.		A	1,2	2FE	16,079,360	100.718	15,107,700	15,000,000	15,644,352	0	(128,448)	0	0	3.900	2.900	MN	74,750	585,000	09/21/2012.	11/15/2021.
380956 AD 4	GOLDCORP INC.		A	1,2	2FE	74,736,950	98.381	73,785,750	75,000,000	74,824,987	0	24,577	0	0	3.700	3.740	MS	817,083	2,775,000	03/21/2013.	03/15/2023.
448055 AK 9	HUSKY ENERGY INC.		A	1,2	2FE	80,427,390	101.817	80,435,430	79,000,000	80,103,006	0	(135,385)	0	0	4.000	3.770	AO	667,111	3,160,000	07/30/2014.	04/15/2024.
559222 AQ 7	MAGNA INTERNATIONAL INC.		A	1,2	1FE	37,474,750	100.640	37,740,000	37,500,000	37,480,291	0	2,255	0	0	3.625	3.630	JD	60,417	1,359,375	06/11/2014.	06/15/2024.
683715 AA 4	OPEN TEXT CORP.		A	1,2	3FE	10,350,000	104.500	10,450,000	10,000,000	10,252,550	0	(55,240)	0	0	5.625	4.920	JJ	259,375	562,500	03/09/2015.	01/15/2023.
683715 AB 2	OPEN TEXT CORPORATION.		A	1,2	3FE	5,037,500	105.500	5,275,000	5,000,000	5,035,329	0	(2,172)	0	0	5.875	5.750	JD	24,479	147,691	06/01/2016.	06/01/2026.
725906 AN 1	PLACER DOME INC.		A	1	2FE	45,794,663	105.113	36,789,550	35,000,000	44,601,277	0	(326,608)	0	0	6.450	4.300	AO	476,583	2,257,500	08/02/2012.	10/15/2035.
73755L AL 1	POTASH CORP OF SASKATCHEWAN INC.		A	1,2	2FE	9,911,100	99.193	9,919,300	10,000,000	9,932,921	0	7,977	0	0	3.625	3.730	MS	106,736	362,500	03/04/2014.	03/15/2024.
74022D AJ 9	PRECISION DRILLING CORP.		A	1,2	4FE	427,500	93.500	467,500	500,000	437,000	0	5,725	0	0	5.250	7.390	MN	3,354	26,250	04/16/2015.	11/15/2024.
775109 AX 9	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	84,549,850	97.331	82,731,350	85,000,000	84,580,829	0	8,152	0	0	4.500	4.530	MS	1,126,250	3,825,000	03/26/2013.	03/15/2043.
775109 AZ 4	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	19,880,200	110.329	22,065,800	20,000,000	19,885,815	0	1,848	0	0	5.450	5.490	AO	272,500	1,090,000	09/25/2013.	10/01/2043.
867229 AE 6	SUNCOR ENERGY INC.		A	1	2FE	5,403,631	127.774	6,388,700	5,000,000	5,385,626	0	(8,823)	0	0	6.500	5.860	JD	14,444	325,000	09/19/2007.	06/15/2038.
86722T AB 8	SUNCOR ENERGY INC.		A	1	2FE	19,230,812	132.567	24,113,937	18,190,000	19,279,087	0	(24,715)	0	0	6.850	6.320	JD	103,835	1,246,015	01/09/2009.	06/01/2039.
87425E AM 5	TALISMAN ENERGY INC.		A	1,2	2FE	81,043,030	96.910	72,682,500	75,000,000	78,094,846	0	(757,769)	0	0	3.750	2.610	FA	1,171,875	2,812,500	12/18/2012.	02/01/2021.
878742 AY 1	TECK RESOURCES LTD.		A	1,2	4FE	69,119,350	94.500	66,150,000	70,000,000	69,442,763	0	79,456	0	0	3.750	3.890	FA	1,093,750	2,625,000	11/21/2012.	02/01/2023.
893526 8Z 9	TRANSCANADA PIPELINES LTD.		A	1	1FE	13,755,221	143.165	14,316,500	10,000,000	13,456,625	0	(84,408)	0	0	7.625	5.010	JJ	351,597	762,500	02/03/2011.	01/15/2039.
893526 BY 8	TRANSCANADA PIPELINES LTD.		A		1FE	6,036,695	125.923	5,188,028	4,120,000	4,979,167	0	(193,569)	0	0	9.875	4.160	JJ	203,425	406,850	11/15/2010.	01/01/2021.
893526 DJ 9	TRANSCANADA PIPELINES LTD.		A	1	1FE	7,823,837	124.303	7,801,256	6,276,000	7,728,023	0	(34,483)	0	0	6.100	4.490	JD	31,903	382,836	12/07/2010.	06/01/2040.
89352H AD 1	TRANSCANADA PIPELINES LTD.		A	1	1FE	9,186,730	123.990	12,399,000	10,000,000	9,330,015	0	14,334	0	0	6.200	6.800	AO	130,889	620,000	03/03/2009.	10/15/2037.
89352L AG 5	TRANSCANADA PIPELINES LTD.		A	1	1FE	5,500,055	134.461	6,723,050	5,000,000	5,374,021	0	(18,612)	0	0	7.700	6.800	JD	17,111	385,000	04/23/2008.	06/15/2029.
92660F AG 9	VIDEOTRON LTD.		A	1,2	3FE	15,614,500	102.625	15,393,750	15,000,000	15,510,879	0	(58,038)	0	0	5.375	4.810	JD	35,833	806,250	03/17/2015.	06/15/2024.
G7684K DN 3	ROYAL BANK OF CANADA.			2	1FE	85,844,278	99.164	85,126,440	85,844,278	85,844,278	0	0	0	2,932,413	2.860	2.860	JD	34,099	2,633,960	06/06/2007.	06/26/2037.
00386S AB 8	TAQA ABU DHABI NATIONAL ENERGY CO.		D		1FE	20,501,298	122.079	21,974,220	18,000,000	20,350,524	0	(65,269)	0	0	6.500	5.410	AO	208,000	1,170,000	03/31/2011.	10/27/2036.
02364W AJ 4	AMERICA MOVIL S.A.B. DE C.V.		D	1	1FE	18,440,913	116.115	19,739,550	17,000,000	18,448,679	0	(45,111)	0	0	6.375	5.610	MS	361,250	1,083,750	03/18/2005.	03/01/2035.
02364W AV 7	AMERICA MOVIL S.A.B. DE C.V.		D	1	1FE	11,457,237	106.936	10,693,600	10,000,000	10,666,973	0	(193,549)	0	0	5.000	2.830	MS	126,389	500,000	03/27/2012.	03/30/2020.
02364W AW 5	AMERICA MOVIL S.A.B. DE C.V.		D	1	1FE	24,533,879	114.125	22,825,000	20,000,000	24,248,949	0	(100,281)	0	0	6.125	4.620	MS	309,653	1,225,000	08/31/2011.	03/30/2040.
035229 CF 8	ANHEUSER-BUSCH INBEV SA/NV.		C	1	2FE	32,960,008	135.401	37,214,965	27,485,000	31,819,982	0	(201,143)	0	0	7.550	5.860	AO	518,779	2,075,118	08/07/2007.	10/01/2030.
035229 CJ 0	ANHEUSER-BUSCH INBEV SA/NV.		C	1	2FE	2,891,368	127.934	3,198,350	2,500,000	2,854,017	0	(14,071)	0	0	6.800	5.440	FA	70,833	170,000	07/12/2007.	08/20/2032.
035229 DC 4	ANHEUSER-BUSCH INBEV SA/NV.		C	1	2FE	5,381,026	127.436	6,371,800	5,000,000	5,365,476	0	(8,961)	0	0	6.450	5.830	MS	107,500	322,500	08/21/2007.	09/01/2037.
046353 AD 0	ASTRAZENECA PLC.		D	1	1FE	16,798,042	129.369	19,405,350	15,000,000	16,670,855	0	(43,450)	0	0	6.450	5.520	MS	284,875	967,500	03/09/2011.	09/15/2037.
049255 AE 2	ATLAS COPCO AB.		D	1	1FE	4,126,080	114.488	4,579,520	4,000,000	4,031,251	0	(10,157)	0	0	8.250	7.910	MS	110,000	330,000	05/08/2001.	09/01/2019.
05252A BK 6	AUSTRALIA & NEW ZEALAND BANKING GROUP.		D		1FE	5,963,933	108.209	5,951,495	5,500,000	5,730,855	0	(52,146)	0	0	4.875	3.740	JJ	125,870	268,125	01/13/2012.	01/12/2021.
05257H AD 3	JEMENA LTD.		D		1FE	15,348,560	104.458	16,713,280	16,000,000	15,916,912	0	59,497	0	0	6.850	7.280	AO	231,378	1,096,000	04/02/2002.	04/15/2018.
05330A AA 5	AUTOPISTA DEL MAIPO.		D	1	2FE	10,060,798	108.777	9,546,380	8,776,102	9,139,569	0	(120,408)	0	0	7.373	5.740	JD	28,758	647,062	03/26/2010.	06/15/2022.
05541V AA 4	BG ENERGY CAPITAL PLC.		D	1	1FE	29,635,939	105.539	31,661,700	30,000,000	29,860,964	0	31,702	0	0	4.000	4.120	JD	73,333	1,200,000	01/28/2011.	12/09/2020.
05541V AF 3	BG ENERGY CAPITAL PLC.		D	1	1FE	39,313,600	108.810	43,524,000	40,000,000	39,370,990	0	12,177	0	0	5.125	5.230	AO	432,778	2,050,000	10/06/2011.	10/15/2041.
055451 AQ 1	BHP BILLITON FINANCE USA LTD.		D		1FE	7,091,368	100.809	7,056,630	7,000,000	7,071,962	0	(12,905)	0	0	2.875	2.650	FA	70,997	201,250	02/21/2012.	02/24/2022.
055451 AR 9	BHP BILLITON FINANCE USA LTD.		D		1FE	39,328,220	98.364	37,378,320	38,000,000	39,224,730	0	(28,229)	0	0	4.125	3.920	FA	552,979	1,567,500	03/27/2013.	02/24/2042.
055451 AV 0	BHP BILLITON FINANCE USA LTD.		D	1	1FE	2,030,560	111.696	2,233,920	2,000,000	2,029,029	0	(517)	0	0	5.000	4.900	MS	25,278	100,000	10/09/2013.	09/30/2043.
05565A A@ 2	BNP PARIBAS SA.		B	2	1FE	85,844,278	101.093	86,782,985	85,844,278	85,844,278	0	0	0	2,932,413	2.890	2.890	MN	310,112	2,665,745	05/08/2006.	05/16/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565Q BP 2	BP CAPITAL MARKETS PLC		D	1	1FE	5,181,881	107.307	5,365,350	5,000,000	5,102,157	0	(24,896)	0	0	4.500	3.900	AO	56,250	225,000	09/29/2010.	10/01/2020.
05565Q BR 8	BP CAPITAL MARKETS PLC		D	1	1FE	10,206,135	109.082	10,908,200	10,000,000	10,105,380	0	(22,505)	0	0	4.742	4.460	MS	144,894	474,200	03/15/2011.	03/11/2021.
05569A AB 5	BP AMI LEASING INC		C	1	1FE	10,783,050	107.285	10,728,500	10,000,000	10,246,067	0	(97,285)	0	0	5.523	4.400	MN	81,311	552,300	12/10/2010.	05/08/2019.
05957A AA 7	BANCO DEL ESTADO DE CHILE		D	1	1FE	20,420,032	104.154	20,830,800	20,000,000	20,273,304	0	(66,638)	0	0	4.125	3.730	AO	192,500	825,000	10/07/2010.	10/07/2020.
072732 AC 4	BAYER CORPORATION		C	1	1FE	32,123,348	120.594	40,206,040	33,340,000	32,617,686	0	38,369	0	0	6.650	6.910	FA	837,575	2,217,110	10/14/2011.	02/15/2028.
072733 AA 6	BAYER HOLDING LTD		B		1FE	128,766,418	105.861	136,313,108	128,766,418	128,766,418	0	0	0	4,398,621	3.575	3.570	JD	153,447	4,828,937	12/10/2008.	12/19/2018.
11041R AL 2	BRITISH AEROSPACE FINANCE		C	1	2FE	9,250,110	129.406	11,646,540	9,000,000	9,156,789	0	(9,684)	0	0	7.500	7.260	JJ	337,500	675,000	04/16/2001.	07/01/2027.
111021 AE 1	BRITISH TELECOMMUNICATIONS PLC		D	1	2FE	20,706,057	152.568	22,885,200	15,000,000	19,619,024	0	(205,756)	0	0	9.125	5.860	JD	60,833	1,443,750	09/14/2004.	12/15/2030.
191241 AD 0	COCA-COLA FEMSA SAB DE CV		D	1	1FE	21,970,643	105.753	21,150,600	20,000,000	20,827,020	0	(248,281)	0	0	4.625	3.210	FA	349,444	925,000	11/09/2010.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB DE CV		D	1	1FE	19,905,400	102.068	20,413,600	20,000,000	19,931,748	0	8,361	0	0	3.875	3.930	MN	75,347	775,000	02/18/2014.	11/26/2023.
191241 AF 5	COCA-COLA FEMSA SAB DE CV		D	1	1FE	9,127,920	107.776	9,699,840	9,000,000	9,121,894	0	(2,249)	0	0	5.250	5.150	MN	45,938	472,500	01/07/2014.	11/26/2043.
21987B AK 4	CODELCO INC		D		1FE	21,810,733	106.519	21,303,800	20,000,000	21,773,101	0	(56,887)	0	0	5.625	4.890	MS	312,500	1,125,000	12/21/2009.	09/21/2035.
21987B AL 2	CODELCO INC		D		1FE	11,922,387	113.425	11,342,500	10,000,000	11,723,688	0	(52,936)	0	0	6.150	4.770	AO	114,458	615,000	10/05/2011.	10/24/2036.
21987B AM 0	CODELCO INC		D		1FE	14,991,960	109.782	13,173,840	12,000,000	12,814,417	0	(376,103)	0	0	7.500	4.000	JJ	415,000	900,000	07/20/2010.	01/15/2019.
21987B AN 8	CODELCO INC		D		1FE	11,536,980	102.952	12,354,240	12,000,000	11,794,521	0	48,040	0	0	3.750	4.230	MN	71,250	450,000	02/09/2011.	11/04/2020.
21987B AQ 1	CODELCO INC		D		1FE	14,962,489	96.904	14,535,600	15,000,000	14,984,435	0	2,520	0	0	3.000	3.020	JJ	205,000	450,000	08/20/2012.	07/17/2022.
225313 A* 6	CREDIT AGRICOLE S.A. LONDON BRANCH		B	2	1FE	85,844,278	101.504	87,135,608	85,844,278	85,844,278	0	0	0	2,932,413	2.880	2.880	JJ	1,201,820	2,614,136	06/18/2007.	07/06/2037.
23330J AA 9	DP WORLD LTD		D		2FE	16,668,642	106.598	15,989,700	15,000,000	16,597,929	0	(39,131)	0	0	6.850	5.940	JJ	510,896	1,027,500	06/21/2007.	07/02/2037.
236363 B* 7	DANSKE BANK		B	2	1FE	85,844,278	102.336	87,849,446	85,844,278	85,844,278	0	0	0	2,932,413	2.830	2.830	MN	371,157	2,703,157	10/16/2007.	11/06/2037.
24820R AG 3	STATOIL		D	1	1FE	22,598,910	127.163	30,519,120	24,000,000	23,064,867	0	45,266	0	0	6.500	6.940	JD	130,000	1,560,000	04/26/2004.	12/01/2028.
25243Y AH 2	DIAGEO CAPITAL PLC		D	1	1FE	13,335,173	121.520	12,152,000	10,000,000	13,010,926	0	(101,907)	0	0	5.875	3.710	MS	148,507	587,500	08/23/2011.	09/30/2036.
26054C BR 3	DOW CAPITAL BV				2FE	6,430,631	119.879	5,993,950	5,000,000	5,685,468	0	(105,463)	0	0	8.640	5.660	JD	36,000	432,000	01/09/2007.	06/01/2022.
268317 AC 8	ELECTRICITE DE FRANCE		D		1FE	57,610,831	125.526	55,859,070	44,500,000	56,612,518	0	(307,037)	0	0	6.950	4.890	JJ	1,331,601	3,092,750	09/09/2011.	01/26/2039.
268317 AE 4	ELECTRICITE DE FRANCE		D		1FE	12,152,272	108.553	10,855,300	10,000,000	11,997,154	0	(50,302)	0	0	5.600	4.230	JJ	239,556	560,000	09/09/2011.	01/27/2040.
268789 AB 0	E.ON INTERNATIONAL FINANCE BV		D	1	2FE	10,730,302	117.560	11,756,000	10,000,000	10,703,513	0	(15,876)	0	0	6.650	6.050	AO	112,681	665,000	04/15/2008.	04/30/2038.
29245J AD 4	EMPRESA NACIONAL DEL PETROLEO		D		2FE	6,963,125	109.082	7,090,330	6,500,000	6,652,534	0	(55,245)	0	0	6.250	5.240	JJ	195,226	406,250	07/15/2010.	07/08/2019.
29268B AC 5	ENEL FINANCE INTERNATIONAL S.A.		D	1	2FE	16,638,492	121.570	19,451,200	16,000,000	16,691,711	0	(19,884)	0	0	6.800	6.380	MS	320,356	1,088,000	10/28/2008.	09/15/2037.
29358Q AE 9	ENSCO PLC			1,2	3FE	15,143,400	86.367	12,955,050	15,000,000	15,121,874	0	(12,211)	0	0	5.200	5.070	MS	229,667	780,000	03/05/2015.	03/15/2025.
35177P AL 1	ORANGE SA		D	1	2FE	35,524,100	150.352	37,588,000	25,000,000	33,998,762	0	(416,446)	0	0	9.000	5.340	MS	750,000	2,250,000	08/26/2011.	03/01/2031.
35177P AW 7	ORANGE SA		D	1	2FE	7,121,031	105.592	7,391,440	7,000,000	7,092,837	0	(17,766)	0	0	4.125	3.810	MS	85,823	288,750	09/07/2011.	09/14/2021.
36158F AD 2	SWISS RE SOLUTIONS HOLDING CORP.		C	1	1FE	11,394,440	133.555	13,355,500	10,000,000	11,114,325	0	(50,634)	0	0	7.750	6.490	JD	34,444	775,000	07/11/2002.	06/15/2030.
372917 AS 3	GENZYME CORP		C	1	1FE	8,476,560	109.070	8,725,600	8,000,000	8,199,202	0	(52,493)	0	0	5.000	4.210	JD	17,778	400,000	02/23/2011.	06/15/2020.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	12,975,802	131.525	13,152,500	10,000,000	12,748,872	0	(76,475)	0	0	6.375	4.380	MN	81,458	637,500	03/08/2011.	05/15/2038.
386088 AF 5	GRAND METROPOLITAN INVESTMENT CORP		C		1FE	25,115,656	124.978	29,869,742	23,900,000	24,622,516	0	(99,351)	0	0	8.000	7.330	MS	562,978	1,912,000	03/28/2000.	09/15/2022.
448414 AC 6	HUTCHISON WHAMPOA FINANCE (CI) LIMITED		D		1FE	39,844,502	103.245	41,566,437	40,260,000	40,234,459	0	41,115	0	0	7.450	7.550	FA	1,249,737	2,999,370	08/06/2002.	08/01/2017.
46131N AD 6	INVERSIONES CMPC SA		D	1	2FE	8,186,738	101.512	8,120,960	8,000,000	8,130,201	0	(21,536)	0	0	4.500	4.150	AO	66,000	360,000	05/02/2012.	04/25/2022.
494386 AB 1	KIMBERLY-CLARK DE MEXICO SAB DE CV		D	1	1FE	14,959,200	98.726	14,808,900	15,000,000	14,968,855	0	3,651	0	0	3.800	3.830	AO	131,417	570,000	04/03/2014.	04/08/2024.
500472 AC 9	KONINKLIJKE PHILIPS ELECTRONICS NV		D	1	2FE	12,589,021	123.651	12,365,100	10,000,000	12,359,152	0	(61,157)	0	0	6.875	5.040	MS	210,069	687,500	07/20/2011.	03/11/2038.
514886 A* 1	LANDESBANK BADEN-WURTTEMBERG		B	2	2FE	55,798,781	97.658	54,492,157	55,798,781	55,798,781	0	0	0	1,906,069	2.800	2.800	FA	555,508	1,710,682	02/09/2007.	02/23/2037.
51808B AE 2	LASMO(USA) INC		C	1	2FE	5,941,700	123.524	6,176,200	5,000,000	5,682,969	0	(44,584)	0	0	7.300	5.600	MN	46,639	365,000	03/16/2010.	11/15/2027.
55276V AB 8	MDC-GMTN B.V.		D		1FE	6,025,000	111.984	5,599,200	5,000,000	5,318,862	0	(125,660)	0	0	7.625	4.720	MN	58,247	381,275	08/19/2010.	05/06/2019.
57542Q AA 5	MASS TRANSIT RAILWAY CORPORATION		D		1FE	9,849,600	111.367	11,136,700	10,000,000	9,973,182	0	12,710	0	0	8.375	8.530	MN	107,014	837,500	11/09/1998.	11/15/2018.
583491 AC 9	MECCANICA HOLDINGS USA		C	1	3FE	14,263,470	101.250	13,162,500	13,000,000	14,213,180	0	(25,633)	0	0	6.250	5.520	JJ	374,653	812,500	10/23/2009.	01/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62983P AA 3	NAKILAT INC.		D	1	1FE	15,838,841	116.000	18,560,000	16,000,000	16,134,930	0	(14,967)	0	0	6.067	5.880	JD	488,056	485,360	01/20/2009.	12/31/2033.
632525 B@ 9	NATIONAL AUSTRALIA BANK.		B	2	1FE	171,688,557	101.523	174,304,026	171,688,557	171,688,557	0	0	0	5,864,828	2.810	2.810	MS	1,246,316	5,300,587	09/20/2007.	09/28/2037.
65120F AA 2	NEWCREST FINANCE PTY LTD.		D	1	2FE	61,802,044	102.946	59,708,680	58,000,000	60,310,498	0	(427,757)	0	0	4.450	3.550	MN	329,794	2,581,000	08/15/2012.	11/15/2021.
65120F AC 8	NEWCREST FINANCE PTY LTD.		D	1	2FE	30,348,538	100.553	30,165,900	30,000,000	30,264,209	0	(40,364)	0	0	4.200	4.020	AO	315,000	1,260,000	09/25/2012.	10/01/2022.
65334H AE 2	NEXEN INC.			1	1FE	14,484,835	112.322	12,355,420	11,000,000	14,132,053	0	(118,820)	0	0	5.875	3.700	MS	199,260	646,250	11/02/2012.	03/10/2035.
656531 AC 4	STATOIL.		D		1FE	5,813,600	125.794	6,289,700	5,000,000	5,379,700	0	(46,378)	0	0	7.750	6.300	JD	17,222	387,500	08/14/2003.	06/15/2023.
693070 AD 6	CARNIVAL PLC.		D		1FE	21,585,095	126.609	23,220,091	18,340,000	20,389,302	0	(135,133)	0	0	7.875	6.380	JD	120,356	1,444,275	08/30/2007.	06/01/2027.
693483 AB 5	POSCO.		D		2FE	22,435,275	104.631	23,018,820	22,000,000	22,292,517	0	(69,911)	0	0	4.250	3.870	AO	163,625	935,000	10/27/2010.	10/28/2020.
69367C AB 1	PTT PUBLIC CO LTD.		D		2FE	11,589,624	110.603	12,055,727	10,900,000	11,623,455	0	(22,425)	0	0	5.875	5.300	FA	263,265	640,375	12/14/2005.	08/03/2035.
71645W AM 3	PETROBRAS INTERNATIONAL FINANCE COMPANY.		D	1	4FE	5,504,660	102.520	7,176,400	7,000,000	6,737,381	0	204,324	0	0	5.875	9.350	MS	137,083	411,250	10/22/2008.	03/01/2018.
71645W AQ 4	PETROBRAS INTERNATIONAL FINANCE COMPANY.		D	1	4FE	13,103,479	85.820	8,968,190	10,450,000	12,909,849	0	(54,939)	0	0	6.875	5.120	JJ	321,301	718,438	11/09/2010.	01/20/2040.
71645W AR 2	PETROBRAS INTERNATIONAL FINANCE COMPANY.		D	1	4FE	36,043,730	97.800	33,252,000	34,000,000	35,085,596	0	(241,660)	0	0	5.375	4.480	JJ	781,764	1,827,500	08/20/2012.	01/27/2021.
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE COMPANY.		D	1	4FE	9,928,800	84.000	8,400,000	10,000,000	9,934,179	0	1,063	0	0	6.750	6.800	JJ	288,750	675,000	01/20/2011.	01/27/2041.
716708 AF 9	PETROLIAM NASIONAL BERHAD.		D		1FE	5,245,550	130.991	6,549,550	5,000,000	5,154,863	0	(10,607)	0	0	7.625	7.170	AO	80,486	381,250	06/14/2004.	10/15/2026.
716743 AB 5	PETRONAS CAPITAL LIMITED.		D		1FE	20,068,505	122.496	25,111,680	20,500,000	20,378,382	0	15,929	0	0	7.875	7.990	MN	174,891	1,614,375	10/29/2008.	05/22/2022.
718337 AC 2	KONINKLIJKE PHILIPS ELEC.		D		2FE	5,003,200	117.616	5,880,800	5,000,000	5,002,121	0	(175)	0	0	7.750	7.740	MN	49,514	387,500	06/15/2001.	05/15/2025.
74733L AB 8	OOREDOO QSC.		D		1FE	5,875,000	112.501	5,625,050	5,000,000	5,283,729	0	(106,056)	0	0	7.875	5.360	JD	22,969	393,750	07/29/2010.	06/10/2019.
74733L AD 4	OOREDOO QSC.		D		1FE	18,112,115	106.444	19,159,920	18,000,000	18,064,406	0	(14,100)	0	0	4.750	4.650	FA	320,625	855,000	10/07/2010.	02/16/2021.
74733L AE 2	OOREDOO QSC.		D		1FE	6,927,200	106.472	7,453,040	7,000,000	6,950,849	0	4,330	0	0	5.000	5.100	AO	70,000	350,000	10/13/2010.	10/19/2025.
749770 E@ 8	COOPERATIEVE RABOBANK UA.		B	2	1FE	85,844,278	100.756	86,493,329	85,844,278	85,844,278	0	0	0	2,932,413	2.860	2.860	MN	340,993	2,672,238	04/27/2006.	05/11/2036.
75405U AA 4	RAS LAFFAN LNG III.		D	1	1FE	40,874,443	111.500	45,547,750	40,850,000	40,978,619	0	(19,324)	0	0	5.838	5.750	MS	602,830	2,384,823	04/23/2012.	09/30/2027.
75820Q AC 6	RELX CAPITAL INC.		C		2FE	6,860,795	120.591	7,838,415	6,500,000	6,727,598	0	(20,135)	0	0	7.500	6.920	MN	62,292	487,500	03/31/2011.	05/15/2025.
759468 AA 9	RELIANCE HOLDINGS USA.		C	1	2FE	4,961,367	105.478	5,273,900	5,000,000	4,996,188	0	829	0	0	4.500	4.520	AO	45,000	225,000	04/17/2012.	10/19/2020.
759470 A# 4	RELIANCE INDUSTRIES LTD SERIES A.		D	1	2	20,125,000	101.404	20,280,800	20,000,000	20,005,092	0	(20,946)	0	0	6.240	6.120	MS	329,333	1,248,000	01/28/2010.	03/26/2017.
759470 B# 3	RELIANCE INDUSTRIES LTD.		B	1	2FE	94,428,706	106.977	101,016,648	94,428,706	94,428,706	0	0	0	3,225,655	3.630	3.630	FA	1,371,105	3,678,016	07/30/2008.	08/07/2020.
767201 AD 8	RIO TINTO FINANCE USA LTD.		D	1	2FE	10,805,835	129.239	12,923,900	10,000,000	10,739,577	0	(42,799)	0	0	7.125	6.210	JJ	328,542	712,500	06/24/2008.	07/15/2028.
767201 AH 9	RIO TINTO FINANCE USA LTD.		D	1	1FE	7,588,333	115.305	6,630,038	5,750,000	6,342,443	0	(236,536)	0	0	9.000	4.300	MN	86,250	517,500	03/01/2011.	05/01/2019.
767201 AL 0	RIO TINTO FINANCE USA LTD.		D	1	2FE	62,689,012	113.776	58,025,760	51,000,000	61,850,876	0	(277,726)	0	0	5.200	3.820	MN	434,633	2,652,000	10/16/2012.	11/02/2040.
76720A AD 8	RIO TINTO FINANCE USA PLC.		D	1,2	2FE	10,141,830	107.259	9,653,310	9,000,000	10,046,111	0	(24,419)	0	0	4.750	4.000	MS	117,563	427,500	10/22/2012.	03/22/2042.
771196 AU 6	ROCHE HOLDINGS INC.		C	1	1FE	17,448,295	142.509	21,376,350	15,000,000	17,382,318	0	(52,446)	0	0	7.000	5.720	MS	350,000	1,050,000	02/18/2009.	03/01/2039.
780153 AU 6	ROYAL CARIBBEAN CRUISES LTD.			1	3FE	2,735,948	106.875	2,726,381	2,551,000	2,699,093	0	(21,870)	0	0	5.250	4.120	MN	17,113	133,928	04/13/2015.	11/15/2022.
780641 AH 9	KONINKLIJKE KPN NV.		D	1	2FE	11,061,593	133.521	10,681,680	8,000,000	10,271,323	0	(108,961)	0	0	8.375	5.410	AO	167,500	670,000	03/09/2005.	10/01/2030.
80105N AG 0	SANOFI-AVENTIS SA.		D	1	1FE	4,973,926	106.464	5,323,200	5,000,000	4,991,366	0	1,776	0	0	4.000	4.040	MS	51,111	200,000	03/22/2011.	03/29/2021.
81180W AL 5	SEAGATE HDD CAYMAN.			1	2FE	5,207,450	95.270	4,763,500	5,000,000	5,176,988	0	(18,246)	0	0	4.750	4.220	JJ	118,750	237,500	04/10/2015.	01/01/2025.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV.		D	1	1FE	5,616,050	128.958	6,447,900	5,000,000	5,552,372	0	(12,729)	0	0	6.375	5.500	JD	14,167	318,750	04/13/2011.	12/15/2038.
822582 AJ 1	SHELL INTERNATIONAL FINANCE BV.		D	1	1FE	10,614,665	106.084	10,963,781	10,335,000	10,428,882	0	(32,036)	0	0	4.300	3.940	MS	122,211	444,405	07/14/2010.	09/22/2019.
826200 AD 9	SIEMENS FINANCIERINGSMAATSCHAPPIJ N.V.		D	1	1FE	25,955,966	122.799	31,989,140	26,050,000	25,986,958	0	1,947	0	0	6.125	6.130	FA	593,904	1,595,563	02/16/2010.	08/17/2026.
82929R AC 0	SINGAPORE TELECOMMUNICATIONS.		D	1	1FE	23,289,491	135.924	29,903,280	22,000,000	23,207,271	0	(45,780)	0	0	7.375	6.780	JD	135,208	1,622,500	07/02/2002.	12/01/2031.
833654 AA 4	RAILWAY INFRASTRUCTURE FUND (F.I.F.).		D		1FE	34,749,357	139.249	41,120,230	29,530,000	32,260,888	0	(247,205)	0	0	8.875	7.310	JD	218,399	2,620,788	11/30/2000.	12/01/2024.
84265V AA 3	SOUTHERN COPPER CORP.		C	1	2FE	26,146,511	115.490	23,098,000	20,000,000	25,577,146	0	(176,031)	0	0	7.500	5.140	JJ	641,667	1,500,000	02/26/2013.	07/27/2035.
84265V AE 5	SOUTHERN COPPER CORP.		C	1	2FE	26,432,908	107.891	21,578,200	20,000,000	26,024,773	0	(141,739)	0	0	6.750	4.620	AO	281,250	1,350,000	12/04/2012.	04/16/2040.
853250 A* 9	STANDARD CHARTERED BANK.		B	2	1FE	85,844,278	100.388	86,177,191	85,844,278	85,844,278	0	0	0	2,932,413	3.350	3.350	AO	583,145	3,133,047	04/15/2008.	04/18/2023.
86959L AE 3	SVENSKA HANDELSBANKEN.		D		1FE	32,089,450	108.125	32,437,500	30,000,000	30,812,022	0	(228,962)	0	0	5.125	4.220	MS	388,646	1,537,500	12/09/2010.	03/30/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87124V AA 7	SYDNEY AIRPORT FINANCE CO PTY LTD.		D	1	2FE	7,026,685	108.572	7,600,040	7,000,000	7,017,421	0	(3,790)	0	0	5.125	5.050	FA	128,552	358,750	09/30/2010.	02/22/2021.
879385 A# 9	TELEFONICA EUROPE B.V. SERIES B.		B		2FE	42,922,139	115.318	49,496,875	42,922,139	42,922,139	0	0	0	1,466,207	4.750	4.750	JJ	866,427	2,025,414	08/16/2007.	07/27/2037.
879385 A@ 1	TELEFONICA EUROPE B.V. SERIES A.		B		2FE	42,922,139	115.318	49,496,875	42,922,139	42,922,139	0	0	0	1,466,207	4.750	4.750	JJ	866,427	2,025,414	08/16/2007.	07/27/2037.
879385 AD 4	TELEFONICA EUROPE B.V.		D	1	2FE	6,698,040	131.303	6,965,624	5,305,000	6,408,927	0	(50,765)	0	0	8.250	6.000	MS	128,867	437,663	04/13/2010.	09/15/2030.
879385 B* 2	TELEFONICA EUROPE B.V. SERIES C.		B		2FE	42,922,139	115.318	49,496,875	42,922,139	42,922,139	0	0	0	1,466,207	4.750	4.750	JJ	866,427	2,025,414	08/16/2007.	07/27/2037.
88163V AD 1	TEVA PHRMACEUTICAL FINANCE LLC.		C	1	2FE	38,270,842	111.639	34,608,090	31,000,000	37,438,998	0	(215,030)	0	0	6.150	4.490	FA	794,375	1,906,500	09/29/2011.	02/01/2036.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE CO BV.		D	1	2FE	10,491,300	101.285	10,128,500	10,000,000	10,263,997	0	(49,618)	0	0	3.650	3.060	MN	51,708	365,000	02/27/2012.	11/10/2021.
89152U AD 4	TOTAL CAPITAL SA.		D	1	1FE	5,577,932	107.600	5,380,000	5,000,000	5,250,915	0	(67,535)	0	0	4.450	2.920	JD	4,326	222,500	08/24/2010.	06/24/2020.
89233P 4C 7	TOYOTA MOTOR CREDIT CORP.		C	1	1FE	10,586,669	107.449	10,744,900	10,000,000	10,281,363	0	(75,023)	0	0	4.500	3.620	JD	17,500	450,000	07/16/2010.	06/17/2020.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP.		C	1	1FE	10,256,675	104.013	10,401,300	10,000,000	10,175,924	0	(34,379)	0	0	3.400	2.990	MS	100,111	340,000	09/08/2011.	09/15/2021.
89233P 7F 7	TOYOTA MOTOR CREDIT CORP.		C	1	1FE	74,529,750	99.036	74,277,000	75,000,000	74,701,756	0	45,010	0	0	2.625	2.690	JJ	935,156	1,968,750	01/07/2013.	01/10/2023.
893817 AA 4	TRANSOCEAN INC.			1	4FE	18,827,268	84.000	14,028,000	16,700,000	18,163,584	0	(98,768)	0	0	7.450	6.280	AO	262,654	1,244,150	03/31/2011.	04/15/2027.
893830 AF 6	TRANSOCEAN INC.			1	4FE	6,007,238	84.500	4,225,000	5,000,000	5,849,088	0	(37,555)	0	0	7.500	5.740	AO	79,167	375,000	07/13/2007.	04/15/2031.
90347L C* 5	UBS AG LONDON BRANCH.		B	2	1FE	85,844,278	108.324	92,989,595	85,844,278	85,844,278	0	0	0	2,932,413	4.865	4.860	FA	1,769,721	4,518,436	07/03/2008.	08/10/2038.
904764 AH 0	UNILEVER CAPITAL CORP.		C	1	1FE	14,319,054	129.683	16,858,790	13,000,000	14,293,508	0	(52,543)	0	0	5.900	4.980	MN	98,006	767,000	08/07/2007.	11/15/2032.
91311Q AC 9	UNITED UTILITIES PLC.		D	1	2FE	32,632,385	110.465	34,720,254	31,431,000	32,214,450	0	(45,813)	0	0	6.875	6.550	FA	816,333	2,160,881	08/18/2004.	08/15/2028.
91911T AH 6	VALE OVERSEAS LIMITED.		D	1	2FE	18,994,243	98.500	16,265,305	16,513,000	18,749,852	0	(60,917)	0	0	6.875	5.710	MN	126,141	1,135,269	11/05/2010.	11/21/2036.
91911T AK 9	VALE OVERSEAS LIMITED.		D	1	2FE	12,065,853	97.250	8,509,375	8,750,000	11,826,353	0	(76,724)	0	0	6.875	4.410	MN	85,221	601,563	07/24/2012.	11/10/2039.
91911T AL 7	VALE OVERSEAS LIMITED.		D	1	2FE	17,237,884	102.350	17,399,500	17,000,000	17,180,001	0	(44,143)	0	0	4.625	4.310	MS	231,507	786,250	09/08/2010.	09/15/2020.
92334N AC 7	VEOLIA ENVIRONNEMENT.		D	1	2FE	31,404,481	122.428	29,921,403	24,440,000	30,848,257	0	(174,671)	0	0	6.750	4.750	JD	137,475	1,649,700	09/30/2011.	06/01/2038.
92857T AH 0	VODAFONE GROUP PLC.		D	1	2FE	6,561,838	130.417	6,520,850	5,000,000	6,270,146	0	(66,228)	0	0	7.875	5.180	FA	148,750	393,750	01/19/2011.	02/15/2030.
92857W AB 6	VODAFONE GROUP PLC.		D	1	2FE	17,968,689	114.759	15,205,568	13,250,000	17,290,038	0	(183,647)	0	0	6.250	3.690	MN	71,311	828,125	09/23/2011.	11/30/2032.
92857W AQ 3	VODAFONE GROUP PLC.		D	1	2FE	13,383,725	112.137	11,213,700	10,000,000	12,993,627	0	(95,435)	0	0	6.150	3.970	FA	211,833	615,000	10/04/2011.	02/27/2037.
92857W AV 2	VODAFONE GROUP PLC.		D	1	2FE	14,966,340	106.038	15,905,700	15,000,000	14,994,780	0	923	0	0	4.375	4.380	MS	191,406	656,250	03/09/2011.	03/16/2021.
92908K AA 3	VOTORANTIM SA.		D	1	2FE	10,858,047	108.000	10,800,000	10,000,000	10,362,581	0	(90,018)	0	0	7.750	6.560	JD	15,069	775,000	07/27/2006.	06/24/2020.
977874 A# 3	WOLTERS KLUWER N.V. SERIES 3.		B		2FE	42,922,139	135.280	58,065,156	42,922,139	42,922,139	0	0	0	1,466,207	3.330	3.330	MS	468,495	1,536,345	02/26/2008.	03/03/2038.
977874 A* 7	WOLTERS KLUWER N.V. SERIES 1.		B		2FE	42,922,139	135.280	58,065,156	42,922,139	42,922,139	0	0	0	1,466,207	3.330	3.330	MS	468,495	1,536,345	02/26/2008.	03/03/2038.
977874 A@ 5	WOLTERS KLUWER N.V. SERIES 2.		B		2FE	42,922,139	135.280	58,065,156	42,922,139	42,922,139	0	0	0	1,466,207	3.330	3.330	MS	468,495	1,536,345	02/26/2008.	03/03/2038.
977874 B* 6	WOLTERS KLUWER N.V. SERIES 4.		B		2FE	42,922,139	135.280	58,065,156	42,922,139	42,922,139	0	0	0	1,466,207	3.330	3.330	MS	468,495	1,536,345	02/26/2008.	03/03/2038.
980236 AE 3	WOODSIDE FINANCE LTD.		D	1	2FE	34,008,080	112.653	33,795,900	30,000,000	31,161,278	0	(499,620)	0	0	8.750	6.570	MS	875,000	2,625,000	09/29/2010.	03/01/2019.
980888 AF 8	WOOLWORTHS LIMITED.		D	1	2FE	7,016,578	104.936	7,345,520	7,000,000	7,013,067	0	(2,801)	0	0	4.550	4.500	AO	69,893	318,500	04/05/2011.	04/12/2021.
A19833 AC 5	EVN AG.		B		2FE	103,013,134	115.858	119,348,791	103,013,134	103,013,134	0	0	0	3,518,896	3.130	3.130	JJ	1,540,504	3,453,556	12/17/2008.	01/09/2024.
A3585# AD 4	KOMMUNALKREDIT AUSTRIA AG.		B	2	2	16,463,273	93.548	24,091,754	25,753,284	16,463,273	0	0	0	562,380	2.620	2.620	MS	170,558	737,254	03/22/2004.	03/31/2034.
B3579R TW 3	ENI FINANCE INTERNATIONAL S.A.		B	2	2FE	128,766,418	106.388	136,992,480	128,766,418	128,766,418	0	0	0	4,398,621	2.810	2.810	JD	30,153	3,885,981	12/14/2007.	12/28/2037.
000000 00 0	DAIICHI SANKYO CO LTD.		B		1FE	37,771,483	97.030	36,649,669	37,771,483	37,771,483	0	0	0	(3,879,407)	1.200	1.200	JJ	198,688	0	07/15/2016.	07/25/2046.
000000 00 0	ELECTRIC PWR DEV CO LTD.		B		1FE	25,753,284	96.040	24,733,454	25,753,284	25,753,284	0	0	0	(3,126,192)	0.688	0.680	AO	35,437	0	10/14/2016.	10/20/2036.
000000 00 0	AISIN SEIKI CO LTD.		B		1FE	27,470,169	98.010	26,923,513	27,470,169	27,470,169	0	0	0	(3,902,380)	0.706	0.700	MS	51,540	0	09/16/2016.	09/26/2036.
000000 00 0	TOKYO GAS CO LTD.		B		1FE	34,337,711	97.020	33,314,447	34,337,711	34,337,711	0	0	0	(1,848,285)	1.011	1.010	MN	31,387	0	11/22/2016.	11/29/2056.
000000 00 0	MITSUI FUDOSAN CO LTD.		B		1FE	25,753,284	95.210	24,519,701	25,753,284	25,753,284	0	0	0	(932,359)	1.179	1.170	JD	21,629	0	11/30/2016.	12/06/2056.
000000 00 0	OSAKA GAS CO LTD.		B		1FE	25,753,284	96.090	24,746,330	25,753,284	25,753,284	0	0	0	(629,620)	0.986	0.980	JD	16,001	0	12/02/2016.	12/08/2056.
000000 00 0	LLOYDS BANKING GROUP PLC.		B		2FE	68,675,423	99.730	68,489,998	68,675,423	68,675,423	0	0	0	(1,641,884)	1.047	1.040	JD	33,489	0	12/08/2016.	12/15/2026.
D05528 AB 6	COMMERZBANK.		B		3	89,466,907	104.796	134,942,003	128,766,418	89,466,907	0	0	0	3,056,162	5.150	5.140	MN	830,474	6,358,000	04/09/1997.	05/14/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
D0553J AC 9	COMMERZBANK		B		3	54,219,246	100.053	85,889,973	85,844,278	54,219,246	0	0	0	1,852,112	4.300	4.300	JJ	1,590,500	3,766,974	01/19/1999.	01/29/2029.
D1770* AA 0	DEUTSCHE POSTBANK AG		B	2	3FE	180,272,985	86.829	156,528,544	180,272,985	180,272,985	0	0	0	6,158,069	2.760	2.760	FA	1,990,214	5,338,788	01/26/2006.	02/07/2036.
D1770* AB 8	DEUTSCHE POSTBANK AG		B	2	3FE	25,753,284	87.584	22,555,859	25,753,284	25,753,284	0	0	0	879,725	2.840	2.840	FA	262,083	801,267	02/08/2006.	02/22/2036.
D1771# AA 5	DEUCHE TELEKOM AG		B		2	257,532,835	127.939	329,486,013	257,532,835	257,532,835	0	0	0	8,797,241	3.650	3.650	AO	1,592,769	10,192,983	10/24/2002.	10/31/2032.
D2736# AH 2	FRITZ DRAXLMAIER GMBH & CO.KG SERIES H		D		2	13,000,000	109.914	14,288,863	13,000,000	13,000,000	0	0	0	0	6.140	6.140	AO	199,550	798,200	10/01/2010.	09/20/2020.
D3195* AA 3	HELLA KG HUECK & CO		B		2	102,518,671	109.594	112,895,987	103,013,134	102,691,529	0	16,203	0	3,506,289	3.500	3.520	MS	1,041,577	3,912,145	09/05/2002.	09/17/2032.
D3195* AB 1	HELLA KG HUECK & CO		B		2	85,844,278	109.112	93,666,168	85,844,278	85,844,278	0	0	0	2,932,413	4.020	4.020	JD	103,850	3,398,715	06/20/2003.	06/20/2033.
D35300 6E 3	IKB DEUTSCHE INDUSTRIE BANK		B	2	5*	47,185,982	81.967	91,473,162	111,597,562	47,185,982	0	0	0	1,611,858	2.760	9.220	JJ	1,368,930	3,218,131	07/06/2005.	07/21/2035.
D3586J AA 8	RWE AKTIENGESELLSCHAFT		B		2Z	171,688,557	121.196	208,080,452	171,688,557	171,688,557	0	0	0	5,864,828	3.310	3.310	FA	2,709,303	7,278,720	02/04/2010.	02/17/2040.
E41759 AC 0	ENAGAS S.A.		B	2	2FE	171,688,557	108.142	185,667,748	171,688,557	171,688,557	0	0	0	5,864,828	3.230	3.230	MS	1,632,854	5,977,173	07/28/2009.	09/15/2039.
E6163# AA 9	IBERDROLA FINANZAS S.A.U.		B	2	2FE	128,766,418	95.761	123,308,550	128,766,418	128,766,418	0	0	0	4,398,621	3.070	3.070	MN	395,313	4,189,928	05/10/2006.	05/25/2036.
F0164# AA 0	AIR LIQUIDE FINANCE		B		1FE	128,766,418	136.391	175,625,418	128,766,418	128,766,418	0	0	0	4,398,621	3.160	3.160	JJ	1,955,390	4,344,637	12/14/2007.	01/08/2038.
F05334 AT 8	AUTOROUTES DU SUD DE LA FRANCE		B		1FE	128,766,418	143.979	185,396,664	128,766,418	128,766,418	0	0	0	4,398,621	3.176	3.170	AO	1,228,057	6,226,620	09/29/2011.	10/20/2032.
F18839 MP 6	BPCE		B	2	1FE	85,844,278	101.821	87,407,477	85,844,278	85,844,278	0	0	0	2,932,413	2.825	2.820	AO	505,229	2,646,872	09/21/2007.	10/16/2037.
F42768 AP 0	ENGIE SA		B		1FE	128,766,418	117.953	151,883,723	128,766,418	128,766,418	0	0	0	4,398,621	3.180	3.180	JD	147,867	4,295,390	12/04/2008.	12/18/2023.
F49644 AG 6	IMERYS S.A.		B	2	2FE	60,090,995	104.932	63,054,508	60,090,995	60,090,995	0	0	0	2,052,690	3.400	3.400	MS	595,902	2,205,751	09/03/2003.	09/16/2033.
F8242D AA 4	SOCIETE NATIONALE DES CHEMIS DE FER FRAN		B		1FE	128,766,418	120.535	155,209,142	128,766,418	128,766,418	0	0	0	4,398,621	2.500	2.500	JD	125,190	3,360,784	06/05/2009.	06/17/2039.
F8586E CY 2	SOCIETE GENERALE SA		B		2FE	85,844,278	104.302	89,536,947	85,844,278	85,844,278	0	0	0	(2,199,392)	2.500	2.500	DEC	94,076	0	12/16/2016.	12/16/2026.
G0372V AV 6	ANGLIAN WATER SERVICES FINANCING PLC		B	2	1FE	128,766,418	105.121	135,360,468	128,766,418	128,766,418	0	0	0	4,398,621	2.925	2.920	JD	198,783	3,968,112	11/21/2007.	12/12/2037.
G0372V AX 2	ANGLIAN WATER SERVICES FINANCING PLC		B	2	1FE	42,922,139	106.786	45,834,720	42,922,139	42,922,139	0	0	0	1,466,207	3.220	3.220	MN	207,314	1,531,005	04/16/2008.	05/07/2038.
G0798N AA 6	BARCLAYS BANK PLC		B		2FE	118,904,185	119.887	154,374,195	128,766,418	118,904,185	0	0	0	4,061,730	5.400	5.400	FA	2,394,870	7,066,830	08/29/1997.	08/31/2027.
G1081J AB 7	NATIONAL GRID GAS PLC		B		1FE	85,844,278	127.199	109,193,347	85,844,278	85,844,278	0	0	0	2,932,413	4.310	4.310	MS	1,007,105	3,699,570	03/08/1999.	03/23/2029.
G1081J AC 5	NATIONAL GRID GAS PLC		B		1FE	85,844,278	135.099	115,974,976	85,844,278	85,844,278	0	0	0	2,932,413	4.630	4.630	MN	584,325	4,293,000	10/22/1999.	11/12/2029.
G2018# AA 3	CENTRICA PLC A		B		2FE	42,922,139	124.210	53,313,662	42,922,139	42,922,139	0	0	0	1,466,207	4.025	4.020	JD	57,776	1,733,270	12/12/2006.	12/19/2036.
G2018# AB 1	CENTRICA PLC B		B		2FE	42,922,139	124.210	53,313,722	42,922,139	42,922,139	0	0	0	1,466,207	4.025	4.020	JD	57,776	1,733,270	12/12/2006.	12/19/2036.
G2018# AC 9	CENTRICA PLC C		B		2FE	42,922,139	124.210	53,313,722	42,922,139	42,922,139	0	0	0	1,466,207	4.025	4.020	JD	57,776	1,733,270	12/12/2006.	12/19/2036.
G2018# AD 7	CENTRICA PLC		B		2FE	42,922,139	151.284	64,934,342	42,922,139	42,922,139	0	0	0	1,466,207	5.055	5.050	JD	212,968	2,555,612	11/19/2008.	12/01/2038.
G20981 AB 5	CHEUNG KONG INFRASTRUCTURE FINANCE		B		1FE	128,766,418	107.361	138,244,592	128,766,418	128,766,418	0	0	0	4,398,621	2.600	2.600	MS	911,380	3,657,303	03/21/2012.	03/23/2027.
G2214P AH 8	CLP POWER HONG KONG FINANCING		B		1FE	128,766,418	111.920	144,115,593	128,766,418	128,766,418	0	0	0	4,398,621	3.280	3.280	MS	1,208,401	4,591,649	02/25/2009.	03/18/2024.
G2214P AZ 8	CLP POWER HONG KONG FINANCING		B		1FE	42,922,139	107.887	46,307,537	42,922,139	42,922,139	0	0	0	1,466,207	2.500	2.500	AO	232,495	1,181,216	09/20/2011.	10/13/2026.
G2520Q GE 6	CREDIT AGRICOLE S.A. LONDON BRANCH		B	2	1FE	85,844,278	108.033	92,739,797	85,844,278	85,844,278	0	0	0	2,932,413	2.785	2.780	FA	916,459	2,600,828	07/29/2010.	08/13/2040.
G4587T AC 6	HONGKONG LAND FINANCE		D		1FE	14,901,900	106.538	15,980,700	15,000,000	14,929,279	0	6,339	0	0	4.500	4.560	AO	157,500	675,000	05/16/2012.	10/07/2025.
G46391 AC 5	HONGKONG ELECTRIC FINANCE LTD		D		1FE	14,537,550	105.862	15,879,300	15,000,000	14,787,211	0	47,989	0	0	4.250	4.640	JD	30,104	637,500	03/22/2011.	12/14/2020.
G4916# AD 6	INVESTCORP CAPITAL LIMITED		B	1	3	17,168,856	91.107	15,641,973	17,168,856	17,168,856	0	0	0	586,483	3.500	3.500	MS	153,566	656,618	12/10/2002.	03/29/2030.
G49374 2W 3	THE GOVERNOR & CO. OF BANK OF IRELAND		B	2	2FE	85,844,278	100.344	86,139,290	85,844,278	85,844,278	0	0	0	2,932,413	2.770	2.770	FA	819,050	2,603,556	02/08/2007.	02/25/2037.
G63983 BB 8	NATIONWIDE BUILDING SOCIETY		B	2	1FE	128,766,418	100.181	128,999,768	128,766,418	128,766,418	0	0	0	4,398,621	2.680	2.680	MN	335,508	3,642,964	05/09/2007.	05/26/2037.
G63983 CZ 4	NATIONWIDE BUILDING SOCIETY		B	2	1FE	42,922,139	102.006	43,783,114	42,922,139	42,922,139	0	0	0	1,466,207	3.135	3.130	MS	433,585	1,448,437	02/14/2008.	03/05/2038.
G6665J AA 2	UNITED UTILITIES WATER PLC		B		2FE	85,844,278	136.670	117,323,444	85,844,278	85,844,278	0	0	0	2,932,413	5.020	5.020	MS	1,343,022	4,355,748	08/31/1999.	09/10/2029.
G7113V AB 9	PLACES FOR PEOPLE HOMES LTD		B		1FE	85,844,278	106.450	91,380,916	85,844,278	85,844,278	0	0	0	2,932,413	3.050	3.050	JD	123,640	2,758,088	05/27/2010.	06/14/2040.
G7303Z AA 2	OOREDOO QSC		D		1FE	5,787,500	112.501	5,625,050	5,000,000	5,254,949	0	(94,902)	0	0	7.875	5.610	JD	22,969	393,750	06/25/2010.	06/10/2019.
G7932E BK 5	SCOTTISH POWER UK PLC		B		2	85,844,278	122.991	105,580,453	85,844,278	85,844,278	0	0	0	2,932,413	4.600	4.600	JJ	1,610,952	3,765,862	07/09/1999.	07/27/2029.
G857AA AA 0	SUN HUNG KAI PROPERTIES		D		1FE	9,863,850	106.883	10,688,300	10,000,000	9,920,932	0	13,381	0	0	4.500	4.670	FA	171,250	450,000	06/11/2012.	02/14/2022.
G8787M AA 4	THAMES WATER UTILITIES CAYMAN FIN LTD		B		1FE	171,688,557	113.975	195,682,272	171,688,557	171,688,557	0	0	0	5,864,828	3.280	3.280	FA	2,049,198	6,169,378	08/04/2008.	08/20/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G9298# AH 4	URENCO LIMITED SERIES 1		B	1	2FE	42,922,139	131.512	56,447,592	42,922,139	42,922,139	0	0	0	1,466,207	4.090	4.090	AO	349,829	1,999,022	04/21/2008.	04/28/2038.
G9298# AJ 0	URENCO LIMITED SERIES 2		B	1	2FE	42,922,139	131.512	56,447,592	42,922,139	42,922,139	0	0	0	1,466,207	4.090	4.090	AO	349,829	1,999,022	04/21/2008.	04/28/2038.
G9298# AK 7	URENCO LIMITED SERIES 3		B	1	2FE	42,922,139	131.512	56,447,592	42,922,139	42,922,139	0	0	0	1,466,207	4.090	4.090	AO	349,829	1,999,022	04/21/2008.	04/28/2038.
G9298# AL 5	URENCO LIMITED SERIES 4		B	1	2FE	42,922,139	131.512	56,447,592	42,922,139	42,922,139	0	0	0	1,466,207	4.090	4.090	AO	349,829	1,999,022	04/21/2008.	04/28/2038.
G9581H CB 7	WESTPAC BANKING CORPORATION		B	2	1FE	85,844,278	100.643	86,396,179	85,844,278	85,844,278	0	0	0	2,932,413	2.640	2.640	MS	579,163	2,476,389	03/13/2007.	03/29/2037.
J00882 AW 0	AJINOMOTO CO INC #23		B		1FE	19,744,184	100.350	19,813,289	19,744,184	19,744,184	0	0	0	(760,407)	0.939	0.930	MS	61,461	104,657	02/25/2016.	02/29/2036.
J0372* AA 8	BMW JAPAN FINANCE CORP		B		1	128,766,418	146.510	188,655,600	128,766,418	128,766,418	0	0	0	4,398,621	4.630	4.630	JJ	2,741,172	6,535,245	01/27/2000.	01/31/2030.
J0372* AB 6	BMW JAPAN FINANCE CORP		B		1	85,844,278	144.478	124,026,113	85,844,278	85,844,278	0	0	0	2,932,413	4.520	4.520	FA	1,501,220	4,189,452	02/16/2000.	02/22/2030.
J05523 BR 5	CENTRAL JAPAN RAILWAY COMPANY		B		1FE	21,461,070	134.910	28,953,129	21,461,070	21,461,070	0	0	0	733,104	2.646	2.640	MS	144,688	620,475	11/21/2008.	11/26/2038.
J05714 AN 0	CENTRAL JAPAN RAILWAY CO #71		B		1FE	21,461,070	122.850	26,364,924	21,461,070	21,461,070	0	0	0	733,104	1.917	1.910	MS	104,825	449,528	10/22/2014.	10/28/2044.
J05714 AR 1	CENTRAL JAPAN RAILWAY CO #74		B		1FE	25,753,284	117.250	30,195,725	25,753,284	25,753,284	0	0	0	879,725	1.685	1.680	MS	110,566	472,961	02/26/2015.	03/06/2045.
J06510 EF 4	CHUBU ELECTRIC POWER CO.,INC		B		1FE	3,557,250	103.680	3,560,134	3,433,771	3,459,190	0	(14,075)	0	119,569	2.000	1.600	MN	6,962	72,789	02/10/2009.	11/22/2018.
J06510 KZ 3	CHUBU ELECTRIC POWER CO.,INC		B		1FE	4,435,617	103.110	4,425,702	4,292,214	4,315,916	0	(16,815)	0	149,114	2.120	1.740	JD	1,745	97,622	11/11/2008.	06/25/2018.
J07098 DK 9	CHUGOKU ELECTRIC POWER CO,INC		B		1FE	794,669	103.690	890,119	858,443	850,848	0	4,338	0	28,630	2.075	2.570	AO	3,319	19,468	01/24/2000.	10/25/2018.
J07098 DR 4	CHUGOKU ELECTRIC POWER CO,INC		B		1FE	44,551,292	130.280	58,155,722	44,639,025	44,590,470	0	3,233	0	1,522,873	2.950	2.960	MN	133,489	1,395,733	10/30/2000.	11/22/2029.
J12168 CC 2	DEVELOPMENT BANK OF JAPAN		B		1FE	171,585,544	134.800	231,436,174	171,688,557	171,608,293	0	3,245	0	5,861,761	2.630	2.630	JD	148,452	4,747,040	03/14/2007.	12/19/2036.
J1327* AA 2	EAST JAPAN RAILWAY COMPANY		B		1FE	85,844,278	127.940	109,829,547	85,844,278	85,844,278	0	0	0	2,932,413	4.000	4.000	FA	1,175,977	3,359,932	10/27/2006.	10/31/2036.
J1327* AB 0	EAST JAPAN RAILWAY COMPANY		B		1FE	85,844,278	125.236	107,507,768	85,844,278	85,844,278	0	0	0	2,932,413	3.720	3.720	FA	1,115,682	3,187,660	12/22/2006.	12/26/2036.
J15708 CB 4	FUJITSU LTD		B		2Z	11,061,430	103.990	10,712,336	10,301,313	10,370,955	0	(53,759)	0	359,638	3.000	2.480	MN	45,721	340,757	05/12/2000.	05/08/2018.
J2617* AA 9	JAPAN RETAIL FUND INVESTMENT		B		1FE	42,922,139	106.674	45,786,570	42,922,139	42,922,139	0	0	0	1,466,207	2.950	2.950	FA	426,693	1,380,090	09/01/2009.	09/04/2019.
J27544 AF 2	JAPAN RETAIL FUND INVESTMENT CORP		B		1FE	17,148,253	100.850	19,046,270	18,885,741	18,790,053	0	263,966	0	615,352	2.170	3.510	MN	43,789	432,762	06/26/2009.	05/23/2017.
J30169 DP 8	KANSAI ELECTRIC POWER CO.,INC		B		1FE	2,731,033	104.040	2,679,372	2,575,328	2,604,764	0	(17,848)	0	90,762	2.400	1.720	MS	16,595	67,645	12/10/2008.	09/25/2018.
J43938 BM 0	MITSUBISHI ESTATE CO.,LTD		B		1FE	4,405,013	131.720	5,653,704	4,292,214	4,367,295	0	(4,153)	0	149,601	2.900	2.750	MN	14,323	131,615	08/16/2005.	05/20/2032.
J43938 BQ 1	MITSUBISHI ESTATE CO.,LTD		B		1FE	8,304,919	127.860	10,976,049	8,584,428	8,402,801	0	9,638	0	286,074	2.615	2.780	MN	25,831	237,360	02/13/2004.	11/22/2032.
J43938 BU 2	MITSUBISHI ESTATE CO.,LTD		B		1FE	14,698,463	119.250	20,473,860	17,168,856	15,498,909	0	87,942	0	520,631	2.040	2.790	JD	11,515	368,211	04/13/2006.	12/20/2032.
J43938 BW 8	MITSUBISHI ESTATE CO.,LTD		B		1FE	25,576,410	114.320	37,292,128	32,620,826	27,737,984	0	248,925	0	922,594	1.720	2.870	JD	19,984	588,567	05/09/2006.	04/20/2033.
J45187 AE 1	MITSUI FUDOSAN CO LTD #49		B		1FE	27,981,887	100.350	25,843,420	25,753,284	27,934,278	0	(52,046)	0	(1,008,606)	1.330	0.990	MS	98,533	195,588	03/24/2016.	03/16/2046.
J45187 AF 8	MITSUI FUDOSAN CO LTD #50		B		1FE	17,168,856	91.910	15,779,895	17,168,856	17,168,856	0	0	0	(1,146,162)	1.000	1.000	AO	31,045	95,988	04/20/2016.	04/27/2046.
J52088 AN 1	NIPPON BUILDING FUND INC #14		B		1FE	25,753,284	90.510	23,309,297	25,753,284	25,753,284	0	0	0	(1,792,396)	1.000	1.000	JD	16,228	131,845	06/03/2016.	06/08/2046.
J5900B AD 7	NOMURA REAL ESTATE OFFICE MASTER FUND		B		1FE	2,328,869	100.440	2,586,660	2,575,328	2,568,061	0	37,240	0	83,996	2.210	3.600	MS	16,217	62,319	04/08/2009.	03/17/2017.
J5900B AE 5	NOMURA REAL ESTATE OFFICE MASTER FUND		B		1FE	10,558,846	121.840	15,688,900	12,876,642	11,271,156	0	117,447	0	373,257	2.900	4.310	MS	106,400	408,881	07/30/2009.	03/17/2028.
J62320 CD 6	OSAKA GAS CO LTD #34		B		1FE	20,602,627	116.880	24,080,350	20,602,627	20,602,627	0	0	0	703,779	1.685	1.680	MS	112,231	373,683	02/26/2015.	03/03/2045.
J7671* AA 1	STATE BANK OF INDIA TOKYO BRANCH		B		2FE	68,675,423	105.398	72,382,824	68,675,423	68,675,423	0	0	0	2,345,931	2.970	2.970	AO	441,926	2,245,256	10/07/2010.	10/13/2020.
J77046 AH 3	SMBC INTL FIN		B		2	85,844,278	117.317	100,710,181	85,844,278	85,844,278	0	0	0	2,932,413	4.150	4.150	JJ	1,514,078	3,728,688	02/19/1998.	01/01/9999.
J85108 CU 0	TOHOKU ELECTRIC POWER CO.,INC		B		1FE	4,265,115	102.840	4,237,548	4,120,525	4,130,635	0	(10,793)	0	142,182	2.900	2.640	JD	2,292	128,198	09/26/2000.	12/25/2017.
J85108 CW 6	TOHOKU ELECTRIC POWER CO,INC		B		1FE	3,851,661	103.840	3,565,628	3,433,771	3,497,525	0	(51,218)	0	124,598	2.950	1.510	AO	18,872	110,712	03/10/2009.	04/25/2018.
J86925 AU 8	TOKYO ELECTRIC POWER CO.,INC		B		3FE	1,764,151	103.380	1,774,916	1,716,886	1,726,419	0	(5,328)	0	59,506	2.050	1.740	MN	4,436	37,819	12/10/2008.	11/16/2018.
J87000 BG 9	TOKYO GAS CO.,LTD		B		1FE	42,922,139	125.750	53,974,590	42,922,139	42,922,139	0	0	0	1,466,207	2.135	2.130	MS	248,554	1,003,821	09/03/2010.	09/24/2040.
K2220# AA 2	DSB		B	1	1	171,688,557	125.112	214,803,656	171,688,557	171,688,557	0	0	0	5,864,828	3.330	3.330	JD	219,053	7,168,999	06/04/2010.	06/20/2040.
L29753 AA 5	ENEL FINANCE INTERNATIONAL S.A.		B	2	2FE	171,688,557	101.197	173,743,136	171,688,557	171,688,557	0	0	0	5,864,828	3.250	3.250	AO	1,363,970	6,106,744	10/01/2007.	10/03/2037.
M0152V AE 3	TAQA ABU DHABI NATIONAL ENERGY CO		D		1FE	5,387,500	107.506	5,375,300	5,000,000	5,091,217	0	(53,383)	0	0	7.250	6.020	FA	151,042	362,500	06/25/2010.	08/01/2018.
M60170 AG 8	ISRAEL ELECTRIC CORPORATION LIMITED		B		2	127,390,729	102.842	176,568,236	171,688,557	127,390,729	0	0	0	4,351,628	3.600	3.600	MS	1,716,886	6,769,426	03/21/2000.	03/21/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
M60170 AH 6	ISRAEL ELECTRIC CORPORATION LIMITED		B		2FE	25,699,480	103.690	35,604,852	34,337,711	25,699,480	0	0	0	877,886	3.700	4.460	MN	134,108	1,341,617	09/25/2002.	05/23/2030.
M60170 AK 9	ISRAEL ELECTRIC CORPORATION LIMITED		B		2	49,670,036	107.188	69,011,119	64,383,209	49,670,036	0	0	0	1,696,713	4.100	4.100	JJ	1,224,533	2,773,143	12/03/2001.	01/14/2032.
M7080Z GY 6	NATIONAL BANK OF ABU DHABI P.J.S.C.		B		1FE	85,844,278	112.700	96,746,501	85,844,278	85,844,278	0	0	0	2,932,413	2.600	2.600	JJ	1,039,539	2,350,408	07/08/2011.	07/15/2026.
N0021L AA 1	ABERTIS INFRAESTRUCTURAS FINANCE B.V.		B		2FE	171,688,557	139.116	238,846,492	171,688,557	171,688,557	0	0	0	5,864,828	3.405	3.400	MN	682,033	6,217,693	05/01/2009.	05/19/2039.
N1678* AA 2	BTM CURACAO HOLDINGS N.V.		B		1FE	171,688,557	131.448	225,681,414	171,688,557	171,688,557	0	0	0	5,864,828	2.750	2.750	MS	1,403,315	5,134,624	02/28/2005.	03/14/2035.
N1R593 FU 6	BANK NEDERLANDSE GEMEENTEN NV		B	2	1FE	42,922,139	97.594	41,889,621	42,922,139	42,922,139	0	0	0	(6,097,469)	0.710	0.710	AO	72,801	0	10/05/2016.	10/05/2046.
N2887P BG 7	EDP FINANCE B.V.		B		3FE	85,844,278	105.675	90,715,640	85,844,278	85,844,278	0	0	0	2,932,413	3.110	3.110	JD	96,408	2,800,558	06/03/2009.	06/18/2019.
N2960P BN 2	ENBW INTERNATIONAL FINANCE B.V.		B		2FE	171,688,557	134.372	230,701,964	171,688,557	171,688,557	0	0	0	5,864,828	3.880	3.880	JD	277,563	6,952,192	12/04/2008.	12/16/2038.
N2962# AG 8	ENECO HOLDING NV		D	1	1	10,000,000	111.890	11,188,973	10,000,000	10,000,000	0	0	0	0	7.120	7.120	MN	110,756	712,000	04/29/2009.	05/05/2019.
N3033Q BR 2	E.ON INTERNATIONAL FINANCE BV		B		2FE	169,971,671	115.407	198,141,418	171,688,557	170,284,208	0	46,131	0	5,812,242	3.300	3.350	MN	802,644	6,299,522	11/04/2008.	11/10/2038.
N3065P AG 0	ENECO HOLDING N.V.		B		1	171,688,557	106.556	182,945,092	171,688,557	171,688,557	0	0	0	5,864,828	2.550	2.550	JD	279,709	4,608,059	11/20/2009.	12/08/2039.
N4281@ BN 4	KONINKLIJKE VOPAK N.V. SERIES 1		B		2	42,922,139	101.235	43,452,279	42,922,139	42,922,139	0	0	0	1,466,207	2.900	2.900	JD	38,034	1,308,595	12/07/2010.	12/20/2040.
N4281@ BP 9	KONINKLIJKE VOPAK N.V. SERIES 2		B		2	42,922,139	101.235	43,452,279	42,922,139	42,922,139	0	0	0	1,466,207	2.900	2.900	JD	38,034	1,308,595	12/07/2010.	12/20/2040.
N4281@ BQ 7	KONINKLIJKE VOPAK N.V. SERIES 3		B		2	42,922,139	101.235	43,452,279	42,922,139	42,922,139	0	0	0	1,466,207	2.900	2.900	JD	38,034	1,308,595	12/07/2010.	12/20/2040.
N4281@ BR 5	KONINKLIJKE VOPAK N.V. SERIES 4		B		2	42,922,139	101.235	43,452,279	42,922,139	42,922,139	0	0	0	1,466,207	2.900	2.900	JD	38,034	1,308,595	12/07/2010.	12/20/2040.
N562A1 AB 6	MDC-GMTN B.V.		B		1FE	128,766,418	132.790	170,988,965	128,766,418	128,766,418	0	0	0	4,398,621	3.760	3.760	MS	1,847,963	6,858,390	03/08/2011.	03/24/2031.
N562A1 BD 1	MDC-GMTN B.V.		D		1FE	5,637,500	111.984	5,599,200	5,000,000	5,201,470	0	(78,053)	0	0	7.625	5.760	MN	58,247	381,300	06/25/2010.	05/06/2019.
N6661Y AC 1	TELECOM ITALIA FINANCE S.A.		B		3	171,688,557	123.647	212,288,110	171,688,557	171,688,557	0	0	0	5,864,828	6.750	5.850	AO	2,157,309	12,526,313	10/22/1999.	10/29/2029.
N7279K FY 0	BTM CURACAO HOLDINGS N.V.		B		1FE	85,844,278	142.980	122,740,183	85,844,278	85,844,278	0	0	0	2,932,413	5.100	5.100	JD	183,239	4,123,000	12/01/1998.	12/15/2028.
N77893 AK 6	SCHIPHOL NEDERLAND B.V.		B		1FE	171,688,557	141.181	242,392,376	171,688,557	171,688,557	0	0	0	5,864,828	3.155	3.150	FA	2,211,849	5,754,354	07/17/2008.	08/04/2038.
N83837 AT 6	SMBC INTL FIN.		B		2	85,844,278	115.889	99,484,256	85,844,278	85,844,278	0	0	0	2,932,413	4.000	4.000	JJ	1,459,353	3,593,916	12/18/1997.	01/01/9999.
P0280A DP 3	AMERICA MOVIL S.A.B. DE C.V.		B		1FE	111,597,562	97.649	108,974,450	111,597,562	111,597,562	0	0	0	3,812,138	2.950	2.950	FA	1,161,390	3,616,309	08/14/2009.	08/24/2039.
P3013# AA 6	CFE		B		2	274,701,691	96.153	264,134,794	274,701,691	274,701,691	0	0	0	9,383,724	3.830	3.830	MS	3,010,196	11,438,059	09/09/2002.	09/20/2032.
P3132# AA 2	CORPORACION FINANCIERA DE DESARROLLO S.A.		B		2FE	77,259,851	124.463	96,160,229	77,259,851	77,105,331	0	2,231	0	2,631,663	3.750	3.740	MS	1,378,318	4,391,115	09/01/2011.	09/08/2031.
Q0954P UF 7	AUSTRALIA & NEWZEALAND BANKING GROUP		B	2	1FE	85,844,278	100.461	86,239,891	85,844,278	85,844,278	0	0	0	2,932,413	2.620	2.620	MS	587,270	2,465,520	03/08/2007.	03/27/2037.
Q2595* AA 7	COCA-COLA CO.		B		1FE	85,844,278	119.235	102,356,451	85,844,278	85,844,278	0	0	0	2,932,413	4.150	4.150	JD	113,088	3,701,060	05/26/2006.	06/20/2036.
Q2704L BD 1	COMMONWEALTH BANK OF AUSTRALIA		B		2FE	171,688,557	109.854	188,606,694	171,688,557	171,688,557	0	0	0	5,864,828	4.775	4.770	MS	2,041,511	7,902,600	04/07/1999.	01/01/9999.
Q3898K AA 4	FLETCHER BUILDING INTERNATIONAL,L.P.		B		2	85,844,278	109.610	94,094,119	85,844,278	85,844,278	0	0	0	2,932,413	2.770	2.770	FA	838,866	2,612,041	02/07/2012.	02/24/2027.
Q42168 AB 2	GOODMAN AUSTRALIA FINANCE PTY LIMITED		B		2FE	107,305,348	109.514	117,513,864	107,305,348	107,305,348	0	0	0	3,665,517	3.320	3.320	AO	870,843	3,898,921	03/24/2011.	04/03/2023.
Q62134 AD 5	MIRVAC GROUP FINANCE LTD.		B		2FE	85,844,278	90.432	77,630,697	85,844,278	85,844,278	0	0	0	(2,021,463)	0.950	0.950	JD	33,980	0	12/16/2016.	12/18/2031.
Q7788# AP 6	PUBLISHING AND BROADCASTING FINANCE LTD.		B		2FE	128,766,418	101.273	130,406,219	128,766,418	127,504,158	0	27,444	0	4,352,592	4.910	4.980	JJ	2,717,830	6,394,890	07/07/2006.	07/28/2036.
Q8511E AA 4	OPTUS FINANCE PTY LIMITED		D		1FE	20,592,050	106.369	21,273,800	20,000,000	20,207,817	0	(68,966)	0	0	4.625	4.220	AO	195,278	925,000	11/15/2010.	10/15/2019.
Q8773# AU 0	STOCKLAND FINANCE PTY LIMITED		D	1	1FE	5,000,000	117.865	5,893,253	5,000,000	5,000,000	0	0	0	0	6.280	6.280	JD	8,722	314,000	06/05/2007.	06/21/2027.
R4446E AR 5	STATOIL		B		1	85,844,278	125.354	107,609,554	85,844,278	85,844,278	0	0	0	2,932,413	4.300	4.300	MS	907,754	3,591,115	03/11/1999.	03/30/2029.
R8241* AA 1	SPAREBANKEN MIDT-NORGE		B	2	2FE	77,259,851	104.911	81,054,421	77,259,851	77,259,851	0	0	0	2,639,173	2.940	2.940	JD	56,786	2,396,077	12/13/2006.	12/22/2036.
R9397Q AH 8	DNB BANK ASA		B		2	85,844,278	98.575	84,621,340	85,844,278	85,844,278	0	0	0	2,932,413	4.510	4.510	FA	1,349,627	3,886,926	02/10/1999.	01/01/9999.
S8724# AA 2	TRANSNET SOC LIMITED SERIES A		B		2FE	42,922,139	100.691	43,218,529	42,922,139	42,922,139	0	0	0	1,466,207	2.700	2.700	MN	148,081	1,248,333	11/16/2009.	11/15/2019.
S8724# AB 0	TRANSNET SOC LIMITED SERIES B		B		2FE	42,922,139	100.691	43,218,529	42,922,139	42,922,139	0	0	0	1,466,207	2.700	2.700	MN	148,081	1,248,333	11/16/2009.	11/15/2019.
S8724# AC 8	TRANSNET SOC LIMITED SERIES C		B		2FE	42,922,139	100.691	43,218,529	42,922,139	42,922,139	0	0	0	1,466,207	2.700	2.700	MN	148,081	1,248,333	11/16/2009.	11/15/2019.
T0040K AB 2	ACEA S.P.A.		B	1	2FE	171,688,557	110.003	188,863,386	171,688,557	171,688,557	0	0	0	5,864,828	2.500	2.500	MS	1,406,892	4,613,650	02/18/2010.	03/03/2025.
T0452# AA 6	A2A S.P.A.		B		2FE	120,181,990	132.477	159,213,999	120,181,990	120,181,990	0	0	0	4,105,379	3.200	3.200	FA	1,506,281	4,129,413	08/01/2006.	08/10/2036.
T05404 AB 3	ATLANTIA S.P.A.		B		2FE	171,688,557	120.743	207,302,034	171,688,557	170,830,114	0	(8,830)	0	5,844,333	2.730	2.760	JD	273,414	4,947,170	11/13/2009.	12/10/2038.
T3833E AA 3	EXOR HOLDING N.V.		B		2FE	85,844,278	112.653	96,705,897	85,844,278	85,844,278	0	0	0	2,932,413	2.800	2.800	MN	347,192	2,643,116	04/21/2011.	05/09/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
T5250M AC 0	HERA S.P.A.		B	1	2FE	171,688,557	114.830	197,150,828	171,688,557	171,688,557	0	0	0	5,864,828	2.925	2.920	FA	2,036,656	5,372,541	07/21/2009.	08/05/2024.
T55067 CA 7	INTESA SANPAOLO SPA.		B	2	2FE	128,766,418	99.885	128,617,833	128,766,418	128,766,418	0	0	0	4,398,621	2.900	2.900	JJ	1,628,538	3,904,334	06/28/2007.	07/24/2037.
U4607Y AB 7	INVESTCORP CAPITAL LIMITED.		B		3FE	300,326,208	91.107	273,734,521	300,454,975	300,398,172	0	20,241	0	10,260,837	3.500	3.500	MS	2,687,403	11,490,819	05/29/2001.	03/29/2030.
U70577 AC 2	PEMEX PRJ FDG MASTER TR.				2FE	257,532,835	108.325	278,972,727	257,532,835	257,532,835	0	0	0	8,797,241	3.500	3.500	JD	650,986	9,437,495	11/27/2002.	12/05/2023.
W4787# AA 0	INVESTOR AB.		B		1	257,532,835	121.629	313,235,256	257,532,835	257,532,835	0	0	0	8,797,241	3.950	3.950	AO	2,378,135	9,840,558	04/04/2003.	04/04/2033.
W9801L EC 0	VATTENFALL TREASURY AB.		B		1FE	42,922,139	117.152	50,284,256	42,922,139	42,922,139	0	0	0	1,466,207	3.260	3.260	MN	178,795	1,507,246	04/28/2009.	05/15/2029.
W9809# AA 3	VATTENFALL TREASURY AB.		B		1FE	128,766,418	113.291	145,881,071	128,766,418	128,766,418	0	0	0	4,398,621	2.955	2.950	MN	496,770	4,111,653	10/23/2006.	11/14/2036.
X1169K AF 1	CEZ, A.S.		B		1FE	103,013,134	96.910	99,829,862	103,013,134	103,013,134	0	0	0	3,518,896	3.005	3.000	MS	894,268	3,358,856	08/21/2008.	09/17/2038.
X1169K AM 6	CEZ, A.S.		B		1FE	68,675,423	94.446	64,861,052	68,675,423	68,675,423	0	0	0	2,345,931	2.845	2.840	MS	613,281	2,123,499	08/13/2009.	09/08/2039.
X5313W AY 0	NORDEA BANK FINLAND.		B		2	67,897,571	106.166	91,137,265	85,844,278	67,897,571	0	0	0	2,319,360	4.510	4.510	FA	1,373,681	3,956,200	01/29/1999.	01/01/9999.
X70955 AA 1	REDES ENERGETICAS NACIONAIS SGPS, S.A.		B		2FE	85,844,278	107.178	92,006,412	85,844,278	85,844,278	0	0	0	2,932,413	2.710	2.710	JD	32,311	2,495,815	06/05/2009.	06/26/2024.
X9518S AC 2	UPM-KYMMENE.		B		3	85,844,278	104.660	89,844,201	85,844,278	84,601,561	0	49,239	0	2,884,135	4.550	4.700	JD	20,943	3,769,676	06/22/1999.	06/29/2029.
X9518S AD 0	UPM-KYMMENE.		B		3	94,428,706	104.034	98,237,638	94,428,706	93,061,890	0	54,372	0	3,172,512	4.460	4.610	JD	22,654	4,077,799	06/22/1999.	06/29/2029.
Y23874 CM 3	EXPORT-IMPORT BANK OF INDIA.		B		2FE	128,766,418	100.479	129,383,273	128,766,418	128,766,418	0	0	0	4,398,621	2.800	2.800	FA	1,271,926	3,960,495	02/14/2011.	02/24/2023.
Y2393S JJ 2	THE EXPORT IMPORT BANK OF KOREA.		B		1FE	128,766,418	103.223	132,916,044	128,766,418	128,766,418	0	0	0	4,398,621	3.240	3.240	JD	127,479	4,386,048	06/06/2008.	06/20/2018.
Y2393S MZ 2	THE EXPORT IMPORT BANK OF KOREA.		B		1FE	42,922,139	104.023	44,648,901	42,922,139	42,922,139	0	0	0	1,466,207	2.500	2.500	JD	11,923	1,151,206	12/15/2009.	12/27/2019.
Y27187 AD 8	GLOBAL LOGISTIC PROPERTIES LIMITED.		B		2FE	128,766,418	119.005	153,238,977	128,766,418	128,766,418	0	0	0	4,398,621	2.700	2.700	JJ	1,496,910	3,608,396	07/17/2012.	07/26/2027.
Y3729A AA 2	ASCENDAS REAL ESTATE INVESTMENT TRUST.		B		1FE	85,844,278	115.059	98,771,173	85,844,278	85,844,278	0	0	0	2,932,413	2.550	2.550	AO	413,483	2,388,970	03/29/2012.	04/23/2024.
Y3855@ AA 9	IOI VENTURES (L) BERHAD.		B		2FE	51,506,567	115.672	59,578,867	51,506,567	51,506,567	0	0	0	1,759,448	4.500	4.500	FA	1,007,174	2,483,444	01/28/2008.	02/05/2038.
Y3857N AT 7	ICICI BANK LIMITED(SINGAPORE BRANCH).		B		2FE	42,922,139	104.634	44,911,001	42,922,139	42,922,139	0	0	0	1,466,207	3.090	3.090	JD	33,157	1,399,070	12/10/2010.	12/22/2020.
Y3915# AB 3	INDIAN RAILWAY FINANCE CORPORATION LTD.		B		2FE	103,013,134	96.442	99,347,442	103,013,134	103,013,134	0	0	0	3,518,896	2.850	2.850	MS	905,228	3,192,016	03/04/2011.	03/10/2026.
Y3915# AC 1	INDIAN RAILWAY FINANCE CORPORATION LTD.		B		2FE	25,753,284	96.772	24,921,895	25,753,284	25,753,284	0	0	0	879,725	2.900	2.900	MS	230,277	812,004	03/24/2011.	03/30/2026.
Y3991@ AA 4	INDUSTRIAL BANK OF KOREA.		B		1FE	128,766,418	103.745	133,588,320	128,766,418	128,766,418	0	0	0	4,398,621	3.330	3.330	JD	214,396	4,494,831	06/02/2008.	06/13/2018.
Y3994M AP 1	INDUSTRIAL BANK OF KOREA.		B		1FE	42,922,139	102.976	44,199,609	42,922,139	42,922,139	0	0	0	1,466,207	2.500	2.500	JJ	494,797	1,131,649	12/29/2009.	01/15/2020.
Y4178# AA 5	IOI VENTURES (L) BERHAD.		B		2FE	128,766,418	109.657	141,201,351	128,766,418	128,766,418	0	0	0	4,398,621	4.325	4.320	JJ	2,437,319	5,518,459	01/17/2007.	01/22/2037.
Y48252 FK 4	KOREA DEVELOPMENT BANK.		B		1FE	128,766,418	104.007	133,926,719	128,766,418	128,766,418	0	0	0	4,398,621	3.220	3.220	MN	357,041	4,357,829	05/19/2008.	05/30/2018.
Y48406 BY 0	KOREA ELECTRIC POWER CORPORATION.		B		1FE	173,147,910	106.921	183,571,086	171,688,557	172,013,950	0	(172,848)	0	5,893,237	4.190	4.080	MN	679,410	7,615,568	11/13/2008.	11/27/2018.
Y54561 AA 6	MALAYAN BANKING BERHAD.		B		1FE	85,844,278	102.283	87,804,317	85,844,278	85,844,278	0	0	0	2,932,413	2.500	2.500	JD	53,653	2,263,868	12/12/2011.	12/22/2026.
Y5759* AA 3	MAPLETREELOG TREASURY COMPANY PTE.LTD.		B		2FE	77,259,851	111.276	85,971,454	77,259,851	77,259,851	0	0	0	2,639,173	2.710	2.710	JD	63,975	2,201,146	12/12/2011.	12/20/2021.
Y6420@ AA 8	NH BANK.		B		1FE	85,844,278	102.971	88,395,046	85,844,278	85,844,278	0	0	0	2,932,413	3.160	3.160	MN	444,578	2,947,411	04/21/2008.	05/02/2018.
Y6599* AA 5	PTT PUBLIC CO LTD.		B		2FE	197,441,841	111.452	220,052,562	197,441,841	197,441,841	0	0	0	6,744,552	4.450	4.450	AO	2,093,615	8,763,968	04/03/2006.	04/07/2036.
Y70750 AW 7	POSCO.		B		2FE	128,766,418	105.344	135,647,643	128,766,418	128,766,418	0	0	0	4,398,621	2.700	2.700	JD	86,917	3,667,465	12/13/2011.	12/22/2021.
Y7084N AG 1	PSA INTERNATIONAL PTE LTD.		D		1FE	29,885,850	104.930	31,479,000	30,000,000	29,940,660	0	12,210	0	0	3.875	3.910	FA	452,083	1,162,500	01/27/2011.	02/11/2021.
Y7281R AA 6	RH INTERNATIONAL (SINGAPORE) CORPORATION.		B		2FE	128,766,418	103.155	132,829,577	128,766,418	128,766,418	0	0	0	4,398,621	2.720	2.720	FA	1,235,585	3,847,338	08/08/2011.	08/24/2026.
Y8131D AL 3	SP POWERASSETS LTD.		B		1FE	128,766,418	114.721	147,722,598	128,766,418	128,766,418	0	0	0	4,398,621	3.100	3.100	AO	676,381	4,328,527	04/15/2009.	04/30/2024.
Y8162D AB 7	ST ENGINEERING FINANCIAL 1 LTD.		D		1FE	5,218,500	106.928	5,346,400	5,000,000	5,073,885	0	(27,010)	0	0	4.800	4.180	JJ	110,000	240,000	01/27/2011.	07/16/2019.
Y9536H AD 1	WHARF FINANCE NO 1 LIMITED.		B		1FE	85,833,977	114.404	98,209,193	85,844,278	85,837,121	0	677	0	2,932,102	2.875	2.870	MS	719,840	2,664,510	09/07/2011.	09/16/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						45,554,979,737	XXX	48,173,921,951	44,458,278,495	45,287,979,429	0	(64,511,253)	0	542,929,469	XXX	XXX	XXX	482,270,134	1,937,899,608	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03235M AA 0	AMTRAK/PENN STATION LEASE.			1	1	3,519,210	102.674	2,976,434	2,898,927	2,941,170	0	(98,709)	0	0	9.500	6.200	JD	12,240	275,398	10/28/2003.	06/15/2017.
29338* AA 0	ENHANCED CAPITAL MISSISSIPPI FUND LLC NO.	@			1	47,958	100.000	47,958	47,958	47,958	0	0	0	0	0.000	0.000	N/A	0	0	01/24/2013.	03/01/2020.
33803W AB 5	FISHERS LANE ASSOC LLC.			1	1FE	37,097,825	109.212	39,108,817	35,810,000	36,957,837	0	(35,271)	0	0	5.477	5.200	MON	141,650	1,961,313	10/25/2012.	08/05/2040.
42250# AA 3	HEARTLAND ARKANSAS EQUITY FUND I, LLC.	@			1FE	161,895	100.000	161,895	161,895	161,895	0	0	0	0	0.000	0.000	N/A	0	0	01/31/2014.	03/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71675# AA 9	PETROS-PACESETTER KENTUCKY FUND I	@			1FE	81,713	100.000	81,713	81,713	81,713	0	0	0	0	0.000	0.000	N/A	0	0	12/18/2014.	03/01/2021.
71675@ AA 1	PETROS-PACESETTER FLORIDA FUND I	@			1FE	102,220	100.000	102,220	102,220	102,220	0	0	0	0	0.000	0.000	N/A	0	0	12/18/2014.	03/01/2021.
71676# AA 8	PETROS-PACESETTER ARKANSAS FUND I, LLC	@			1FE	97,527	100.000	97,527	97,527	97,526	0	0	0	0	0.000	0.000	N/A	0	0	01/31/2014.	03/01/2020.
72349C AB 8	CROWN CASTLE			1	1FE	30,000,000	115.438	34,631,400	30,000,000	30,000,000	0	0	0	0	9.000	8.950	MON	225,000	2,700,000	07/21/2009.	08/15/2030.
755920 AD 7	ROCS SERIES BLS-1998-1			1	2	2,132,921	98.378	2,342,895	2,381,525	2,353,461	0	35,778	0	0	6.295	7.900	JJ	69,128	149,917	11/27/2000.	01/15/2018.
74977R AW 4	COOPERATIEVE RABOBANK UA		D	5	1FE	15,000,000	124.376	18,656,448	15,000,000	15,000,000	0	0	0	0	8.350	8.350	FMAN.	135,688	1,252,500	07/24/2007.	08/22/2022.
30251T AA 7	FNBC 1993-A PASS THROUGH TRUST			1	1FE	7,245,024	101.216	7,075,146	6,990,145	7,016,606	0	(27,947)	0	0	8.080	7.670	JJ	276,126	564,804	04/21/1997.	01/05/2018.
70338A 10 3	PATRONS LEGACY 2003-3				1FE	7,572,887	107.098	8,110,410	7,572,887	7,572,887	0	0	0	0	5.646	5.640	MON	16,628	427,565	12/12/2003.	08/17/2020.
G0450# BD 5	ARCONIC INC				3AM	106,133,900	87.027	92,364,670	106,133,900	106,133,900	0	0	0	3,625,501	4.020	4.020	FA	1,643,022	4,107,556	03/14/2007.	02/07/2037.
G5919@ AA 8	MAX CAPITAL LTD(WACHOVIA) 2007-1				1FE	100,609,494	119.314	120,041,513	100,609,494	100,609,494	0	0	0	3,436,789	4.060	4.060	FA	1,646,556	4,060,000	04/16/2007.	02/05/2037.
G5919@ AB 6	MAX CAPITAL LTD(WACHOVIA) 2007-2				1FE	50,991,501	120.217	61,300,407	50,991,501	50,991,501	0	0	0	1,741,853	4.180	4.180	FA	847,611	2,090,000	04/24/2007.	02/05/2037.
G5919@ AC 4	MAX CAPITAL LTD(WELLS FARGO BANK)				1FE	103,382,265	114.757	118,638,757	103,382,265	103,382,265	0	0	0	3,531,506	3.890	3.890	FA	1,329,083	3,890,000	06/06/2007.	08/28/2036.
G5919@ AE 0	MAX CAPITAL LTD (UPS) 2008-01				1FE	172,266,071	139.237	239,858,850	172,266,071	172,266,071	0	0	0	5,884,555	4.140	4.140	JJ	3,480,943	7,735,430	02/26/2008.	01/19/2038.
G7653# AA 2	SIGNUM ORANGE LTD(METLIFE) 2005-1				1	42,922,139	121.581	52,185,175	42,922,139	42,922,139	0	0	0	1,466,207	3.850	3.850	JD	63,483	1,757,991	09/26/2005.	06/20/2035.
G7653# AB 0	SIGNUM ORANGE LTD(METLIFE) 2005-2				1	42,922,139	121.581	52,185,175	42,922,139	42,922,139	0	0	0	1,466,207	3.850	3.850	JD	63,483	1,757,991	09/26/2005.	06/20/2035.
G7653# AC 8	SIGNUM ORANGE LTD(METLIFE) 2005-3				1	42,922,139	121.581	52,185,175	42,922,139	42,922,139	0	0	0	1,466,207	3.850	3.850	JD	63,483	1,757,991	09/26/2005.	06/20/2035.
G7653@ AA 4	SIGNUM QUARTZ LTD (CAT)2008-1				1	89,847,288	137.304	123,363,605	89,847,288	89,847,288	0	0	0	3,069,155	4.210	4.210	FA	1,661,841	4,431,577	04/04/2008.	08/18/2036.
G7657* AB 0	SIGNUM WHITE LTD (AMGEN) 2011-01			1,2	2	42,914,501	136.627	58,632,757	42,914,501	42,914,501	0	0	0	1,465,946	3.700	3.700	MN	296,194	2,369,550	12/19/2011.	11/18/2041.
G8098@ AA 5	SIGNUM IRON LTD(APACHE CORPORATION)				2	106,576,531	108.985	116,152,326	106,576,531	106,576,531	0	0	0	3,640,621	4.065	4.060	JJ	1,913,224	4,174,308	06/07/2007.	01/16/2037.
G81277 AE 8	SIGNUM LTD(MARATHON OIL)				2	42,922,139	105.609	45,329,578	42,922,139	42,922,139	0	0	0	1,466,207	4.075	4.070	JJ	779,683	1,711,500	12/11/1998.	07/19/2023.
G8350# AA 6	SPICES FIN LTD (SBC)				1FE	47,992,151	104.132	47,940,731	46,038,287	47,398,365	0	(64,550)	0	1,625,724	3.015	2.800	MS	410,712	1,497,658	05/18/2005.	09/20/2034.
G8T53A AA 6	SPICES FINANCE LTD(VZ)				1FE	73,562,915	133.620	76,792,913	57,471,028	67,645,517	0	(641,077)	0	2,374,947	4.300	2.760	JD	209,887	2,578,405	07/06/2005.	12/04/2030.
02319* AA 0	AMBER TRUST TWO (ENCANA)				2AM	51,978,711	97.065	50,453,307	51,978,711	51,978,711	0	0	0	1,775,577	4.280	4.280	FA	808,444	2,140,000	02/26/2007.	08/20/2034.
G2952V QC 5	EIRLES TWO LTD(TRANS CANADA PIPELINES)				4AM	38,307,013	125.798	45,269,558	35,985,922	37,973,522	0	(63,733)	0	1,303,537	3.120	2.790	JD	93,563	1,171,168	12/17/2010.	06/04/2040.
G2952V QD 3	EIRLES TWO LTD(TRANS CANADA PIPELINES)				4AM	37,125,912	122.840	42,971,370	34,981,543	36,815,846	0	(60,298)	0	1,263,647	2.910	2.600	JD	84,830	1,061,852	02/02/2011.	06/04/2040.
74977R AW 4	COOPERATIEVE RABOBANK UA		D	5	1FE	4,822,500	124.376	6,218,816	5,000,000	4,905,597	0	12,423	0	0	8.350	8.770	FMAN.	45,229	417,500	08/09/2007.	08/22/2022.
G0450# AA 2	ARCH FINANCE LTD (JGB #15) 2004-1		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# AB 0	ARCH FINANCE LTD (JGB #15) 2004-2		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# AC 8	ARCH FINANCE LTD (JGB #15) 2004-3		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# AD 6	ARCH FINANCE LTD (JGB #15) 2004-4		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# AE 4	ARCH FINANCE LTD (JGB #15) 2004-5		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# AF 1	ARCH FINANCE LTD (JGB #15) 2004-6		B		1FE	42,922,139	139.798	60,004,412	42,922,139	42,922,139	0	0	0	1,466,207	3.375	3.370	JD	25,338	1,520,269	10/15/2004.	06/25/2034.
G0450# BA 1	ARCH FINANCE LTD (CODELCO) 2006-1		B		2AM	25,342,216	108.166	27,411,730	25,342,216	25,342,216	0	0	0	865,682	3.830	3.830	MS	257,700	966,376	12/27/2006.	09/25/2035.
G0450# BB 9	ARCH FINANCE LTD (CODELCO) 2006-2		B		2AM	25,342,216	108.166	27,411,730	25,342,216	25,342,216	0	0	0	865,682	3.830	3.830	MS	257,700	966,376	12/27/2006.	09/25/2035.
G0450# BC 7	ARCH FINANCE LTD (CODELCO) 2006-3		B		2AM	25,342,216	108.166	27,411,730	25,342,216	25,342,216	0	0	0	865,682	3.830	3.830	MS	257,700	966,376	12/27/2006.	09/25/2035.
G0450# BE 3	ARCH FINANCE LTD (TAQA) 2007-2		B		2AM	104,925,539	121.437	127,418,667	104,925,539	104,925,539	0	0	0	3,584,224	4.660	4.660	MN	756,345	4,614,984	07/19/2007.	11/02/2036.
G05072 10 6	ARCH FINANCE LTD(EDF)2010-001		B		4AM	77,658,958	108.110	75,358,674	69,705,554	76,427,981	0	(230,061)	0	2,633,771	3.000	2.450	JJ	894,555	2,190,758	11/08/2010.	02/01/2040.
G5919@ AD 2	MAX CAPITAL LTD (ANHEUSER-BUSCH) 2007-04		B		2AM	103,435,606	123.169	127,400,653	103,435,606	103,435,606	0	0	0	3,533,328	2.955	2.950	MS	993,370	3,289,407	10/09/2007.	09/04/2037.
G7393C AK 2	RAV INTL LTD (HKBK)		B		1	6,623,132	82.641	7,882,540	9,538,253	6,623,132	0	0	3,013,689	424,391	4.000	3.990	MN	32,854	389,991	05/30/1997.	05/30/2017.
G7393D AA 2	RAV INTL LTD (BTMU)		B		1	128,766,418	142.070	182,938,359	128,766,418	128,766,418	0	0	0	4,398,621	5.000	5.000	MS	1,595,344	6,311,250	08/07/1997.	09/30/2027.
G7393E AM 4	RAV INTL LTD (TENAGA)		B		2	48,072,796	131.201	63,071,864	48,072,796	48,072,796	0	0	0	1,642,152	5.160	5.160	MN	392,755	2,744,869	01/16/1998.	11/04/2025.
G7393E AN 2	RAV INTL LTD (PETRONAS)		B		1	16,310,413	134.155	21,881,303	16,310,413	16,310,413	0	0	0	557,159	4.510	4.510	AO	153,250	802,869	01/16/1998.	10/16/2026.
G7654* AA 5	SIGNUM RHINESTONE LTD (AZN)2007-1		B		1	130,155,105	127.869	166,428,604	130,155,105	130,155,105	0	0	0	4,446,057	4.080	4.080	MS	1,635,025	5,605,802	12/05/2007.	09/16/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G7657* AA 2	SIGNUM WHITE LTD(VALE)		B		2	70,773,359	86.076	55,369,735	64,326,552	69,833,086	0	(179,613)	0	2,403,438	3.433	2.910	MN	306,739	2,403,808	12/16/2010.	11/13/2039.
G81277 AA 6	SIGNUM LTD(TELEKOM MALASIA)		B		1	60,073,809	126.203	75,836,464	60,090,995	60,081,153	0	974	0	2,052,256	5.000	5.000	FA	1,251,896	3,123,761	03/09/1998.	08/02/2025.
G81277 AB 4	SIGNUM LTD(TENAGA NASIONAL)		B		2	25,753,284	129.934	33,462,181	25,753,284	25,753,284	0	0	0	879,725	5.150	5.150	MN	217,365	1,441,060	03/10/1998.	11/02/2025.
G8760@ AA 2	TERRA 2008-01 A1		B	6	1FE	85,844,278	106.547	91,464,554	85,844,278	85,844,278	0	0	0	2,932,413	3.860	3.860	MJSD.	101,249	3,555,901	04/16/2008.	09/20/2018.
J5S517 AC 5	NIS FUNDING C		B		1FE	4,687,029	101.126	4,826,666	4,772,942	4,765,231	0	2,631	0	162,597	3.400	3.550	JAJO..	30,233	172,330	12/17/2001.	07/25/2021.
J5S517 AD 3	NIS FUNDING D		B		1FE	5,356,683	103.526	5,545,544	5,356,683	5,356,683	0	0	0	182,983	3.500	3.500	JAJO..	34,929	199,963	12/14/2001.	07/25/2021.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,503,254,380	XXX	2,996,425,016	2,467,624,295	2,493,371,125	0	(1,349,453)	3,013,689	81,831,589	XXX	XXX	XXX	25,638,768	104,909,469	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						48,058,234,117	XXX	51,170,346,967	46,925,902,790	47,781,350,554	0	(65,860,706)	3,013,689	624,761,058	XXX	XXX	XXX	507,908,902	2,042,809,077	XXX	XXX
Hybrid Securities - Issuer Obligations																					
00138G AA 7	AIG LIFE HOLDINGS INC			1	2FE	19,854,000	126.617	18,992,550	15,000,000	18,357,553	0	(157,192)	0	0	8.500	6.050	JJ	637,500	1,275,000	07/17/2003.	07/01/2030.
38143V AA 7	GOLDMAN SACHS CAPITAL I			1	2FE	21,277,350	118.895	25,976,180	21,848,000	21,396,267	0	13,462	0	0	6.345	6.540	FA	523,697	1,386,256	05/06/2004.	02/15/2034.
38143V AA 7	GOLDMAN SACHS CAPITAL I	LS		1	2FE	27,152,000	118.895	32,282,370	27,152,000	27,152,000	0	0	0	0	6.345	6.340	FA	650,833	1,722,794	05/06/2004.	02/15/2034.
39136M AA 4	GREAT-WEST LIFE & ANNUITY CAPITAL I				2FE	35,184,200	106.168	37,158,800	35,000,000	35,146,445	0	(4,604)	0	0	6.625	6.580	MN	296,285	2,318,750	08/22/2005.	11/15/2034.
69335G AA 3	PECO ENERGY CAPITAL TRUST IV			1	2FE	17,270,530	97.670	18,557,300	19,000,000	17,681,425	0	43,992	0	0	5.750	6.430	JD	48,556	1,092,500	09/04/2003.	06/15/2033.
054536 AA 5	AXA		D		2FE	52,554,531	137.500	62,163,750	45,210,000	50,562,393	0	(217,750)	0	0	8.600	7.230	JD	172,803	3,888,060	05/16/2003.	12/15/2030.
06738C 82 8	BARCLAYS BANK PLC		D	2	3FE	52,572,845	106.059	55,680,975	52,500,000	52,559,570	0	(2,118)	0	0	6.278	6.260	JD	146,487	3,295,950	10/25/2005.	01/01/9999.
893472 AA 8	TRANSAMERICA CAPITAL II		C		2FE	13,860,500	111.000	13,320,000	12,000,000	13,133,840	0	(80,076)	0	0	7.650	6.350	JD	76,500	918,000	01/06/2005.	12/01/2026.
38143V AA 7	GOLDMAN SACHS CAPITAL I			1	2FE	21,170,634	118.895	23,779,000	20,000,000	21,097,161	0	(36,624)	0	0	6.345	5.830	FA	479,400	1,269,000	02/12/2004.	02/15/2034.
06738C 82 8	BARCLAYS BANK PLC		D	2	3FE	12,131,521	106.059	12,727,080	12,000,000	12,131,521	0	0	0	0	6.278	6.180	JD	33,483	753,360	03/31/2011.	01/01/9999.
26157H AA 6	DRESDNER FUNDING TRUST 4			1	2FE	77,259,851	91.856	118,279,281	128,766,418	77,259,851	0	0	0	2,639,173	3.500	3.330	MS	1,139,225	4,912,058	03/26/2001.	03/31/2031.
G07980 BR 8	BARCLAYS BANK PLC		B		3FE	62,661,880	88.079	90,733,134	103,013,134	62,661,880	0	0	0	2,140,510	5.000	5.000	AO	764,986	4,514,674	05/29/1998.	01/01/9999.
G0798F DJ 1	BARCLAYS BANK PLC		B		3FE	43,367,506	89.549	61,498,023	68,675,423	43,367,506	0	0	0	1,481,420	5.030	5.030	AO	554,487	3,168,498	04/02/1998.	01/01/9999.
N5350P AA 2	KLM ROYAL DUTCH AIRLINES		B		4s	189,177,234	82.609	212,744,268	257,532,835	189,177,234	0	0	0	6,462,235	5.280	5.280	FA	4,481,988	13,118,012	03/12/1999.	01/01/9999.
R3552N AA 4	KOMMUNAL LANDSPENSJONSKASSE		B		2s	81,552,065	92.387	75,343,457	81,552,065	81,552,065	0	0	0	2,785,794	4.000	4.000	AO	552,742	3,537,291	12/03/1997.	01/01/9999.
R6333# AA 0	KOMMUNAL LANDSPENSJONSKASSE		B		2FE	128,766,418	91.623	117,980,144	128,766,418	128,766,418	0	0	0	4,398,621	5.070	5.070	JD	60,689	7,282,739	04/22/2004.	01/01/9999.
W5795# AA 7	NORDEA BANK AB		B		2FE	171,688,557	90.817	155,922,396	171,688,557	171,688,557	0	0	0	5,864,828	3.750	3.750	MS	2,330,529	7,170,858	02/28/2005.	01/01/9999.
W5795# AB 5	NORDEA BANK AB		B		2FE	85,844,278	90.646	77,814,301	85,844,278	85,844,278	0	0	0	2,932,412	3.840	3.840	AO	757,113	3,450,135	10/05/2005.	01/01/9999.
4299999. Hybrid Securities - Issuer Obligations						1,113,345,900	XXX	1,210,953,009	1,285,549,128	1,109,535,964	0	(440,910)	0	28,704,993	XXX	XXX	XXX	13,707,303	65,073,935	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
02318@ AA 9	AMBER TRUST ONE (GOLDMAN SACHS)				2AM	51,506,567	115.103	59,285,650	51,506,567	51,506,567	0	0	0	1,759,448	4.140	4.140	FA	800,768	2,119,680	11/18/2005.	02/20/2034.
G29659 AA 0	EARLS FIVE LIMITED (AXA-UAP)		B		2s	231,779,552	91.197	211,376,253	231,779,552	231,779,552	0	0	0	7,917,517	5.020	5.020	JJ	4,168,057	9,937,090	07/27/1998.	01/01/9999.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						283,286,119	XXX	270,661,903	283,286,119	283,286,119	0	0	0	9,676,965	XXX	XXX	XXX	4,968,825	12,056,770	XXX	XXX
4899999. Total - Hybrid Securities						1,396,632,019	XXX	1,481,614,912	1,568,835,247	1,392,822,083	0	(440,910)	0	38,381,958	XXX	XXX	XXX	18,676,128	77,130,705	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						95,344,246,711	XXX	107,134,571,886	94,163,802,857	94,964,155,626	0	(94,742,429)	0	1,725,453,829	XXX	XXX	XXX	681,327,623	2,962,487,783	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,023,558,882	XXX	1,032,973,508	1,010,947,115	1,025,247,798	0	(681,816)	0	(83,365,615)	XXX	XXX	XXX	615,687	7,017,421	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,953,689,726	XXX	3,463,289,522	2,917,888,841	2,943,802,878	0	(1,355,756)	3,013,689	95,919,404	XXX	XXX	XXX	32,256,397	123,205,921	XXX	XXX
8399999. Grand Total - Bonds						99,321,495,319	XXX	111,630,834,916	98,092,638,813	98,933,206,302	0	(96,780,001)	3,013,689	1,738,007,618	XXX	XXX	XXX	714,199,707	3,092,711,125	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
86788X 20 3	SUNTRUST REIT			5,000,000.000	100.00	COST.	4,907,677	1.138	5,688,813	4,838,700	0	450,000	0	0	0	0	0	0	P2UFE	09/01/2000.
J2190# 11 0	HOKUHOKU FINANCIAL GROUP INC.		D	100,000.000	0.00	COST.	0	0.000	0	0	0	14,081	0	0	0	0	0	0	P2A	07/15/1999.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							4,907,677	XXX	5,688,813	4,838,700	0	464,081	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							4,907,677	XXX	5,688,813	4,838,700	0	464,081	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00206R 10 2	AT&T INC.			57,664.000	2,452,450	42.530	2,452,450	2,244,697	0	56,758	0	207,753	7,215	200,538	0	L	12/20/2016.
00287Y 10 9	ABBVIE INC.			27,225.000	1,704,830	62.620	1,704,830	1,651,181	0	24,074	0	53,648	0	53,648	0	L	12/20/2016.
025537 10 1	AMERICAN ELECTRIC POWER COMPANY INC.			4,772.000	300,445	62.960	300,445	291,881	0	9,987	0	8,564	110	8,454	0	L	09/08/2016.
03073E 10 5	AMERISOURCEBERGEN CORP.			8,032.000	628,022	78.190	628,022	701,976	0	9,781	0	(73,954)	0	(73,954)	0	L	04/28/2016.
035290 10 5	ANIXTER INTERNATIONAL INC.			1,500.000	121,575	81.050	121,575	83,534	0	0	0	36,436	4,056	32,380	0	L	01/08/2016.
037833 10 0	APPLE INC.			22,240.000	2,575,837	115.820	2,575,837	2,194,967	0	32,578	0	380,870	0	380,870	0	L	11/09/2016.
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT INC.			38,622.000	1,149,005	29.750	1,149,005	1,055,439	0	51,520	0	93,566	9,444	84,122	0	L	12/20/2016.
053015 10 3	AUTOMATIC DATA PROCESSING INC.			11,428.000	1,174,570	102.780	1,174,570	1,014,459	8,955	9,020	0	160,110	0	160,110	0	L	12/20/2016.
05351W 10 3	AVANGRID INC.			24,167.000	915,446	37.880	915,446	936,517	7,069	14,138	0	(21,071)	0	(21,071)	0	L	12/20/2016.
054937 10 7	BB&T CORP.			23,779.000	1,118,089	47.020	1,118,089	1,020,080	0	6,320	0	98,009	0	98,009	0	L	12/20/2016.
05561Q 20 1	BOK FINANCIAL CORP.			500.000	41,520	83.040	41,520	29,535	0	435	0	11,985	0	11,985	0	L	07/06/2016.
062540 10 9	BANK OF HAWAII CORP.			10,511.000	932,221	88.690	932,221	710,307	0	15,273	0	221,914	0	221,914	0	L	12/20/2016.
075887 10 9	BECTON DICKINSON AND CO.			1,787.000	295,838	165.550	295,838	249,832	0	5,213	0	46,006	0	46,006	0	L	02/04/2016.
081437 10 5	BEMIS COMPANY INC.			17,854.000	853,778	47.820	853,778	866,980	0	0	0	(13,201)	0	(13,201)	0	L	12/20/2016.
090572 20 7	BIO-RAD LABORATORIES-A.			500.000	91,140	182.280	91,140	56,659	0	0	0	21,810	0	21,810	0	L	10/01/2014.
09253U 10 8	BLACKSTONE GROUP LP/THE.			3,000.000	81,090	27.030	81,090	73,581	0	4,331	0	10,232	16,729	(6,497)	0	L	03/04/2016.
093671 10 5	H & R BLOCK INC.			39,579.000	909,921	22.990	909,921	866,103	7,163	16,180	0	43,818	43,164	654	0	L	12/20/2016.
097023 10 5	BOEING CO.			10,660.000	1,659,549	155.680	1,659,549	1,528,406	0	4,434	0	131,143	0	131,143	0	L	12/20/2016.
099724 10 6	BORGWARNER INC.			3,400.000	134,096	39.440	134,096	102,681	0	879	0	31,415	7,351	24,064	0	L	10/18/2016.
104674 10 6	BRADY CORP.			5,600.000	210,280	37.550	210,280	110,096	0	4,550	0	81,592	0	81,592	0	L	10/01/2014.
109641 10 0	BRINKER INTERNATIONAL INC.			18,569.000	919,723	49.530	919,723	895,140	0	19,529	0	24,583	0	24,583	0	L	11/09/2016.
110394 10 3	BRISTOW GROUP INC.			8,700.000	178,176	20.480	178,176	100,039	0	2,212	0	78,203	101,390	(23,187)	0	L	08/25/2016.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC.			14,379.000	953,328	66.300	953,328	832,551	3,382	8,567	0	120,776	0	120,776	0	L	12/20/2016.
12503M 10 8	CBOE HOLDINGS INC.			12,321.000	910,399	73.890	910,399	801,129	0	8,054	0	109,270	0	109,270	0	L	11/09/2016.
12504L 10 9	CBRE GROUP INC - A.			2,000.000	62,980	31.490	62,980	57,139	0	0	0	(568)	0	(568)	0	L	07/13/2016.
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.			16,362.000	1,198,680	73.260	1,198,680	1,175,623	0	12,291	0	23,057	0	23,057	0	L	12/20/2016.
12673P 10 5	CA INC.			29,686.000	943,124	31.770	943,124	893,987	0	20,454	0	49,138	0	49,138	0	L	12/20/2016.
14149Y 10 8	CARDINAL HEALTH INC.			4,064.000	292,486	71.970	292,486	304,664	1,824	4,824	0	(12,178)	12,642	(24,820)	0	L	06/28/2016.
156700 10 6	CENTURYLINK INC.			40,980.000	974,504	23.780	974,504	1,050,685	0	49,756	0	(76,180)	55,886	(132,066)	0	L	12/20/2016.
166764 10 0	CHEVRONTEXACO CORP.			17,979.000	2,116,128	117.700	2,116,128	1,936,958	0	24,342	0	179,170	0	179,170	0	L	12/20/2016.
17243V 10 2	CINEMARK HOLDINGS INC.			23,736.000	910,513	38.360	910,513	932,657	0	0	0	(22,144)	0	(22,144)	0	L	12/20/2016.
17275R 10 2	CISCO SYSTEMS, INC.			64,982.000	1,963,756	30.220	1,963,756	1,757,523	0	34,640	0	206,233	0	206,233	0	L	12/20/2016.
189054 10 9	CLOROX COMPANY.			7,432.000	891,989	120.020	891,989	899,790	0	4,804	0	(7,802)	15,449	(23,251)	0	L	12/20/2016.
191216 10 0	COCA-COLA COMPANY.			43,016.000	1,783,443	41.460	1,783,443	1,814,834	0	43,213	0	(31,390)	50,137	(81,527)	0	L	12/20/2016.
194162 10 3	COLGATE_PALMOLIVE CO.			4,526.000	296,181	65.440	296,181	299,948	0	0	0	(3,767)	0	(3,767)	0	L	12/20/2016.
200525 10 3	COMMERCE BANCSHARES INC.			5,231.000	302,404	57.810	302,404	201,293	0	4,486	0	101,111	0	101,111	0	L	12/19/2016.
20451N 10 1	COMPASS MINERALS INTERNATIONAL INC.			14,695.000	1,151,353	78.350	1,151,353	1,118,712	0	20,555	0	32,642	0	32,642	0	L	12/20/2016.
209115 10 4	CONSOLIDATED EDISON INC.			4,124.000	303,856	73.680	303,856	289,058	0	9,998	0	14,798	0	14,798	0	L	02/24/2016.
237194 10 5	DARDEN RESTAURANTS INC.			16,138.000	1,173,555	72.720	1,173,555	1,018,644	0	18,294	0	154,911	0	154,911	0	L	11/09/2016.
254687 10 6	WALT DISNEY CO.			3,005.000	313,181	104.220	313,181	286,877	2,344	1,769	0	26,304	2,750	23,554	0	L	08/10/2016.
257559 20 3	DOMTAR CORP.			7,614.000	297,174	39.030	297,174	303,601	3,160	0	0	(6,426)	0	(6,426)	0	L	12/20/2016.
260543 10 3	DOW CHEMICAL COMPANY.			21,578.000	1,234,693	57.220	1,234,693	1,212,907	9,926	9,832	0	21,786	0	21,786	0	L	12/20/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.			3,307.000	299,846	90.670	299,846	299,559	5,121	3,442	0	287	0	287	0	L	10/28/2016.
26441C 20 4	DUKE ENERGY CORP.			15,540.000	1,206,215	77.620	1,206,215	1,202,068	0	26,212	0	4,147	42,978	(38,831)	0	L	12/20/2016.
29364G 10 3	ENTERGY CORP.			13,275.000	975,314	73.470	975,314	966,046	0	25,273	0	9,269	22,145	(12,876)	0	L	12/20/2016.
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHINGTON I.			5,556.000	294,246	52.960	294,246	301,665	0	0	0	(7,420)	0	(7,420)	0	L	12/20/2016.
30224P 20 0	EXTENDED STAY AMERICA INC.			54,906.000	886,732	16.150	886,732	857,519	0	6,779	0	29,213	0	29,213	0	L	12/20/2016.
30231G 10 2	EXXON MOBIL CORP.			32,849.000	2,964,951	90.260	2,964,951	2,736,945	0	68,797	0	228,006	0	228,006	0	L	12/20/2016.
314211 10 3	FEDERATED INVESTORS INC.			25,195.000	712,515	28.280	712,515	674,474	0	41,119	0	38,040	0	38,040	0	L	06/28/2016.
31847R 10 2	FIRST AMERICAN FINANCIAL			29,993.000	1,098,644	36.630	1,098,644	1,072,713	0	6,308	0	(17,209)	0	(17,209)	0	L	12/20/2016.
337932 10 7	FIRSTENERGY CORP.			9,432.000	292,109	30.970	292,109	294,632	0	0	0	(2,523)	0	(2,523)	0	L	12/20/2016.
345370 86 0	FORD MOTOR CO.			92,587.000	1,123,080	12.130	1,123,080	1,124,297	0	0	0	(1,217)	60,023	(61,240)	0	L	12/20/2016.
354613 10 1	FRANKLIN RESOURCES INC.			3,400.000	134,572	39.580	134,572	113,458	680	2,448	0	22,610	13,615	8,995	0	L	01/30/2015.
363576 10 9	GALLAGHER ARTHUR J & CO.			6,160.000	320,074	51.960	320,074	253,369	0	7,851	0	66,705	0	66,705	0	L	08/10/2016.
36467W 10 9	GAMESTOP CORP.			45,370.000	1,146,046	25.260	1,146,046	1,225,651	0	32,896	0	(79,605)	7,745	(87,350)	0	L	12/20/2016.
370334 10 4	GENERAL MILLS INC.			17,435.000	1,076,960	61.770	1,076,960	1,027,822	0	17,472	0	49,138	0	49,138	0	L	12/20/2016.
372460 10 5	GENUINE PARTS CO.			3,059.000	292,257	95.540	292,257	255,698	2,594	7,003	0	36,559	0	36,559	0	L	02/24/2016.
375558 10 3	GILEAD SCIENCES INC.			4,045.000	289,662	71.610	289,662	297,501	0	0	0	(7,839)	0	(7,839)	0	L	12/20/2016.
391164 10 0	GREAT PLAINS ENERGY INC.			13,626.000	372,671	27.350	372,671	379,357	0	3,747	0	(6,686)	0	(6,686)	0	L	11/09/2016.
413875 10 5	HARRIS CORP DEL.			3,438.000	352,292	102.470	352,292	286,012	0	6,530	0	66,280	0	66,280	0	L	08/10/2016.
418056 10 7	HASBRO INC.			3,707.000	288,368	77.790	288,368	298,982	0	0	0	(10,615)	0	(10,615)	0	L	12/20/2016.
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC.			8,983.000	297,068	33.070	297,068	291,466	0	4,991	0	5,602	0	5,602	0	L	11/09/2016.
427866 10 8	HERSHEY CO.			9,661.000	999,237	103.430	999,237	897,522	0	16,312	0	101,715	0	101,715	0	L	12/20/2016.
438516 10 6	HONEYWELL INTERNATIONAL INC.			2,576.000	298,430	115.850	298,430	302,801	0	0	0	(4,372)	0	(4,372)	0	L	12/20/2016.
441593 10 0	HOULIHAN LOKEY INC.			2,900.000	90,248	31.120	90,248	68,355	0	1,612	0	21,893	1,331	20,562	0	L	08/02/2016.
452308 10 9	ILLINOIS TOOL WORKS.			1,700.000	208,182	122.460	208,182	141,638	1,105	3,800	0	52,144	0	52,144	0	L	01/07/2016.
458140 10 0	INTEL CORPORATION.			12,008.000	435,530	36.270	435,530	367,277	0	9,516	0	68,253	0	68,253	0	L	06/28/2016.
45866F 10 4	INTERCONTINENTAL EXCHANGE INC.			5,175.000	291,974	56.420	291,974	297,942	0	0	0	(5,968)	0	(5,968)	0	L	12/20/2016.
459200 10 1	IBM CORP.			11,678.000	1,938,431	165.990	1,938,431	1,641,569	0	41,646	0	296,862	0	296,862	0	L	12/20/2016.
460146 10 3	INTERNATIONAL PAPER COMPANY.			5,577.000	295,916	53.060	295,916	200,762	0	8,548	0	95,153	0	95,153	0	L	03/10/2016.
460335 20 1	INTL SPEEDWAY CORP-CL A.			1,700.000	62,560	36.800	62,560	53,318	0	697	0	5,236	0	5,236	0	L	10/01/2014.
460690 10 0	INTERPUBLIC GROUP OF COS INC.			21,252.000	497,509	23.410	497,509	454,426	0	5,220	0	(3,613)	0	(3,613)	0	L	12/20/2016.
46625H 10 0	JPMORGAN CHASE & CO.			9,480.000	818,029	86.290	818,029	628,307	0	7,463	0	189,722	0	189,722	0	L	12/20/2016.
478160 10 4	JOHNSON & JOHNSON.			24,976.000	2,877,485	115.210	2,877,485	2,722,561	0	56,809	0	154,924	19,573	135,351	0	L	12/20/2016.
48020Q 10 7	JONES LANG LASALLE INC.			850.000	85,884	101.040	85,884	84,292	0	544	0	(20,885)	18,090	(38,975)	0	L	02/08/2016.
482480 10 0	KLA-TENCOR CORP.			12,358.000	972,327	78.680	972,327	921,431	0	6,428	0	50,896	0	50,896	0	L	12/20/2016.
48248M 10 2	KKR & CO LP.			6,600.000	101,574	15.390	101,574	81,966	0	4,224	0	25,173	20,514	4,659	0	L	02/11/2016.
487836 10 8	KELLOGG CO.			13,636.000	1,005,110	73.710	1,005,110	997,126	0	0	0	7,983	0	7,983	0	L	12/20/2016.
489170 10 0	KENNAMETAL INC.			6,500.000	203,190	31.260	203,190	122,867	0	5,200	0	79,519	0	79,519	0	L	01/22/2016.
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.			2,700.000	98,739	36.570	98,739	87,076	0	0	0	11,663	0	11,663	0	L	10/20/2016.
494368 10 3	KIMBERLY - CLARK.			9,714.000	1,108,562	114.120	1,108,562	1,109,628	7,618	11,605	0	(1,066)	107,846	(108,912)	0	L	12/20/2016.
500255 10 4	KOHLS CORP.			5,861.000	289,416	49.380	289,416	218,153	0	6,469	0	71,264	0	71,264	0	L	06/24/2016.
501797 10 4	L BRANDS INC.			14,293.000	941,051	65.840	941,051	966,442	0	12,330	0	(25,391)	98,140	(123,531)	0	L	12/20/2016.
50540R 40 9	LABORATORY CORP OF AMERICA.			1,900.000	243,922	128.380	243,922	203,751	0	0	0	10,325	0	10,325	0	L	11/02/2016.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
537008 10 4	LITTELFUSE INC.			1,500.000	227,655	151.770	227,655	124,437	0	1,860	0	67,140	0	67,140	0	L	10/01/2014.
539830 10 9	LOCKHEED MARTIN CORPORATION.			5,956.000	1,488,643	249.940	1,488,643	1,350,941	0	27,247	0	137,701	0	137,701	0	L	12/20/2016.
553573 10 6	MSG NETWORK INC.			3,500.000	75,250	21.500	75,250	56,129	0	0	0	19,121	6,235	12,886	0	L	07/26/2016.
55616P 10 4	MACYS INC.			0.000	0	0.000	0	0	4,275	0	0	0	0	0	0	L	02/24/2016.
55825T 10 3	MADISON SQUARE GARDEN CO.			200.000	34,302	171.510	34,302	15,996	0	0	0	2,126	0	2,126	0	L	05/02/2016.
577081 10 2	MATEL INC.			5,600.000	154,280	27.550	154,280	129,941	254	6,688	0	(227)	0	(227)	0	L	12/15/2016.
57772K 10 1	MAXIM INTERGRATED PRODUCTS.			24,712.000	953,142	38.570	953,142	936,711	0	4,859	0	16,431	0	16,431	0	L	12/20/2016.
580135 10 1	MCDONALDS CORPORATION.			14,086.000	1,714,548	121.720	1,714,548	1,686,524	0	34,317	0	28,024	17,175	10,849	0	L	12/20/2016.
58933Y 10 5	MERCK & CO INC.			33,514.000	1,972,969	58.870	1,972,969	1,803,285	13,608	31,877	0	169,684	13,823	155,861	0	L	12/20/2016.
589400 10 0	MERCURY GENERAL CORP.			7,416.000	446,517	60.210	446,517	395,550	0	13,675	0	50,967	0	50,967	0	L	12/20/2016.
594918 10 4	MICROSOFT CORP.			27,210.000	1,690,829	62.140	1,690,829	1,454,552	0	26,887	0	236,278	0	236,278	0	L	11/09/2016.
61166W 10 1	MONSANTO CO.			2,841.000	298,902	105.210	298,902	299,992	0	0	0	(1,090)	0	(1,090)	0	L	12/20/2016.
617700 10 9	MORNINGSTAR INC.			4,013.000	295,196	73.560	295,196	301,143	0	0	0	(5,947)	0	(5,947)	0	L	12/21/2016.
620076 30 7	MOTOROLA SOLUTIONS INC.			11,471.000	950,831	82.890	950,831	810,887	5,391	12,217	0	139,944	0	139,944	0	L	06/24/2016.
631103 10 8	NASDAQ INC.			13,829.000	928,202	67.120	928,202	939,177	0	0	0	(10,974)	0	(10,974)	0	L	12/20/2016.
636518 10 2	NATIONAL INSTRUMENTS CORP.			30,404.000	937,051	30.820	937,051	863,384	0	12,499	0	73,667	0	73,667	0	L	12/20/2016.
637071 10 1	NATIONAL OILWELL.			3,500.000	131,040	37.440	131,040	113,196	0	2,261	0	17,844	0	17,844	0	L	11/02/2016.
655664 10 0	NORDSTROM INC.			2,000.000	95,860	47.930	95,860	76,100	0	2,849	0	19,739	27,477	(7,738)	0	L	04/14/2016.
665859 10 4	NORTHERN TRUST.			2,900.000	258,245	89.050	258,245	192,816	0	4,018	0	54,416	0	54,416	0	L	02/11/2016.
666807 10 2	NORTHROP GRUMMAN CORP.			1,294.000	300,959	232.580	300,959	243,162	0	4,529	0	57,797	0	57,797	0	L	02/17/2016.
674599 10 5	OCCIDENTAL PETROLEUM CORP.			16,445.000	1,171,377	71.230	1,171,377	1,194,691	3,508	2,871	0	(23,313)	0	(23,313)	0	L	12/20/2016.
680223 10 4	OLD REPUBLIC INTERNATIONAL CORP.			49,701.000	944,319	19.000	944,319	898,996	0	26,487	0	45,323	12,037	33,286	0	L	12/20/2016.
681919 10 6	OMNICOM GROUP.			14,111.000	1,200,987	85.110	1,200,987	1,075,713	7,761	18,040	0	106,488	0	106,488	0	L	11/09/2016.
693475 10 5	PNC FINANCIAL SERVICES GROUP INC.			2,610.000	305,266	116.960	305,266	307,656	0	0	0	(2,390)	0	(2,390)	0	L	12/20/2016.
69351T 10 6	PPL CORP.			18,291.000	622,809	34.050	622,809	633,660	0	0	0	(10,851)	0	(10,851)	0	L	12/20/2016.
695263 10 3	PACWEST BANCORP.			5,569.000	303,176	54.440	303,176	195,577	0	8,354	0	107,599	0	107,599	0	L	03/09/2016.
704326 10 7	PAYCHEX INC.			20,373.000	1,240,308	60.880	1,240,308	1,089,735	0	19,618	0	150,573	0	150,573	0	L	12/20/2016.
713448 10 8	PEPSICO INC.			16,454.000	1,721,582	104.630	1,721,582	1,661,542	0	23,897	0	60,040	0	60,040	0	L	12/20/2016.
717081 10 3	PFIZER INC.			67,806.000	2,202,339	32.480	2,202,339	2,103,254	0	49,258	0	99,085	27,030	72,055	0	L	12/20/2016.
718546 10 4	PHILLIPS 66.			3,427.000	296,127	86.410	296,127	298,528	0	0	0	(2,401)	0	(2,401)	0	L	12/20/2016.
723484 10 1	PINNACLE WEST CAPITAL CORP.			3,910.000	305,097	78.030	305,097	262,355	0	7,449	0	42,743	0	42,743	0	L	02/17/2016.
724479 10 0	PITNEY BOWES INC.			57,954.000	880,321	15.190	880,321	934,911	0	10,256	0	(54,589)	43,634	(98,223)	0	L	12/20/2016.
74144T 10 8	T ROWE PRICE GROUP INC.			13,498.000	1,015,859	75.260	1,015,859	925,843	0	17,516	0	92,560	48,695	43,865	0	L	12/20/2016.
742718 10 9	PROCTER & GAMBLE.			24,727.000	2,079,046	84.080	2,079,046	2,027,653	0	39,508	0	51,394	0	51,394	0	L	12/20/2016.
743315 10 3	PROGRESSIVE CORPORATION.			22,854.000	811,317	35.500	811,317	720,422	0	2,398	0	85,121	0	85,121	0	L	06/28/2016.
747525 10 3	QUALCOMM INC.			4,510.000	294,052	65.200	294,052	201,693	0	9,336	0	92,359	0	92,359	0	L	02/01/2016.
74834L 10 0	QUEST DIAGNOSTICS INC.			9,417.000	865,422	91.900	865,422	701,582	0	7,480	0	163,840	0	163,840	0	L	12/20/2016.
755111 50 7	RAYTHEON CO.			7,770.000	1,103,340	142.000	1,103,340	995,072	0	13,789	0	108,268	0	108,268	0	L	11/09/2016.
758766 10 9	REGAL ENTERTAINMENT GROUP.			55,980.000	1,153,188	20.600	1,153,188	1,110,314	0	27,483	0	42,874	7,345	35,529	0	L	12/20/2016.
760759 10 0	REPUBLIC SERVICES INC.			17,187.000	980,518	57.050	980,518	988,404	5,500	0	0	(7,885)	0	(7,885)	0	L	12/20/2016.
761152 10 7	RESMED INC.			5,609.000	348,038	62.050	348,038	323,070	0	4,859	0	24,968	4,339	20,629	0	L	11/09/2016.
832696 40 5	JM SMUCKER CO/THE.			1,350.000	172,881	128.060	172,881	132,225	0	3,834	0	6,372	0	6,372	0	L	10/01/2014.
833034 10 1	SNAP-ON INC.			900.000	154,143	171.270	154,143	109,673	0	2,103	0	2,046	0	2,046	0	L	10/18/2016.

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
835495 10 2	SONOCO PRODS			5,555.000	292,749	52.700	292,749	222,652	0	8,110	0	70,096	0	70,096	0	L	02/17/2016.
842587 10 7	SOUTHERN CO			28,460.000	1,399,947	49.190	1,399,947	1,397,624	0	36,171	0	2,323	3,513	(1,190)	0	L	12/20/2016.
847560 10 9	SPECTRA ENERGY CORP			24,956.000	1,025,442	41.090	1,025,442	740,388	0	31,505	0	285,054	0	285,054	0	L	08/10/2016.
854502 10 1	STANLEY BLACK & DECKER INC			1,900.000	217,911	114.690	217,911	165,356	0	4,294	0	15,124	0	15,124	0	L	10/09/2014.
855030 10 2	STAPLES INC			0.000	0	0.000	0	0	10,024	0	0	0	0	0	0	L	06/28/2016.
855244 10 9	STARBUCKS CORP			5,199.000	288,648	55.520	288,648	301,332	0	0	0	(12,683)	0	(12,683)	0	L	12/20/2016.
87612E 10 6	TARGET			18,092.000	1,306,785	72.230	1,306,785	1,332,103	0	26,851	0	(25,318)	16,113	(41,431)	0	L	12/20/2016.
87901J 10 5	TEGNA INC			2,700.000	57,753	21.390	57,753	59,553	378	1,386	0	(7,434)	2,294	(9,728)	0	L	01/15/2016.
882508 10 4	TEXAS INSTRUMENTS INC			17,874.000	1,304,266	72.970	1,304,266	1,323,713	0	0	0	(19,448)	0	(19,448)	0	L	12/20/2016.
883556 10 2	THERMO FISHER SCIENTIFIC INC			1,000.000	141,100	141.100	141,100	119,064	150	600	0	(750)	0	(750)	0	L	10/22/2014.
88579Y 10 1	3M CO			8,310.000	1,483,917	178.570	1,483,917	1,364,468	0	22,402	0	119,449	0	119,449	0	L	12/20/2016.
886547 10 8	TIFFANY AND CO			1,400.000	108,402	77.430	108,402	84,339	630	1,380	0	24,621	9,948	14,673	0	L	08/02/2016.
902973 30 4	U.S. BANCORP			26,327.000	1,352,418	51.370	1,352,418	1,377,904	7,372	0	0	(25,486)	0	(25,486)	0	L	12/20/2016.
911312 10 6	UNITED PARCEL SERVICE			12,562.000	1,440,108	114.640	1,440,108	1,282,683	0	26,078	0	157,425	0	157,425	0	L	12/20/2016.
913017 10 9	UNITED TECHNOLOGIES			6,626.000	726,342	109.620	726,342	586,998	0	15,949	0	139,345	0	139,345	0	L	02/24/2016.
91324P 10 2	UNITEDHEALTH GROUP IN C			1,828.000	292,553	160.040	292,553	219,474	0	3,846	0	73,080	0	73,080	0	L	06/24/2016.
920355 10 4	VALSPAR CORP			2,868.000	297,153	103.610	297,153	295,720	0	0	0	1,433	0	1,433	0	L	12/20/2016.
92343V 10 4	VERIZON COMMUNICATIONS			15,755.000	841,002	53.380	841,002	778,948	0	21,978	0	62,054	0	62,054	0	L	11/09/2016.
92553P 20 1	VIACOM INC			3,700.000	129,870	35.100	129,870	133,187	740	4,860	0	(1,304)	15,999	(17,303)	0	L	02/10/2016.
931142 10 3	WALMART STORES			10,365.000	716,429	69.120	716,429	690,374	5,183	14,497	0	26,055	0	26,055	0	L	03/10/2016.
94106L 10 9	WASTE MANAGEMENT INC			15,273.000	1,083,008	70.910	1,083,008	984,193	0	11,105	0	98,815	0	98,815	0	L	12/20/2016.
942622 20 0	WATSCO INC			2,695.000	399,183	148.120	399,183	316,817	0	7,361	0	82,366	0	82,366	0	L	06/28/2016.
949746 10 1	WELLS FARGO			28,362.000	1,563,030	55.110	1,563,030	1,295,432	0	21,555	0	267,598	0	267,598	0	L	06/28/2016.
959802 10 9	WESTERN UNION CO			51,021.000	1,108,176	21.720	1,108,176	942,317	0	26,536	0	151,598	0	151,598	0	L	11/09/2016.
98389B 10 0	XCEL ENERGY INC			7,367.000	299,837	40.700	299,837	301,084	2,505	0	0	(1,247)	0	(1,247)	0	L	12/20/2016.
984121 10 3	XEROX CORPORATION			32,831.000	286,615	8.730	286,615	286,615	0	0	0	0	17,400	(17,400)	0	L	12/20/2016.
988498 10 1	YUM! BRANDS INC			16,906.000	1,070,657	63.330	1,070,657	1,087,038	0	0	0	(16,381)	0	(16,381)	0	L	12/20/2016.
98956P 10 2	ZIMMER HOLDINGS INC			2,300.000	237,360	103.200	237,360	231,284	552	1,952	0	1,502	0	1,502	0	L	12/05/2016.
G02602 10 3	AMDOCS LTD			5,132.000	298,939	58.250	298,939	281,877	1,001	2,930	0	17,062	0	17,062	0	L	08/10/2016.
N53745 10 0	LYONDELLBASELL INDUSTRIES NV			3,380.000	289,936	85.780	289,936	242,561	0	5,746	0	47,375	0	47,375	0	L	06/28/2016.
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD			13,782.000	899,551	65.270	899,551	736,074	5,237	12,438	0	163,477	0	163,477	0	L	06/28/2016.
G1151C 10 1	ACCENTURE PLC			2,789.000	326,676	117.130	326,676	297,150	0	4,915	0	29,525	0	29,525	0	L	11/09/2016.
G3223R 10 8	EVEREST RE GROUP LTD			4,430.000	958,652	216.400	958,652	815,380	0	16,660	0	143,272	0	143,272	0	L	12/20/2016.
G54050 10 2	LAZARD LTD-CL A		D	12,468.000	512,310	41.090	512,310	464,674	0	13,409	0	41,958	50,862	(8,904)	0	L	12/20/2016.
G5960L 10 3	MEDTRONIC PLC			19,971.000	1,422,535	71.230	1,422,535	1,454,303	8,588	10,795	0	(31,769)	23,876	(55,645)	0	L	12/20/2016.
G9319H 10 2	VALIDUS HOLDINGS LTD			17,425.000	958,549	55.010	958,549	801,126	0	20,150	0	157,423	0	157,423	0	L	12/20/2016.
G96629 10 3	WILLIS TOWERS WATSON PLC		D	900.000	110,053	122.280	110,053	100,037	432	960	0	(2,724)	0	(2,724)	0	L	09/29/2016.
H2906T 10 9	GARMIN LTD			18,967.000	919,710	48.490	919,710	784,413	0	27,562	0	135,297	0	135,297	0	L	12/20/2016.
J00178 10 3	ADVANCE CREATE		B	76,000.000	1,156,082	15.212	1,156,082	0	0	32,104	0	310,096	0	310,096	26,186	U	06/12/2001.
J04116 10 9	THE BANK OF SAGA LTD		B	135,000.000	346,510	2.567	346,510	0	0	8,871	0	34,231	0	34,231	8,946	U	02/01/2001.
J04243 10 1	THE BANK OF KOCHI		B	132,000.000	150,708	1.142	150,708	0	0	3,061	0	(13,355)	0	(13,355)	6,464	U	03/23/2000.
J05754 10 6	KEIYO BANK LTD		B	36,464.000	165,902	4.550	165,902	0	0	3,765	0	(13,651)	0	(13,651)	5,410	U	02/15/1990.
J0643# 10 9	CHORYOSHA		B	2,000.000	0	0.000	0	0	0	477	0	0	0	0	0	V	12/03/2001.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
J08211 10 4	COOP LIFE SERVICE CO LTD		B	40.000	0	0.000	0	0	0	3,962	0	0	0	0	0	V	01/21/1994.
J0988* 10 6	ENSHU RAILWAY CO LTD		B	100,000.000	0	0.000	0	0	0	5,830	0	0	0	0	0	V	07/18/2001.
J10752 10 3	DAISAN BANK LTD		B	23,300.000	363,831	15.615	363,831	0	0	10,286	0	7,801	0	7,801	12,162	U	07/17/2000.
J10941 10 2	DAITO BANK LTD		B	141,980.000	203,542	1.434	203,542	0	0	3,761	0	(48,454)	0	(48,454)	4,788	U	05/29/2001.
J12684 10 6	EHIME BANK LTD		B	21,000.000	248,416	11.829	248,416	0	0	5,914	0	20,485	0	20,485	6,804	U	01/15/2001.
J13485 10 7	THE FIRST BANK OF TOYAMA		B	50,000.000	234,784	4.696	234,784	0	0	7,454	0	224,301	0	224,301	10,483	U	08/21/2001.
J1354X 10 7	FM NISHI-TOKYO CO.,LTD		B	16.000	0	0.000	0	0	0	0	0	0	0	0	0	V	06/05/1997.
J14239 10 7	FIDEA HOLDINGS		B	50,000.000	89,707	1.794	89,707	0	0	4,141	0	(26,400)	0	(26,400)	2,932	U	08/09/1999.
J15960 10 7	FUKUI BANK LTD		B	421,000.000	1,066,143	2.532	1,066,143	0	0	23,477	0	212,241	0	212,241	30,123	U	04/25/2002.
J16212 13 6	FUKUYAMA TRANSPORTING CO.,LTD		B	60,000.000	341,489	5.691	341,489	0	0	5,632	0	32,836	0	32,836	10,170	U	10/27/1995.
J1673# 10 0	FUSO KOGYO		B	4,440.000	0	0.000	0	0	0	2,123	0	0	0	0	0	V	01/28/2002.
J17129 10 7	FUKUOKA FINANCIAL GROUP INC		B	21,700.000	96,680	4.455	96,680	0	0	2,646	0	(15,104)	0	(15,104)	2,933	U	01/23/1996.
J1916# 10 7	HEALTHY FAMILY CO LTD		B	2,000.000	0	0.000	0	0	0	1,957	0	0	0	0	0	V	03/31/2000.
J21903 10 9	HOKUHOKU FINANCIAL GROUP INC		B	27,900.000	483,083	17.315	483,083	0	0	10,469	0	(107,782)	0	(107,782)	17,181	U	06/15/1998.
J2241# 10 1	HORAI SANGYO CO LTD		B	6,600.000	0	0.000	0	0	0	3,151	0	0	0	0	0	V	12/10/2001.
J22418 10 7	HORAI CO		B	97,000.000	174,032	1.794	174,032	0	0	4,823	0	(1,515)	0	(1,515)	6,656	U	05/21/1999.
J22743 10 8	HOWA BANK		B	100,000.000	66,959	0.670	66,959	0	0	883	0	(3,045)	0	(3,045)	2,844	U	03/30/2000.
J22932 10 7	HYAKUJUSHI BANK,LTD		B	70,000.000	238,561	3.408	238,561	0	0	5,257	0	(31,285)	0	(31,285)	7,513	U	03/21/1997.
J2303# 10 6	IBASHIN INSURANCE CENTER		B	24.000	0	0.000	0	0	0	458	0	0	0	0	0	V	09/17/1999.
J2398# 10 2	INSURANCE SYSTEM SOLUTION		B	1,400.000	0	0.000	0	0	0	0	0	0	0	0	0	V	05/30/2002.
J2410# 10 6	INTERNATIONAL ASSURANCE GROUP		B	45,000.000	147,180	3.271	147,180	147,180	0	0	0	0	0	0	5,028	V	10/20/2004.
J2476# 10 7	ISHIKAWA SHOJI LTD		B	5,000.000	0	0.000	0	0	0	2,669	0	0	0	0	0	V	08/25/2000.
J25596 10 7	IYO BANK		B	100,000.000	691,906	6.919	691,906	0	0	11,265	0	(320,005)	0	(320,005)	30,232	U	04/07/1999.
J2561# 10 3	IYO TOTAL SERVICE		B	850.000	0	0.000	0	0	0	826	0	0	0	0	0	V	11/08/2001.
J28356 10 3	JIMOTO HOLDINGS INC		B	250,000.000	424,929	1.700	424,929	0	0	11,734	0	(7,391)	0	(7,391)	15,688	U	09/22/2000.
J2855# 10 8	JOYO INSURANCE SERVICE		B	300.000	0	0.000	0	0	0	14,576	0	0	0	0	0	V	10/05/2001.
J28709 10 3	JUROKU BANK		B	104,000.000	366,040	3.520	366,040	0	0	6,834	0	(60,490)	0	(60,490)	11,772	U	12/11/2001.
J2883# 10 4	SUNLIFE		B	2,000.000	0	0.000	0	0	0	1,968	0	0	0	0	0	V	10/01/2002.
J33867 10 2	THE KITA-NIPPON BANK LTD		B	9,200.000	246,407	26.783	246,407	0	0	5,182	0	(13,999)	0	(13,999)	7,160	U	03/30/2000.
J3407# 10 9	THE KIYO AGENCY SERVICE		B	2,000.000	0	0.000	0	0	0	972	0	0	0	0	0	V	09/24/2003.
J34082 10 7	KIYO BANK LTD		B	17,400.000	279,619	16.070	279,619	0	0	5,377	0	19,416	0	19,416	7,159	U	10/01/2013.
J3431L 10 6	KOBAYASHI YOKO CO LTD		B	7,200.000	17,059	2.369	17,059	0	0	159	0	467	0	467	593	U	05/23/2001.
J3639* 10 3	KOTOBUKI SHOJI		B	970.000	0	0.000	0	0	0	963	0	0	0	0	0	V	02/09/2001.
J3841* 10 7	KYOYU SHOJI		B	200.000	0	0.000	0	0	0	971	0	0	0	0	0	V	08/24/2001.
J42368 10 0	MICHINOKU BANK LTD		B	100,000.000	191,433	1.914	191,433	0	0	3,755	0	16,252	0	16,252	6,041	U	12/02/1999.
J4586# 10 0	THE MIYAZAKI INSURANCE SERVICE		B	18.000	0	0.000	0	0	0	861	0	0	0	0	0	V	07/09/1999.
J45916 10 3	MIYAZAKITAIYO BANK LTD		B	180,000.000	264,229	1.468	264,229	0	0	8,449	0	(22,002)	0	(22,002)	10,134	U	01/24/2001.
J46883 10 4	MUSASHINO BANK LTD		B	12,000.000	346,639	28.887	346,639	0	0	10,071	0	(108,017)	0	(108,017)	12,404	U	08/17/2001.
J47442 10 8	BANK OF NAGOYA LTD		B	9,100.000	324,582	35.668	324,582	0	0	5,980	0	(20,670)	0	(20,670)	9,500	U	09/04/2002.
J4852* 10 1	NANTO SHOJI		B	4,800.000	0	0.000	0	0	0	2,332	0	0	0	0	0	V	05/08/2001.
J49188 10 5	NEXT FUNDS REIT INDEX ETF		B	6,994,100.000	118,159,402	16.894	118,159,402	103,012,449	0	3,517,682	0	7,128,205	0	7,128,205	3,518,872	U	09/18/2015.
J56774 10 2	NISHI-NIPPON FINANCIAL HOLDINGS NPV		B	39,000.000	409,451	10.499	409,451	354,880	0	4,266	0	54,571	0	54,571	(50,136)	U	10/04/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
J57547 10 1	NISSHA PRINTING CO., LTD.		B	6,000.000	145,042	24.174	145,042	0	0	1,690	0	24,946	0	24,946	2,942	U	03/04/1998.
J59697 10 2	OGAKI KYORITSU BANK LTD.		B	100,000.000	390,591	3.906	390,591	0	0	7,454	0	(24,151)	0	(24,151)	8,474	U	07/09/1999.
J6447# 10 4	RESEARCH INSTITUTE OF HEALTH AND WELFARE		B	1,000.000	0	0.000	0	0	0	0	0	0	0	0	0	V	07/24/2000.
J6448E 10 6	RESONA HOLDINGS INC.		B	18,500.000	95,209	5.146	95,209	0	0	3,134	0	1,318	0	1,318	3,207	U	08/18/2000.
J6594# 10 5	SAGA KYOYU SHOJI		B	2,000.000	0	0.000	0	0	0	971	0	0	0	0	0	V	12/20/2000.
J6628# 10 5	SAIKYO BANK CO LTD.		B	113,000.000	0	0.000	0	0	0	7,741	0	0	0	0	0	V	09/17/1999.
J6829* 10 6	SANSEN TRUST INSURANCE SERVICE		B	3,040.000	4,514	1.485	4,514	4,514	0	1,477	0	0	0	0	154	V	03/17/2005.
J69241 10 7	THE TOMATO BANK LTD.		B	14,500.000	199,408	13.752	199,408	0	0	6,806	0	(19,709)	0	(19,709)	7,526	U	07/24/2000.
J70316 13 8	SEINO HOLDINGS CO.,LTD.		B	30,000.000	334,278	11.143	334,278	0	0	7,883	0	9,675	0	9,675	9,703	U	10/04/1993.
J7107# 10 3	SENSHU JITSUGYO		B	1,700.000	0	0.000	0	0	0	409	0	0	0	0	0	V	05/17/2002.
J71435 10 1	SENSHU IKEDA HOLDINGS		B	70,566.000	326,509	4.627	326,509	335,736	0	9,941	0	23,832	0	23,832	10,139	U	03/24/1999.
J71692 10 7	SHIGA BANK LTD.		B	112,000.000	611,486	5.460	611,486	0	0	8,348	0	29,689	0	29,689	18,129	U	06/20/2003.
J71950 10 9	THE SHIKOKU BANK LTD.		B	79,000.000	193,958	2.455	193,958	0	0	4,450	0	8,363	0	8,363	5,466	U	04/26/2000.
J7197* 10 8	SHIKOKU LIFE SERVICE		B	2,000.000	0	0.000	0	0	0	971	0	0	0	0	0	V	09/18/2001.
J72380 10 8	SHIMIZU BANK		B	10,000.000	314,619	31.462	314,619	0	0	5,632	0	59,190	0	59,190	8,269	U	12/20/2002.
J7419* 10 0	SHINYU HOKEN SERVICE		B	9.000	0	0.000	0	0	0	437	0	0	0	0	0	V	11/17/1999.
J74530 10 6	SHOEI CO LTD.		B	2,000.000	0	0.000	0	0	0	992	0	0	0	0	0	V	03/20/2002.
J8912M 10 1	TOMONY HOLDINGS		B	176,800.000	918,225	5.194	918,225	224,816	0	13,277	0	217,487	0	217,487	22,034	U	02/01/1999.
J9037# 10 4	TOWA SHOJI CO LTD.		B	40.000	0	0.000	0	0	0	1,957	0	0	0	0	0	V	12/19/2001.
J9058N 10 1	TOYAM BANK		B	12,000.000	463,044	38.587	463,044	0	0	5,632	0	8,554	0	8,554	5,771	U	05/18/1998.
J9349P 10 5	TSUKUBA BANK LTD.		B	6,000.000	17,873	2.979	17,873	0	0	265	0	(2,922)	0	(2,922)	647	U	04/18/2001.
J9370A 10 0	TOKYO TY FINANCIAL GROUP		B	39,479.000	1,381,036	34.982	1,381,036	0	0	22,236	0	18,534	0	18,534	31,915	U	10/01/2014.
J9471* 10 1	WAKABA		B	18.000	0	0.000	0	0	0	357	0	0	0	0	0	V	09/17/2001.
J9566* 10 7	YAMAGUCHI INSURANCE SERVICE		B	1,400.000	0	0.000	0	0	0	668	0	0	0	0	0	V	09/18/2001.
J9579M 10 3	YAMAGUCHI FINANCIAL GROUP INC.		B	20,060.000	219,215	10.928	219,215	0	0	3,412	0	(26,017)	0	(26,017)	5,729	U	04/27/1992.
J9845# 10 6	THE YUKO CO LTD.		B	2,000.000	0	0.000	0	0	0	989	0	0	0	0	0	V	11/22/1999.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					257,012,073	XXX	257,012,073	219,165,436	144,030	5,791,205	0	16,114,518	1,086,118	15,028,400	3,886,147	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
02588# 10 2	AFLAC OF NEW YORK			10,000.000	304,339,944	30,433.900	304,339,944	37,305,390	0	47,000,000	0	5,884,005	0	5,884,005	0	K	04/02/1984.
J0022@ 10 2	AFLAC HEARTFUL SERVICES COMPANY LIMITED		B	100.000	8,584	85.844	8,584	8,584	0	0	0	0	0	0	293	K	03/27/2009.
67572X AB 0	OCTAGON DELAWARE TRUST			863,742,261.000	889,129,762	1.029	889,129,762	869,725,318	0	20,552,988	0	26,104,779	0	26,104,779	0	K	06/29/2016.
U00448 AA 5	APOLLO LOAN TRUST			1,113,834,868.000	1,134,553,600	1.019	1,134,553,600	1,117,500,003	0	26,586,432	0	27,281,974	0	27,281,974	0	K	06/29/2016.
37955M 10 8	GLOBAL INVESTMENT FUND I		B	19,452,790.000	1,924,374,150	98.925	1,924,374,150	1,742,150,597	0	4,303,719	0	180,995,643	0	180,995,643	(94,863,033)	K	12/28/2016.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,252,406,040	XXX	4,252,406,040	3,766,689,892	0	98,443,139	0	240,266,401	0	240,266,401	(94,862,740)	XXX	XXX
9799999. Total - Common Stock					4,509,418,113	XXX	4,509,418,113	3,985,855,328	144,030	104,234,344	0	256,380,919	1,086,118	255,294,801	(90,976,593)	XXX	XXX
9899999. Total Common and Preferred Stock					4,514,325,790	XXX	4,515,106,926	3,990,694,028	144,030	104,698,425	0	256,380,919	1,086,118	255,294,801	(90,976,593)	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....42, the total $ value (included in Column 8) of all such issues $.....132,758,618.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - All Other Government								
000000 00 0	TOKYO METROPOLITAN GOVT	B	06/01/2016	VARIOUS		18,982,193	18,027,298	0
000000 00 0	AICHI PREFECTURE	B	07/07/2016	VARIOUS		15,844,722	13,735,085	0
000000 00 0	FUKUOKA PREFECTURE	B	09/02/2016	VARIOUS		18,391,250	16,310,413	0
000000 00 0	JAPAN INT COOP AGENCY	B	09/02/2016	VARIOUS		14,519,408	12,876,642	0
000000 00 0	URBAN RENAISSANCE AGENCY	B	09/08/2016	VARIOUS		12,790,240	11,159,756	0
000000 00 0	NAGOYA CITY	B	10/07/2016	VARIOUS		11,566,265	10,301,313	0
000000 00 0	OSAKA CITY	B	10/07/2016	VARIOUS		21,204,819	18,885,741	0
000000 00 0	JAPAN FINANCE ORG FOR MUN	B	10/07/2016	VARIOUS		28,915,663	25,753,284	0
000000 00 0	JAPAN FINANCE ORG FOR MUN	B	10/21/2016	BARCLAYS SECURITIES JAPAN LTD		28,796,314	25,753,284	0
000000 00 0	JAPAN HOUSING FINANCE AGENCY	B	10/21/2016	VARIOUS		74,870,417	66,958,537	0
000000 00 0	JAPAN HOUSING FINANCE AGENCY	B	10/25/2016	VARIOUS		28,710,881	25,753,284	0
000000 00 0	SAKAI CITY	B	11/11/2016	VARIOUS		25,306,964	23,177,955	0
000000 00 0	URBAN RENAISSANCE AGENCY	B	11/16/2016	VARIOUS		26,605,505	24,894,841	0
000000 00 0	JAPAN HOUSING FINANCE AGENCY	B	11/17/2016	VARIOUS		29,427,993	27,470,169	0
C53006 CT 4	PROVINCE OF MANITOBA		11/18/2016	CITIGROUP GLOBAL MARKETS JAPAN INC		45,380,287	42,922,139	0
J19971 JL 5	HIROSHIMA PREFECTURE	B	03/09/2016	VARIOUS		5,333,807	5,150,657	0
J2S20E QK 0	JAPAN FINANCE ORG FOR MUN	B	04/12/2016	VARIOUS		17,576,318	16,310,413	0
J2S39K HP 4	JAPAN NATIONAL GOVERNMENT	B	03/25/2016	VARIOUS		142,440,295	139,067,731	525,109
J2S39K LR 5	JAPAN NATIONAL GOVERNMENT	B	02/15/2016	VARIOUS		377,202,747	369,130,397	338,358
J2S39K LV 6	JAPAN NATIONAL GOVERNMENT	B	03/10/2016	VARIOUS		520,016,565	521,074,770	348,387
J2S39K MS 2	JAPAN NATIONAL GOVERNMENT	B	04/20/2016	VARIOUS		86,372,929	79,835,179	13,854
J2S39K NQ 5	JAPAN NATIONAL GOVERNMENT	B	12/26/2016	VARIOUS		1,114,946,303	1,217,271,869	980,793
J2S39K QK 5	JAPAN NATIONAL GOVERNMENT	B	12/02/2016	VARIOUS		2,706,087,741	2,491,200,962	2,113,726
J2S39K RA 6	JAPAN NATIONAL GOVERNMENT	B	12/26/2016	VARIOUS		294,646,014	304,747,189	17,785
J2S39K RE 8	JAPAN NATIONAL GOVERNMENT	B	12/26/2016	VARIOUS		295,503,106	298,738,089	12,360
J2S619 CE 0	JAPAN HOUSING FINANCE AGENCY	B	11/01/2016	SHINSEI SECURITIES CO., LTD		31,142,670	26,410,507	26,035
J2S619 CQ 3	JAPAN HOUSING FINANCE AGENCY	B	11/18/2016	MITSUBISHI UFJ SECURITIES CO.,LTD		4,579,372	4,156,734	1,804
J2S619 CT 7	JAPAN HOUSING FINANCE AGENCY	B	11/18/2016	VARIOUS		37,934,675	31,850,373	19,795
J2S619 CW 0	JAPAN HOUSING FINANCE AGENCY	B	11/02/2016	VARIOUS		42,900,665	36,261,568	41,276
J2S619 DU 3	JAPAN HOUSING FINANCE AGENCY	B	09/26/2016	MITSUBISHI UFJ SECURITIES CO.,LTD		12,267,561	10,177,440	6,554
J2S619 EG 3	JAPAN HOUSING FINANCE AGENCY	B	09/21/2016	MITSUBISHI UFJ SECURITIES CO.,LTD		21,775,201	18,348,571	9,288
J2S619 EN 8	JAPAN HOUSING FINANCE AGENCY	B	09/21/2016	MITSUBISHI UFJ SECURITIES CO.,LTD		44,673,013	38,143,188	15,040
J2S619 EP 3	JAPAN HOUSING FINANCE AGENCY	B	11/22/2016	VARIOUS		27,960,755	26,120,955	7,829
J2S619 ES 7	JAPAN HOUSING FINANCE AGENCY	B	11/21/2016	SMBC NIKKO SECURITIES INC		7,571,252	7,025,702	2,243
J2S619 EX 6	JAPAN HOUSING FINANCE AGENCY	B	06/30/2016	DAIWA SECURITIES CO.,LTD		125,754,082	106,208,516	68,346
J2S619 GF 3	JAPAN HOUSING FINANCE AGENCY	B	10/25/2016	VARIOUS		48,231,799	41,613,872	17,713
J2S619 GK 2	JAPAN HOUSING FINANCE AGENCY	B	06/16/2016	MIZUHO SECURITIES		67,174,265	59,440,209	10,663
J2S619 GL 0	JAPAN HOUSING FINANCE AGENCY	B	10/24/2016	VARIOUS		25,320,790	22,034,166	7,182
J2S619 GN 6	JAPAN HOUSING FINANCE AGENCY	B	06/30/2016	VARIOUS		68,813,563	60,547,781	13,648
J2S619 GQ 9	JAPAN HOUSING FINANCE AGENCY	B	10/11/2016	VARIOUS		115,548,183	107,959,439	2,819
J2S619 GR 7	JAPAN HOUSING FINANCE AGENCY	B	06/02/2016	VARIOUS		8,231,205	7,725,985	0
J2S619 GT 3	JAPAN HOUSING FINANCE AGENCY	B	10/24/2016	VARIOUS		140,039,152	126,959,739	1,020
J74466 LK 7	SHIZUOKA PREFECTURE	B	06/03/2016	VARIOUS		22,954,733	21,461,070	0
J9443A GG 2	URBAN RENAISSANCE AGENCY	B	06/10/2016	VARIOUS		10,270,775	9,442,871	0
Z9224G 5N 3	JAPAN HOUSING FINANCE AGENCY	B	10/11/2016	NOMURA SECS		10,374,884	9,379,981	219
1099999. Total - Bonds - All Other Government						6,834,957,341	6,577,775,664	4,601,846

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
745145 ZB 1	PUERTO RICO COMMONWEALTH		06/28/2016	CITIGROUP GLOBAL MARKETS		422,172	400,000	0
1799999. Total - Bonds - U.S. States, Territories & Possessions						422,172	400,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3132WJ Z5 3	FHLMC GOLD 30YR		12/13/2016	WELLS FARGO SECURITIES LLC		1,977,740	1,988,771	3,480
3132WJ Z6 1	FHLMC GOLD 30YR		12/13/2016	WELLS FARGO SECURITIES LLC		1,276,008	1,241,668	2,535
3140FG 6V 6	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO		12/13/2016	WELLS FARGO SECURITIES LLC		2,151,595	2,162,917	3,785
3140FN H7 2	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO		12/14/2016	WELLS FARGO SECURITIES LLC		2,156,068	2,174,929	3,806
3140FN JC 9	FEDERAL NATIONAL MORTGAGE ASS ABS/CDO		12/14/2016	WELLS FARGO SECURITIES LLC		2,661,011	2,594,131	5,296
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						10,222,422	10,162,416	18,902
Bonds - Industrial and Miscellaneous								
00165D AC 6	ASSOCIATION MEMEBER BENEFITS ADVISORS		12/27/2016	GOLDMAN SACHS		5,163,273	5,215,428	0
00167J AB 3	FRANKLIN ENERGY SERVICES LLC TERM LOAN		11/17/2016	GOLDMAN SACHS		6,433,975	6,498,964	0
00248* AC 6	AWP INC REVOLVER		10/03/2016	BANK OF NEWYORK		122,313	122,313	0
00488H AC 7	ACRE OPERATING COMPANY LLC CORP		12/29/2016	GOLDMAN SACHS		4,257,894	4,300,903	0
00846U AK 7	AGILENT TECHNOLOGIES INC		09/15/2016	VARIOUS		4,985,300	5,000,000	0
00889@ AB 0	AIM GROUP USA INC TERM LOAN		02/19/2016	GOLDMAN SACHS		7,314,604	7,502,158	0
02076* AA 3	ALPHA MEDIA LLC TERM LOAN		03/14/2016	GOLDMAN SACHS		11,245,303	11,837,161	0
032654 AN 5	ANALOG DEVICES INC		11/30/2016	CREDIT SUISSE FIRST BOSTON		9,936,600	10,000,000	0
04014@ AB 0	ARGON MEDICAL DEVICES INC TERM LOAN		01/12/2016	GOLDMAN SACHS		5,600,212	5,656,780	0
053332 AT 9	AUTOZONE INC		04/18/2016	BARCLAYS CAPITAL SE		6,198,388	6,200,000	0
053807 AR 4	AVNET INC		09/01/2016	JEFFERIES & COMPANY, INC.		27,347,550	25,000,000	311,458
067383 AE 9	CR BARD INC		10/18/2016	VARIOUS		10,309,136	10,300,000	13,500
081437 AJ 4	BEMIS COMPANY INC		09/08/2016	BNP PARIBAS SEC CORP		4,741,878	4,750,000	0
08658D AB 5	BESTOP INC DDTL		11/22/2016	GOLDMAN SACHS		49,319	49,319	0
08658D AE 9	BESTOP INC TERM LOAN		10/06/2016	GOLDMAN SACHS		704,349	711,463	0
08888@ AA 6	BIF II SAFE HARBOR HOLDINGS, LLC		12/16/2016	BANK OF NEWYORK		2,240,000	2,240,000	0
09062@ AA 2	BIOMATRIX TERM LOAN		12/06/2016	GOLDMAN SACHS		1,753,745	1,771,460	0
09062@ AB 0	BIOMATRIX REVOLVER		12/20/2016	GOLDMAN SACHS		433,023	433,023	0
09062X AF 0	BIOGEN INC		01/04/2016	J P MORGAN		25,352,750	25,000,000	315,000
09625@ AA 2	BLUEPAY PROCESSING LLC TERM LOAN		02/17/2016	GOLDMAN SACHS		1,485,753	1,496,981	0
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC		06/21/2016	VARIOUS		19,970,220	20,000,000	0
126408 HD 8	CSX CORP		02/17/2016	J P MORGAN		4,939,400	5,000,000	56,764
14726@ AB 8	CASCADE DRILLING LP REVOLVER		12/30/2016	VARIOUS		339,642	339,642	0
16280V AF 5	CHECKERS DRIVE-IN RESTAURANTS INC TERM L		01/22/2016	GOLDMAN SACHS		11,706,811	11,825,062	0
166764 BL 3	CHEVRON CORP		05/09/2016	J P MORGAN		15,000,000	15,000,000	0
22005# AB 1	CORPORATE VISIONS INC REVOLVER		11/09/2016	GOLDMAN SACHS		15,058	15,058	0
224044 CG 0	COX COMMUNICATIONS INC		12/09/2016	VARIOUS		14,782,502	15,000,000	42,340
23242V AB 7	CWD LLC TERM LOAN		05/17/2016	GOLDMAN SACHS		6,965,023	7,000,023	0
23242V AC 5	CWD LLC REVOLVER		05/27/2016	GOLDMAN SACHS		433,335	433,335	0
24531H AB 6	DEL REAL LLC REVOLVER		11/03/2016	GOLDMAN SACHS		11,180	11,180	0
24531H AC 4	DEL REAL LLC TERM LOAN		10/26/2016	GOLDMAN SACHS		4,498,103	4,543,538	0
256677 AD 7	DOLLAR GENERAL CORPORATION		10/14/2016	VARIOUS		23,558,395	21,880,000	392,968
26138E AU 3	DR PEPPER SNAPPLE GROUP INC		09/07/2016	J P MORGAN		3,987,040	4,000,000	0
26138E AX 7	DR PEPPER SNAPPLE GROUP INC		12/05/2016	VARIOUS		15,999,560	16,000,000	0
26376* AA 9	DUBOIS CHEMICALS INC TERM LOAN		02/03/2016	GOLDMAN SACHS		8,485,714	8,571,429	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26859# AA 1	E+ HEALTHCARE LLC TERM LOAN		01/29/2016	GOLDMAN SACHS		5,409,643	5,464,286	0
26859# AB 9	E+ HEALTHCARE LLC REVOLVER		09/29/2016	GOLDMAN SACHS		96,429	96,429	0
26875@ AC 9	EXPRESS OIL CHANGE TERM LOAN		05/04/2016	GOLDMAN SACHS		924,495	924,495	0
26875@ AD 7	EXPRESS OIL CHANGE REVOLVER		01/06/2016	GOLDMAN SACHS		13,902	13,902	0
27786@ AB 7	EATING RECOVERY CENTER LLC REVOLVER		07/14/2016	GOLDMAN SACHS		450,532	450,532	0
294429 AL 9	EQUIFAX INC		05/05/2016	VARIOUS		5,023,782	5,000,000	0
30231G AT 9	EXXON MOBIL CORP		02/29/2016	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
31620M AT 3	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	VARIOUS		14,858,750	15,000,000	0
34418@ AB 9	FOCUSVISION WORLDWIDE INC REVOLVER		07/07/2016	GOLDMAN SACHS		89,013	89,013	0
34959J AC 2	FORTIVE CORP		06/09/2016	VARIOUS		28,124,946	28,000,000	0
36637# AA 9	THE GARRETSON RESOLUTION GROUP INC REVOL		11/23/2016	GOLDMAN SACHS		5,634	5,634	0
38073# AA 6	GOLD STAR FOODS INC TERM LOAN		05/02/2016	GOLDMAN SACHS		1,290,051	1,303,081	0
38480G AB 9	GRAKON HOLDINGS LLC REVOLVER		09/29/2016	GOLDMAN SACHS		485,278	485,278	0
398905 AL 3	GROUP 1 AUTOMOTIVE INC		06/15/2016	WELLS FARGO SECURITIES LLC		1,990,000	2,000,000	1,458
404119 BT 5	HCA INC		03/01/2016	MERRILL LYNCH		2,000,000	2,000,000	0
44135W AC 9	INTERSTATE HOTELS & RESORTS INC TERM LOA		05/19/2016	GOLDMAN SACHS		9,409,091	9,504,132	0
443510 AG 7	HUBBELL INCORPORATED		02/23/2016	VARIOUS		4,969,831	5,000,000	0
448579 AF 9	HYATT HOTELS CORP		02/29/2016	J P MORGAN		1,998,400	2,000,000	0
457187 AB 8	INGREDION INC		09/15/2016	MERRILL LYNCH		4,997,850	5,000,000	0
47630* AD 1	JENSEN HUGHES INC DDTL		07/29/2016	GOLDMAN SACHS		946,999	946,999	0
47630* AE 9	JENSEN HUGHES INC INCREMENTAL TERM LOAN		07/20/2016	GOLDMAN SACHS		597,056	597,056	0
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		05/11/2016	J P MORGAN		5,315,750	5,000,000	49,833
482480 AE 0	KLA-TENCOR CORPORATION		04/29/2016	VARIOUS		3,817,338	3,650,000	1,414
49381D AB 3	KIDKRAFT INC REVOLVER		11/23/2016	VARIOUS		986,432	986,432	0
49381D AC 1	KIDKRAFT INC TERM LOAN		10/19/2016	GOLDMAN SACHS		3,774,968	3,813,099	0
50184@ AA 9	LD INTERMEDIATE HOLDINGS INC TERM LOAN		01/11/2016	GOLDMAN SACHS		4,175,964	4,218,145	0
50540R AQ 5	LABORATORY CORPORATION OF AMERICA		10/14/2016	CREDIT SUISSE FIRST BOSTON		5,225,800	5,000,000	39,000
52109# AD 9	LAZER SPOT INC REVOLVER		07/26/2016	GOLDMAN SACHS		84,119	84,119	0
52109# AE 7	LAZER SPOT INC DDTL		11/16/2016	GOLDMAN SACHS		190,404	190,404	0
53630F AB 9	LIPARI FOODS OPERATING COMPANY REVOLVER		12/27/2016	GOLDMAN SACHS		108,542	108,542	0
53630F AC 7	LIPARI FOODS OPERATING COMPANY TERM LOAN		11/01/2016	GOLDMAN SACHS		6,318,466	6,382,289	0
54316@ AA 2	LONG'S DRUGS INC TERM LOAN		03/08/2016	GOLDMAN SACHS		7,527,277	7,565,103	0
56625# AB 9	MARCO INC DDTL		08/05/2016	GOLDMAN SACHS		2,201,258	2,201,258	1,723
56625# AC 7	MARCO INC REVOLVER		11/09/2016	GOLDMAN SACHS		220,126	220,126	0
58806# AA 8	MERCER FOODS, LLC TERM LOAN		11/30/2016	GOLDMAN SACHS		1,641,155	1,660,752	0
60871R AG 5	MOLSON COORS BREWING CO		06/28/2016	VARIOUS		14,036,285	14,000,000	0
631103 AG 3	NASDAQ INC		08/19/2016	VARIOUS		28,087,574	27,551,000	61,384
65531@ AB 5	NOMACORC REVOLVER		12/29/2016	VARIOUS		1,112,013	1,112,013	0
67066G AE 4	NVIDIA CORPORATION		12/15/2016	VARIOUS		20,655,894	21,000,000	64,889
67103H AE 7	OREILLY AUTOMOTIVE INC		03/01/2016	US BANCORP INVESTMENTS INC		1,996,640	2,000,000	0
68217F AA 0	OMNICOM GROUP INC		04/18/2016	GOLDMAN SACHS		3,679,350	3,554,000	5,331
68218X AC 6	ON LOCATION EVENTS, LLC TERM LOAN		10/18/2016	GOLDMAN SACHS		2,775,948	2,803,988	0
713448 DF 2	PEPSICO INC		02/19/2016	VARIOUS		8,022,316	8,000,000	0
73931N AG 5	POWER SERVICES HOLDING COMPANY REVOLVER		12/01/2016	VARIOUS		164,399	164,399	0
73931N AH 3	POWER SERVICES HOLDING COMPANY TERM LOAN		09/13/2016	GOLDMAN SACHS		5,687,600	5,745,050	0
74056T AB 0	PREMIER RESEARCH TERM LOAN		11/18/2016	GOLDMAN SACHS		3,567,832	3,603,871	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74056T AC 8	PREMIER RESEARCH REVOLVER		12/05/2016	GOLDMAN SACHS		227,613	227,613	0
741503 AZ 9	PRICELINE GROUP INC		05/18/2016	VARIOUS		9,990,982	10,000,000	0
745867 AW 1	PULTE GROUP INC		02/25/2016	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
747262 AU 7	QVC INC		03/11/2016	STIFEL NICOLAUS		939,110	1,000,000	3,832
760759 AR 1	REPUBLIC SERVICES INC		06/20/2016	MERRILL LYNCH		6,984,950	7,000,000	0
776743 AD 8	ROPER TECHNOLOGIES INC		12/15/2016	VARIOUS		35,092,766	35,000,000	528
78409V AL 8	S&P GLOBAL INC		12/09/2016	JEFFERIES & COMPANY, INC.		4,695,450	5,000,000	33,597
790849 AN 3	ST JUDE MEDICAL INC		02/23/2016	VARIOUS		2,679,416	2,600,000	42,819
80372@ AB 6	SARNOVA HC LLC TERM LOAN		02/17/2016	GOLDMAN SACHS		8,077,747	8,159,341	0
83285# AA 6	SMYTH COMPANIES LLC REVOLVER		12/16/2016	VARIOUS		1,219,023	1,219,023	0
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER		12/20/2016	GOLDMAN SACHS		176,471	176,471	0
84763* AB 7	SPECTRUM ACQUISITION LLC DDTL		08/22/2016	GOLDMAN SACHS		434,874	434,874	0
84763* AC 5	SPECTRUM ACQUISITION LLC TERM LOAN		01/12/2016	GOLDMAN SACHS		5,147,584	5,199,580	0
87282# AB 8	TIDEL ENGINEERING LP TERM LOAN		01/04/2016	GOLDMAN SACHS		2,155,681	2,177,455	0
879369 AE 6	TELEFLEX INCORPORATED		05/11/2016	J P MORGAN		3,015,000	3,000,000	0
884903 BV 6	THOMSON REUTERS CORPORATION		10/14/2016	VARIOUS		25,332,409	25,000,000	157,142
88635G AD 4	TIDEL ENGINEERING TERM LOAN		11/01/2016	GOLDMAN SACHS		1,383,871	1,397,849	0
89049# AB 8	TOOLING ACQUISITION TECHNICS IND REVOLVE		06/08/2016	GOLDMAN SACHS		240,923	240,923	0
891906 AC 3	TOTAL SYSTEM SERVICES INC		04/27/2016	VARIOUS		25,734,039	24,675,000	124,570
92345Y AD 8	VERISK ANALYTICS INC		06/20/2016	J P MORGAN		10,318,000	10,000,000	8,889
92659# AA 5	CUSTOM WINDOW SYSTEMS INC REVOLVER		11/23/2016	VARIOUS		187,998	187,998	0
92826C AD 4	VISA INC		01/21/2016	J P MORGAN		5,061,950	5,000,000	18,375
92826C AE 2	VISA INC		01/21/2016	US BANCORP INVESTMENTS INC.		5,172,900	5,000,000	24,208
92826C AF 9	VISA INC		01/21/2016	GOLDMAN SACHS		5,166,200	5,000,000	25,083
95613# AA 3	WEST STAR AVIATION INC TERM LOAN		05/16/2016	GOLDMAN SACHS		4,425,171	4,469,870	0
97348@ AD 7	WINDOW PRODUCTS INC TERM LOAN		02/18/2016	GOLDMAN SACHS		8,878,897	8,968,582	0
97348@ AE 5	WINDOW PRODUCTS INC REVOLVER		12/05/2016	VARIOUS		621,395	621,395	0
98157# AC 5	WORLDWIDE EXPRESS OPERATIONS LLC REVOLVE		10/07/2016	VARIOUS		170,207	170,207	0
98419M AJ 9	XYLEM INC		10/03/2016	VARIOUS		15,073,928	15,000,000	0
98423E AC 6	YELLOWSTONE TERM LOAN		12/16/2016	GOLDMAN SACHS		887,654	896,620	0
98978V AK 9	ZOETIS INC		08/30/2016	VARIOUS		7,189,728	6,400,000	85,625
124900 AB 7	CCL INDUSTRIES INC	A	11/02/2016	JEFFERIES & COMPANY, INC.		7,222,253	7,250,000	22,908
775109 BF 7	ROGERS COMMUNICATIONS INC	A	11/01/2016	MERRILL LYNCH		1,967,080	2,000,000	0
87971M BD 4	TELUS CORPORATION	A	10/12/2016	RBC DAIN RAUSCHER		17,375,750	17,500,000	38,111
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NETHER	D	08/30/2016	VARIOUS		24,266,980	24,000,000	68,600
902133 AT 4	TYCO ELECTRONICS GROUP SA	D	01/25/2016	VARIOUS		9,037,784	9,000,000	0
09062X AF 0	BIOGEN INC		02/16/2016	J P MORGAN		31,001,400	30,000,000	519,750
18538R AH 6	CLEARWATER PAPER CORP		03/31/2016	VARIOUS		5,878,750	6,000,000	54,347
410345 AL 6	HANESBRANDS INC		05/03/2016	VARIOUS		1,505,625	1,500,000	0
482480 AE 0	KLA-TENCOR CORPORATION		04/29/2016	VARIOUS		24,815,494	25,040,000	319,445
483007 AH 3	KAISER ALUMINUM CORPORATION		06/16/2016	VARIOUS		6,634,000	6,450,000	24,699
53219L AP 4	LIFEPOINT HEALTH INC		05/20/2016	VARIOUS		5,012,813	5,000,000	0
60856B AC 8	MOLEX INCORPORATED		06/30/2016	RBC DAIN RAUSCHER		20,462,000	20,000,000	175,500
741503 AZ 9	PRICELINE GROUP INC		05/18/2016	VARIOUS		12,488,480	12,500,000	0
745867 AW 1	PULTE GROUP INC		04/06/2016	WELLS FARGO SECURITIES LLC		3,097,500	3,000,000	18,333
745867 AX 9	PULTE GROUP INC		07/27/2016	MERRILL LYNCH		5,256,563	5,250,000	1,458

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
880349 AR 6	TENNECO INC.		06/06/2016	MERRILL LYNCH		1,000,000	1,000,000	0
891906 AC 3	TOTAL SYSTEM SERVICES INC.		04/15/2016	VARIOUS		5,658,146	5,430,000	23,892
913903 AT 7	UNIVERSAL HEALTH SERVICES INC.		05/19/2016	J P MORGAN		2,000,000	2,000,000	0
683715 AB 2	OPEN TEXT CORPORATION	A	06/01/2016	BARCLAYS CAPITAL SE		5,037,500	5,000,000	1,958
000000 00 0	DAIICHI SANKYO CO LTD.	B	07/15/2016	VARIOUS		41,650,890	37,771,483	0
000000 00 0	ELECTRIC PWR DEV CO LTD.	B	10/14/2016	VARIOUS		28,879,476	25,753,284	0
000000 00 0	AISIN SEIKI CO LTD.	B	09/16/2016	VARIOUS		31,372,549	27,470,169	0
000000 00 0	TOKYO GAS CO LTD.	B	11/22/2016	VARIOUS		36,185,996	34,337,711	0
000000 00 0	MITSUI FUDOSAN CO LTD.	B	11/30/2016	VARIOUS		26,685,643	25,753,284	0
000000 00 0	OSAKA GAS CO LTD.	B	12/02/2016	VARIOUS		26,382,904	25,753,284	0
000000 00 0	LLOYDS BANKING GROUP PLC.	B	12/08/2016	VARIOUS		70,317,307	68,675,423	0
F8586E CY 2	SOCIETE GENERALE SA.	B	12/16/2016	SOCIETE GENERAL SECURITIES TOKYO BRANCH		88,043,670	85,844,278	0
J00882 AW 0	AJINOMOTO CO INC.	B	02/25/2016	VARIOUS		20,504,591	19,744,184	0
J45187 AE 1	MITSUI FUDOSAN CO LTD.	B	03/24/2016	MIZUHO SECURITIES		28,994,930	25,753,284	10,696
J45187 AF 8	MITSUI FUDOSAN CO LTD.	B	04/20/2016	SMBC NIKKO SECURITIES INC.		18,315,018	17,168,856	0
J52088 AN 1	NIPPON BUILDING FUND INC.	B	06/03/2016	DAIWA SECURITIES CO.,LTD.		27,545,680	25,753,284	0
N1R593 FU 6	BANK NEDERLANDSE GEMEENTEN NV.	B	10/05/2016	GOLDMAN SACHS INTERNATIONAL		49,019,608	42,922,139	0
Q62134 AD 5	MIRVAC GROUP FINANCE LTD.	B	12/16/2016	SMBC NIKKO SECURITIES INC.		87,865,741	85,844,278	0
3899999. Total - Bonds - Industrial and Miscellaneous						1,459,586,538	1,418,888,389	3,161,427
8399997. Total - Bonds - Part 3						8,305,188,473	8,007,226,469	7,782,175
8399998. Total - Bonds - Summary Item from Part 5						1,130,288,855	1,050,155,806	2,004,011
8399999. Total - Bonds						9,435,477,328	9,057,382,275	9,786,186
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T INC.		12/20/2016	VARIOUS	57,664.000	2,251,911	XXX	0
00287Y 10 9	ABBVIE INC.		12/20/2016	VARIOUS	27,225.000	1,651,181	XXX	0
025537 10 1	AMERICAN ELECTRIC POWER COMPANY INC.		09/08/2016	VARIOUS	8,138.000	510,179	XXX	0
03073E 10 5	AMERISOURCEBERGEN CORP.		04/28/2016	VARIOUS	8,032.000	701,976	XXX	0
035290 10 5	ANIXTER INTERNATIONAL INC.		01/08/2016	INSTINET	200.000	10,688	XXX	0
037833 10 0	APPLE INC.		11/09/2016	VARIOUS	23,046.000	2,276,702	XXX	0
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT INC.		12/20/2016	VARIOUS	41,428.000	1,151,900	XXX	0
053015 10 3	AUTOMATIC DATA PROCESSING INC.		12/20/2016	VARIOUS	11,428.000	1,014,459	XXX	0
05351W 10 3	AVANGRID INC.		12/20/2016	VARIOUS	26,884.000	1,042,371	XXX	0
054937 10 7	BB&T CORP.		12/20/2016	VARIOUS	23,779.000	1,020,080	XXX	0
05561Q 20 1	BOK FINANCIAL CORP.		07/06/2016	VARIOUS	500.000	29,535	XXX	0
062540 10 9	BANK OF HAWAII CORP.		12/20/2016	VARIOUS	11,197.000	758,216	XXX	0
075887 10 9	BECTON DICKINSON AND CO.		02/04/2016	VARIOUS	2,107.000	295,056	XXX	0
081437 10 5	BEMIS COMPANY INC.		12/20/2016	VARIOUS	17,854.000	866,980	XXX	0
09253U 10 8	BLACKSTONE GROUP LP/THE.		03/04/2016	VARIOUS	1,000.000	29,145	XXX	0
093671 10 5	H & R BLOCK INC.		12/20/2016	VARIOUS	39,579.000	909,267	XXX	0
097023 10 5	BOEING CO.		12/20/2016	VARIOUS	10,660.000	1,528,406	XXX	0
099724 10 6	BORGWARNER INC.		10/18/2016	VARIOUS	3,400.000	110,032	XXX	0
109641 10 0	BRINKER INTERNATIONAL INC.		11/09/2016	VARIOUS	19,871.000	954,351	XXX	0
110394 10 3	BRISTOW GROUP INC.		08/25/2016	VARIOUS	2,100.000	30,423	XXX	0
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC.		12/20/2016	VARIOUS	14,379.000	832,551	XXX	0
12503M 10 8	CBOE HOLDINGS INC.		11/09/2016	VARIOUS	13,023.000	847,369	XXX	0
12504L 10 9	CBRE GROUP INC - A.		07/13/2016	VARIOUS	800.000	22,052	XXX	0
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.		12/20/2016	VARIOUS	16,362.000	1,175,623	XXX	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12673P 10 5	CA INC		12/20/2016	VARIOUS	32,134.000	969,223	XXX	0
14149Y 10 8	CARDINAL HEALTH INC		06/28/2016	VARIOUS	4,105.000	320,498	XXX	0
156700 10 6	CENTURYLINK INC		12/20/2016	VARIOUS	40,980.000	1,106,571	XXX	0
166764 10 0	CHEVRONTEXACO CORP		12/20/2016	VARIOUS	17,979.000	1,936,958	XXX	0
17243V 10 2	CINEMARK HOLDINGS INC		12/20/2016	VARIOUS	23,736.000	932,657	XXX	0
17275R 10 2	CISCO SYSTEMS, INC		12/20/2016	VARIOUS	64,982.000	1,757,523	XXX	0
189054 10 9	CLOROX COMPANY		12/20/2016	VARIOUS	7,432.000	915,239	XXX	0
191216 10 0	COCA-COLA COMPANY		12/20/2016	VARIOUS	43,016.000	1,864,970	XXX	0
194162 10 3	COLGATE_PALMOLIVE CO		12/20/2016	VARIOUS	4,526.000	299,948	XXX	0
200525 10 3	COMMERCE BANCSHARES INC		12/19/2016	VARIOUS	6,533.000	254,544	XXX	0
20451N 10 1	COMPASS MINERALS INTERNATIONAL INC		12/20/2016	VARIOUS	14,695.000	1,118,712	XXX	0
209115 10 4	CONSOLIDATED EDISON INC		02/24/2016	VARIOUS	5,988.000	422,752	XXX	0
237194 10 5	DARDEN RESTAURANTS INC		11/09/2016	VARIOUS	17,290.000	1,095,732	XXX	0
254687 10 6	WALT DISNEY CO		08/10/2016	VARIOUS	3,005.000	289,627	XXX	0
257559 20 3	DOMTAR CORP		12/20/2016	VARIOUS	7,614.000	303,601	XXX	0
260543 10 3	DOW CHEMICAL COMPANY		12/20/2016	VARIOUS	21,578.000	1,212,907	XXX	0
26138E 10 9	DR PEPPER SNAPPLE GROUP INC		10/28/2016	VARIOUS	3,727.000	338,979	XXX	0
26441C 20 4	DUKE ENERGY CORP		12/20/2016	VARIOUS	15,540.000	1,245,046	XXX	0
29364G 10 3	ENTERGY CORP		12/20/2016	VARIOUS	13,275.000	988,190	XXX	0
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHINGTON I		12/20/2016	VARIOUS	5,556.000	301,665	XXX	0
30224P 20 0	EXTENDED STAY AMERICA INC		12/20/2016	VARIOUS	54,906.000	857,519	XXX	0
30231G 10 2	EXXON MOBIL CORP		12/20/2016	VARIOUS	32,849.000	2,736,945	XXX	0
314211 10 3	FEDERATED INVESTORS INC		06/28/2016	VARIOUS	25,195.000	674,474	XXX	0
31847R 10 2	FIRST AMERICAN FINANCIAL		12/20/2016	VARIOUS	25,193.000	943,533	XXX	0
337932 10 7	FIRSTENERGY CORP		12/20/2016	VARIOUS	9,432.000	294,632	XXX	0
345370 86 0	FORD MOTOR CO		12/20/2016	VARIOUS	92,587.000	1,184,321	XXX	0
363576 10 9	GALLAGHER ARTHUR J & CO		08/10/2016	VARIOUS	6,160.000	253,369	XXX	0
36467W 10 9	GAMESTOP CORP		12/20/2016	VARIOUS	45,370.000	1,233,396	XXX	0
370334 10 4	GENERAL MILLS INC		12/20/2016	VARIOUS	17,435.000	1,027,822	XXX	0
372460 10 5	GENUINE PARTS CO		02/04/2016	VARIOUS	3,197.000	267,493	XXX	0
375558 10 3	GILEAD SCIENCES INC		12/20/2016	VARIOUS	4,045.000	297,501	XXX	0
391164 10 0	GREAT PLAINS ENERGY INC		11/09/2016	VARIOUS	17,574.000	489,272	XXX	0
413875 10 5	HARRIS CORP DEL		08/10/2016	VARIOUS	3,530.000	292,842	XXX	0
418056 10 7	HASBRO INC		12/20/2016	VARIOUS	3,707.000	298,982	XXX	0
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC		11/09/2016	VARIOUS	10,980.000	360,443	XXX	0
427866 10 8	HERSHEY CO		12/20/2016	VARIOUS	9,661.000	897,522	XXX	0
438516 10 6	HONEYWELL INTERNATIONAL INC		12/20/2016	VARIOUS	2,576.000	302,801	XXX	0
441593 10 0	HOULIHAN LOKEY INC		08/02/2016	VARIOUS	2,900.000	69,686	XXX	0
452308 10 9	ILLINOIS TOOL WORKS		01/07/2016	INSTINET	200.000	17,018	XXX	0
458140 10 0	INTEL CORPORATION		06/28/2016	VARIOUS	36,991.000	1,142,876	XXX	0
45866F 10 4	INTERCONTINENTAL EXCHANGE INC		12/20/2016	VARIOUS	5,175.000	297,942	XXX	0
459200 10 1	IBM CORP		12/20/2016	VARIOUS	11,678.000	1,641,569	XXX	0
460146 10 3	INTERNATIONAL PAPER COMPANY		03/10/2016	VARIOUS	14,810.000	561,057	XXX	0
460690 10 0	INTERPUBLIC GROUP OF COS INC		12/20/2016	VARIOUS	12,552.000	298,586	XXX	0
46625H 10 0	JPMORGAN CHASE & CO		12/20/2016	VARIOUS	9,480.000	628,307	XXX	0
478160 10 4	JOHNSON & JOHNSON		12/20/2016	VARIOUS	24,976.000	2,742,134	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48020Q 10 7	JONES LANG LASALLE INC		02/08/2016	WILLIAM BLAIR & CO LLC	200.000	20,950	XXX	0
482480 10 0	KLA-TENCOR CORP		12/20/2016	VARIOUS	12,358.000	921,431	XXX	0
48248M 10 2	KKR & CO LP		02/11/2016	VARIOUS	2,000.000	25,202	XXX	0
487836 10 8	KELLOGG CO		12/20/2016	VARIOUS	13,636.000	997,126	XXX	0
489170 10 0	KENNAMETAL INC		01/22/2016	INSTINET	800.000	14,231	XXX	0
49338L 10 3	KEYSIGHT TECHNOLOGIES INC		10/20/2016	VARIOUS	2,700.000	87,076	XXX	0
494368 10 3	KIMBERLY - CLARK		12/20/2016	VARIOUS	9,714.000	1,217,474	XXX	0
500255 10 4	KOHLS CORP		06/24/2016	VARIOUS	6,186.000	231,727	XXX	0
501797 10 4	L BRANDS INC		12/20/2016	VARIOUS	15,103.000	1,130,983	XXX	0
50540R 40 9	LABORATORY CORP OF AMERICA		11/02/2016	VARIOUS	300.000	35,773	XXX	0
539830 10 9	LOCKHEED MARTIN CORPORATION		12/20/2016	VARIOUS	5,956.000	1,350,941	XXX	0
553573 10 6	MSG NETWORK INC		07/26/2016	VARIOUS	2,600.000	43,643	XXX	0
55825T 10 3	MADISON SQUARE GARDEN CO		05/02/2016	VARIOUS	100.000	15,996	XXX	0
577081 10 2	MATEL INC		12/15/2016	VARIOUS	1,200.000	34,959	XXX	0
57772K 10 1	MAXIM INTERGRATED PRODUCTS		12/20/2016	VARIOUS	24,712.000	936,711	XXX	0
580135 10 1	MCDONALDS CORPORATION		12/20/2016	VARIOUS	14,086.000	1,703,699	XXX	0
58933Y 10 5	MERCK & CO INC		12/20/2016	VARIOUS	33,514.000	1,817,108	XXX	0
589400 10 0	MERCURY GENERAL CORP		12/20/2016	VARIOUS	7,931.000	423,152	XXX	0
594918 10 4	MICROSOFT CORP		11/09/2016	VARIOUS	29,040.000	1,554,822	XXX	0
61166W 10 1	MONSANTO CO		12/20/2016	VARIOUS	2,841.000	299,992	XXX	0
617700 10 9	MORNINGSTAR INC		12/21/2016	VARIOUS	4,013.000	301,143	XXX	0
620076 30 7	MOTOROLA SOLUTIONS INC		06/24/2016	VARIOUS	11,471.000	810,887	XXX	0
631103 10 8	NASDAQ INC		12/20/2016	VARIOUS	13,829.000	939,177	XXX	0
636518 10 2	NATIONAL INSTRUMENTS CORP		12/20/2016	VARIOUS	30,404.000	863,384	XXX	0
637071 10 1	NATIONAL OILWELL		11/02/2016	VARIOUS	1,000.000	29,471	XXX	0
655664 10 0	NORDSTROM INC		04/14/2016	VARIOUS	300.000	15,394	XXX	0
665859 10 4	NORTHERN TRUST		02/11/2016	VARIOUS	600.000	38,022	XXX	0
666807 10 2	NORTHROP GRUMMAN CORP		02/17/2016	VARIOUS	2,088.000	392,872	XXX	0
674599 10 5	OCCIDENTAL PETROLEUM CORP		12/20/2016	VARIOUS	16,445.000	1,194,691	XXX	0
680223 10 4	OLD REPUBLIC INTERNATIONAL CORP		12/20/2016	VARIOUS	49,701.000	911,033	XXX	0
681919 10 6	OMNICOM GROUP		11/09/2016	VARIOUS	11,811.000	920,481	XXX	0
693475 10 5	PNC FINANCIAL SERVICES GROUP INC		12/20/2016	VARIOUS	2,610.000	307,656	XXX	0
69351T 10 6	PPL CORP		12/20/2016	VARIOUS	18,291.000	633,660	XXX	0
695263 10 3	PACWEST BANCORP		03/09/2016	VARIOUS	13,888.000	487,731	XXX	0
704326 10 7	PAYCHEX INC		12/20/2016	VARIOUS	21,389.000	1,143,071	XXX	0
713448 10 8	PEPSICO INC		12/20/2016	VARIOUS	16,454.000	1,661,542	XXX	0
717081 10 3	PFIZER INC		12/20/2016	VARIOUS	67,806.000	2,130,284	XXX	0
718546 10 4	PHILLIPS 66		12/20/2016	VARIOUS	3,427.000	298,528	XXX	0
723484 10 1	PINNACLE WEST CAPITAL CORP		02/17/2016	VARIOUS	4,861.000	328,378	XXX	0
724479 10 0	PITNEY BOWES INC		12/20/2016	VARIOUS	57,954.000	978,545	XXX	0
74144T 10 8	T ROWE PRICE GROUP INC		12/20/2016	VARIOUS	12,898.000	928,053	XXX	0
742718 10 9	PROCTER & GAMBLE		12/20/2016	VARIOUS	24,727.000	2,027,653	XXX	0
743315 10 3	PROGRESSIVE CORPORATION		06/28/2016	VARIOUS	25,542.000	812,614	XXX	0
747525 10 3	QUALCOMM INC		02/01/2016	JEFFERIES & COMPANY, INC.	4,869.000	217,748	XXX	0
74834L 10 0	QUEST DIAGNOSTICS INC		12/20/2016	VARIOUS	9,417.000	701,582	XXX	0
755111 50 7	RAYTHEON CO		11/09/2016	VARIOUS	8,281.000	1,059,966	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
758766 10 9	REGAL ENTERTAINMENT GROUP		12/20/2016	VARIOUS	55,980.000	1,117,659	XXX	0
760759 10 0	REPUBLIC SERVICES INC		12/20/2016	VARIOUS	17,187.000	988,404	XXX	0
761152 10 7	RESMED INC		11/09/2016	VARIOUS	7,156.000	416,948	XXX	0
833034 10 1	SNAP-ON INC		10/18/2016	VARIOUS	100.000	14,953	XXX	0
835495 10 2	SONOCO PRODS		02/17/2016	VARIOUS	7,453.000	302,895	XXX	0
842587 10 7	SOUTHERN CO		12/20/2016	VARIOUS	28,460.000	1,401,137	XXX	0
847560 10 9	SPECTRA ENERGY CORP		08/10/2016	VARIOUS	24,956.000	740,388	XXX	0
855244 10 9	STARBUCKS CORP		12/20/2016	VARIOUS	5,199.000	301,332	XXX	0
87612E 10 6	TARGET		12/20/2016	VARIOUS	18,092.000	1,348,217	XXX	0
87901J 10 5	TEGNA INC		01/15/2016	BAIRD ROBERT W & CO INC	900.000	21,545	XXX	0
882508 10 4	TEXAS INSTRUMENTS INC		12/20/2016	VARIOUS	17,874.000	1,323,713	XXX	0
88579Y 10 1	3M CO		12/20/2016	VARIOUS	8,310.000	1,364,468	XXX	0
886547 10 8	TIFFANY AND CO		08/02/2016	VARIOUS	800.000	47,955	XXX	0
902973 30 4	U.S. BANCORP		12/20/2016	VARIOUS	26,327.000	1,377,904	XXX	0
911312 10 6	UNITED PARCEL SERVICE COMMON STK		12/20/2016	VARIOUS	12,562.000	1,282,683	XXX	0
913017 10 9	UNITED TECHNOLOGIES		02/24/2016	VARIOUS	6,626.000	586,998	XXX	0
91324P 10 2	UNITEDHEALTH GROUP IN C		06/24/2016	VARIOUS	1,976.000	239,908	XXX	0
920355 10 4	VALSPAR CORP		12/20/2016	VARIOUS	2,868.000	295,720	XXX	0
92343V 10 4	VERIZON COMMUNICATIONS COMMON STK		11/09/2016	VARIOUS	16,580.000	820,479	XXX	0
92553P 20 1	VIACOM INC		02/10/2016	INSTINET	600.000	19,577	XXX	0
931142 10 3	WALMART STORES		03/10/2016	VARIOUS	10,365.000	690,374	XXX	0
94106L 10 9	WASTE MANAGEMENT INC		12/20/2016	VARIOUS	15,273.000	984,193	XXX	0
942622 20 0	WATSCO INC		06/28/2016	VARIOUS	5,302.000	665,637	XXX	0
949746 10 1	WELLS FARGO		06/28/2016	VARIOUS	29,088.000	1,328,937	XXX	0
959802 10 9	WESTERN UNION CO		11/09/2016	VARIOUS	43,821.000	827,626	XXX	0
98389B 10 0	XCEL ENERGY INC		12/20/2016	VARIOUS	7,367.000	301,084	XXX	0
984121 10 3	XEROX CORPORATION		12/20/2016	VARIOUS	32,831.000	304,014	XXX	0
988498 10 1	YUM! BRANDS INC		12/20/2016	VARIOUS	16,906.000	1,087,038	XXX	0
98956P 10 2	ZIMMER HOLDINGS INC		12/05/2016	VARIOUS	300.000	30,678	XXX	0
G02602 10 3	AMDOCS LTD		08/10/2016	VARIOUS	5,552.000	304,870	XXX	0
N53745 10 0	LYONDELLBASELL INDUSTRIES NV		06/28/2016	VARIOUS	6,784.000	486,845	XXX	0
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD		06/28/2016	VARIOUS	13,782.000	736,074	XXX	0
G1151C 10 1	ACCENTURE PLC		11/09/2016	VARIOUS	2,789.000	297,150	XXX	0
G3223R 10 8	EVEREST RE GROUP LTD		12/20/2016	VARIOUS	4,430.000	815,380	XXX	0
G54050 10 2	LAZARD LTD-CL A	D	12/20/2016	VARIOUS	9,068.000	368,180	XXX	0
G5960L 10 3	MEDTRONIC PLC		12/20/2016	VARIOUS	19,971.000	1,478,180	XXX	0
G9319H 10 2	VALIDUS HOLDINGS LTD		12/20/2016	VARIOUS	17,836.000	819,885	XXX	0
G96629 10 3	WILLIS TOWERS WATSON PLC	D	09/29/2016	VARIOUS	400.000	48,546	XXX	0
H2906T 10 9	GARMIN LTD		12/20/2016	VARIOUS	18,967.000	784,413	XXX	0
9099999. Total - Common Stocks - Industrial and Miscellaneous						116,876,386	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
J56774 10 2	NISHI-NIPPON FINANCIAL HOLDINGS NPV	B	10/04/2016	BANK OF NEWYORK	39,000.000	405,016	XXX	0
37955M 10 8	GLOBAL INVESTMENT FUND I	B	12/28/2016	VARIOUS	15,448,561.000	1,513,962,330	XXX	0
67572X AB 0	OCTAGON DELAWARE TRUST		06/29/2016	U.S. BANK	264,376,538.000	267,500,002	XXX	0
U00448 AA 5	APOLLO LOAN TRUST		06/29/2016	U.S. BANK	266,617,619.000	267,500,002	XXX	0
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						2,049,367,350	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997.	Total - Common Stocks - Part 3					2,166,243,736	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					39,653,770	XXX	0
9799999.	Total - Common Stocks					2,205,897,506	XXX	0
9899999.	Total - Preferred and Common Stocks					2,205,897,506	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					11,641,374,834	XXX	9,786,186

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 DW 5	US TREASURY	..	05/15/2016.	MATURITY		7,700,000	7,700,000	9,121,859	7,756,450	0	(56,450)	0	(56,450)	0	7,700,000	0	0	0	279,125	05/15/2016.
0599999.	Total - Bonds - U.S. Government					7,700,000	7,700,000	9,121,859	7,756,450	0	(56,450)	0	(56,450)	0	7,700,000	0	0	0	279,125	XXX
Bonds - All Other Government																				
C76312 FC 3	PROVINCE OF QUEBEC	..	07/11/2016.	MATURITY		49,524,564	42,922,139	43,557,387	41,479,465	0	(25,090)	0	(25,090)	8,070,189	49,524,564	0	0	0	2,068,823	07/11/2016.
000000 00 0	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		128,328	125,882	125,882	0	0	0	0	0	(12,428)	128,328	0	0	0	35	11/10/2051.
J0396* AA 0	AICHI PREFECTURE	B	11/09/2016.	SINKING FUND REDEMPTION		3,283,390	2,953,043	2,953,043	2,852,168	0	0	0	0	431,222	3,283,390	0	0	0	58,515	11/09/2039.
J22712 DB 6	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,432,550	1,321,221	1,319,899	1,275,471	0	689	0	689	156,390	1,432,550	0	0	0	16,229	04/10/2041.
J22712 DC 4	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		8,554,947	7,855,352	7,941,943	7,592,155	0	(5,836)	0	(5,836)	968,628	8,554,947	0	0	0	108,665	05/10/2041.
J22712 DJ 9	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,576,054	1,452,056	1,453,566	1,402,514	0	(68)	0	(68)	173,608	1,576,054	0	0	0	18,834	05/10/2037.
J22712 DQ 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		4,499,670	4,147,566	4,212,268	4,009,860	0	(4,496)	0	(4,496)	494,306	4,499,670	0	0	0	57,070	11/10/2041.
J22712 DS 9	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		510,144	467,268	471,193	451,569	0	(300)	0	(300)	58,875	510,144	0	0	0	6,300	12/10/2041.
J26147 E8 7	JAPAN NATIONAL GOVERNMENT	B	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD.		5,561,716	5,150,657	5,181,440	5,003,821	0	(3,051)	0	(3,051)	389,591	5,390,361	0	171,355	171,355	26,790	09/20/2025.
J26147 TC 2	JAPAN NATIONAL GOVERNMENT	B	03/21/2016.	MATURITY		4,497,616	4,292,214	4,138,424	4,143,293	0	2,396	0	2,396	351,927	4,497,616	0	0	0	79,140	03/21/2016.
J26147 VF 2	JAPAN NATIONAL GOVERNMENT	B	09/20/2016.	MATURITY		12,745,098	11,159,756	13,961,765	10,958,078	0	(199,236)	0	(199,236)	1,986,256	12,745,098	0	0	0	464,339	09/20/2016.
J2615Q EV 3	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	DAIWA SECURITIES CO.,LTD.		47,673,485	46,355,910	46,358,005	44,773,108	0	(600)	0	(600)	2,716,895	47,489,403	0	184,082	184,082	121,552	09/20/2017.
J2615Q GY 5	JAPAN NATIONAL GOVERNMENT	B	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD.		5,387,614	5,150,657	5,163,842	4,979,885	0	(2,688)	0	(2,688)	387,717	5,364,914	0	22,700	22,700	10,547	12/20/2017.
J2615Q JK 2	JAPAN NATIONAL GOVERNMENT	B	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD.		4,486,014	4,292,214	4,288,995	4,144,221	0	633	0	633	322,552	4,467,406	0	18,608	18,608	5,581	03/20/2018.
J2615Q JY 2	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MITSUBISHI SECURITIES		16,825,635	16,310,413	16,319,598	15,757,366	0	(1,920)	0	(1,920)	956,263	16,711,709	0	113,926	113,926	64,152	03/20/2018.
J2615Q KK 0	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MITSUBISHI SECURITIES		64,728,678	62,666,323	62,691,742	60,537,375	0	(5,466)	0	(5,466)	3,673,722	64,205,631	0	523,047	523,047	328,640	03/20/2018.
J2615Q LA 1	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MITSUBISHI SECURITIES		41,719,682	40,346,811	40,460,486	39,023,420	0	(22,995)	0	(22,995)	2,369,120	41,369,544	0	350,138	350,138	166,306	06/20/2018.
J2615Q LQ 6	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	SMBC NIKKO SECURITIES AMERICA, INC.		9,749,864	9,442,871	9,445,042	9,121,395	0	(457)	0	(457)	553,515	9,674,453	0	75,411	75,411	29,192	06/20/2018.
J2615Q MN 2	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	SMBC NIKKO SECURITIES AMERICA, INC.		53,240,172	51,506,567	51,662,031	49,829,291	0	(31,293)	0	(31,293)	3,025,239	52,823,237	0	416,935	416,935	202,587	09/20/2018.
J26161 2R 9	JAPAN NATIONAL GOVERNMENT	B	09/20/2016.	MATURITY		32,352,941	28,328,612	28,410,576	27,372,260	0	(12,568)	0	(12,568)	4,993,249	32,352,941	0	0	0	124,074	09/20/2016.
J26161 4W 6	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MITSUBISHI SECURITIES		7,916,771	7,725,985	7,746,459	7,465,917	0	(4,128)	0	(4,128)	453,241	7,915,030	0	1,741	1,741	31,846	12/20/2016.
J26161 M6 3	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MIZUHO SECURITIES		64,365,210	59,232,552	62,884,866	59,760,772	0	(502,309)	0	(502,309)	3,651,438	62,909,901	0	1,455,309	1,455,309	1,009,556	03/20/2021.
J26161 N8 8	JAPAN NATIONAL GOVERNMENT	B	03/20/2016.	MATURITY		5,397,140	5,150,657	5,174,865	4,975,790	0	(1,122)	0	(1,122)	422,472	5,397,140	0	0	0	16,191	03/20/2016.
J26161 V6 3	JAPAN NATIONAL GOVERNMENT	B	06/20/2016.	MATURITY		19,096,725	17,168,856	17,192,326	16,584,663	0	(2,464)	0	(2,464)	2,514,526	19,096,725	0	0	0	38,193	06/20/2016.
J2761L BE 7	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,055,274	968,581	963,157	934,798	0	785	0	785	119,691	1,055,274	0	0	0	11,658	02/10/2043.
J2761L CM 8	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		4,212,253	3,875,354	3,875,354	3,742,973	0	0	0	0	469,280	4,212,253	0	0	0	49,259	12/10/2043.
J2761L CN 6	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		2,327,894	2,152,545	2,152,545	2,079,015	0	0	0	0	248,879	2,327,894	0	0	0	25,806	05/10/2040.
J2761L CQ 9	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		2,394,323	2,199,648	2,199,648	2,124,509	0	0	0	0	269,814	2,394,323	0	0	0	26,952	11/10/2040.
J2761L CR 7	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		716,595	660,743	660,743	638,173	0	0	0	0	78,422	716,595	0	0	0	8,496	02/10/2044.
J2761L EE 4	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		3,640,741	3,334,793	3,334,793	3,220,877	0	0	0	0	419,864	3,640,741	0	0	0	40,607	11/10/2044.
J2S39K BM 7	JAPAN NATIONAL GOVERNMENT	B	12/02/2016.	MITSUBISHI SECURITIES		13,194,090	12,876,642	12,861,911	12,433,926	0	3,060	0	3,060	754,342	13,191,328	0	2,762	2,762	39,807	12/20/2016.
J2S39K BT 2	JAPAN NATIONAL GOVERNMENT	B	12/01/2016.	DAIWA SECURITIES CO.,LTD.		10,508,366	10,301,313	10,349,421	9,961,320	0	(10,058)	0	(10,058)	542,211	10,493,473	0	14,893	14,893	40,391	03/20/2017.
J2S39K CC 8	JAPAN NATIONAL GOVERNMENT	B	12/01/2016.	MIZUHO SECURITIES		32,390,122	31,762,383	31,762,675	30,677,813	0	(194)	0	(194)	1,668,126	32,345,745	0	44,377	44,377	83,027	03/20/2017.
J2S39K CW 4	JAPAN NATIONAL GOVERNMENT	B	12/01/2016.	SMBC		66,610,123	65,241,652	65,274,719	63,022,674	0	(6,631)	0	(6,631)	3,427,246	66,443,290	0	166,833	166,833	133,728	06/20/2017.
J2S39K JA 5	JAPAN NATIONAL GOVERNMENT	B	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD.		5,557,641	5,150,657	5,141,180	4,966,151	0	903	0	903	386,520	5,353,574	0	204,067	204,067	21,095	06/20/2025.
J2S39K LN 4	JAPAN NATIONAL GOVERNMENT	B	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD.		1,837,498	1,716,886	1,715,718	1,657,113	0	107	0	107	128,982	1,786,202	0	51,296	51,296	5,274	12/20/2025.
J2S619 CE 0	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		796,983	748,905	792,662	0	0	(315)	0	(315)	(85,795)	796,983	0	0	0	650	02/10/2048.
J2S619 CQ 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		78,350	76,856	80,084	0	0	0	0	0	(6,321)	78,350	0	0	0	67	04/10/2048.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
J2S619 CT 7	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,870,413	1,719,461	1,791,614	0	0	(1,520)	0	(1,520)	(192,602)	1,870,413	0	0	0	2,974	05/10/2048.
J2S619 CW 0	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,222,777	1,146,837	1,215,780	0	0	(549)	0	(549)	(133,484)	1,222,777	0	0	0	1,859	06/10/2048.
J2S619 DU 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		751,485	688,900	718,179	0	0	(716)	0	(716)	(78,177)	751,485	0	0	0	1,191	02/10/2049.
J2S619 EG 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,026,712	939,780	974,834	0	0	(659)	0	(659)	(87,915)	1,026,712	0	0	0	1,435	10/10/2049.
J2S619 EN 8	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		2,227,788	2,039,660	2,088,000	0	0	(937)	0	(937)	(160,110)	2,227,788	0	0	0	2,412	01/10/2050.
J2S619 EP 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		265,249	260,194	264,518	0	0	0	0	0	(13,271)	265,249	0	0	0	127	02/10/2050.
J2S619 ES 7	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		44,342	43,497	44,646	0	0	0	0	0	(2,533)	44,342	0	0	0	26	05/10/2050.
J2S619 EX 6	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		6,910,495	6,200,361	6,485,577	0	0	(7,474)	0	(7,474)	(423,444)	6,910,495	0	0	0	17,599	06/10/2050.
J2S619 GF 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		361,894	339,514	352,144	0	0	(33)	0	(33)	(31,581)	361,894	0	0	0	341	02/10/2051.
J2S619 GK 2	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,580,964	1,421,753	1,457,642	0	0	(570)	0	(570)	(25,210)	1,580,964	0	0	0	2,544	03/10/2051.
J2S619 GL 0	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		424,930	383,793	391,874	0	0	(96)	0	(96)	(17,925)	424,930	0	0	0	528	04/10/2051.
J2S619 GN 6	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		1,635,455	1,526,174	1,542,545	0	0	(241)	0	(241)	(98,826)	1,635,455	0	0	0	1,604	05/10/2051.
J2S619 GQ 9	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		2,458,859	2,205,537	2,207,488	0	0	(31)	0	(31)	108,535	2,458,859	0	0	0	2,780	06/10/2051.
J2S619 GT 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		2,222,528	2,010,336	2,009,955	0	0	4	0	4	5,982	2,222,528	0	0	0	1,493	07/10/2051.
J5901# AA 3	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2	B	12/20/2016.	MBS PAYDOWN		2,135,038	1,974,086	1,972,112	1,904,364	0	2,566	0	2,566	228,108	2,135,038	0	0	0	29,877	10/31/2045.
J9442# AA 1	URA TRUST CERTIFICATE C	B	12/29/2016.	SECURITY CALLED BY ISSUER at 100.000		35,414,204	32,660,271	31,249,348	31,393,789	0	53,770	0	53,770	3,850,771	35,298,330	0	115,874	115,874	440,429	04/30/2018.
J97360 LG 4	YOKOHAMA CITY	B	09/25/2016.	SINKING FUND REDEMPTION		937,895	860,160	858,439	829,584	0	1,342	0	1,342	106,969	937,895	0	0	0	15,101	03/25/2039.
Z9224G 5N 3	JAPAN HOUSING FINANCE AGENCY	B	12/09/2016.	MBS PAYDOWN		58,629	55,241	54,523	0	0	7	0	7	(2,478)	58,629	0	0	0	14	08/10/2051.
1099999.	Total - Bonds - All Other Government					672,123,918	633,068,095	639,959,471	593,080,936	0	(789,849)	0	(789,849)	50,562,583	668,190,564	0	3,933,354	3,933,354	6,062,308	XXX
Bonds - U.S. States, Territories and Possessions																				
745145 ZH 8	PUERTO RICO COMMONWEALTH		06/29/2016.	CITIGROUP GLOBAL MARKETS		399,800	400,000	445,500	404,229	0	(4,205)	0	(4,205)	0	400,024	0	(224)	(224)	21,939	07/01/2016.
74514L PX 9	PUERTO RICO COMMONWEALTH		05/06/2016.	CITIGROUP GLOBAL MARKETS		189,313	325,000	197,028	197,028	0	0	0	0	0	197,028	0	(7,716)	(7,716)	13,993	07/01/2034.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					589,113	725,000	642,528	601,257	0	(4,205)	0	(4,205)	0	597,052	0	(7,940)	(7,940)	35,932	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
47809@ AA 0	JOHN SEVIER HOLDCO LLC		07/15/2016.	SINKING FUND REDEMPTION		427,005	427,005	427,005	427,005	0	0	0	0	0	427,005	0	0	0	22,870	01/15/2042.
48730P AB 6	KEENAN DEVELOP		07/01/2016.	SINKING FUND REDEMPTION		524,667	524,667	577,305	525,907	0	(1,241)	0	(1,241)	0	524,667	0	0	0	31,237	07/15/2028.
54438E JV 1	CITY OF LOS ANGELES CA REDEV AGENCY		09/06/2016.	BANK OF NEWYORK		15,420,000	15,420,000	15,666,720	15,442,108	0	(22,108)	0	(22,108)	0	15,420,000	0	0	0	1,047,496	09/01/2036.
935341 XW 2	WARREN MICHIGAN CONSOLIDATED SCHOOL DIST		05/02/2016.	SECURITY CALLED BY ISSUER at 103.000		9,774,700	9,490,000	9,697,641	9,596,117	0	(7,201)	0	(7,201)	0	9,588,917	0	185,783	185,783	317,915	05/01/2035.
04780E AB 3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV		02/01/2016.	SINKING FUND REDEMPTION		490,000	490,000	449,673	491,472	0	16	0	16	(94,708)	490,000	94,708	0	94,708	16,844	02/01/2021.
313586 UV 9	FEDERAL NATIONAL MTG ASSN		03/10/2016.	MATURITY		7,000,000	7,000,000	7,527,450	7,009,571	0	(9,571)	0	(9,571)	(917,237)	7,000,000	917,237	0	917,237	287,000	03/10/2016.
31359F F5 2	FNR 1993-255 E		12/01/2016.	MBS PAYDOWN		51,047	51,047	47,378	50,855	0	192	0	192	(5,593)	51,047	5,593	0	5,593	2,021	12/25/2023.
31393D 3T 6	FNR 2003-78 B		12/01/2016.	MBS PAYDOWN		613,282	613,282	561,153	610,176	0	3,106	0	3,106	(64,728)	613,282	64,728	0	64,728	15,285	08/25/2023.
31393P D6 8	FHR 2595 DC		12/01/2016.	MBS PAYDOWN		1,059,235	1,059,235	972,180	1,053,749	0	5,486	0	5,486	(107,358)	1,059,235	107,358	0	107,358	27,882	04/15/2023.
31394Y 3Z 5	FHR 2794 B		12/01/2016.	MBS PAYDOWN		155,786	155,786	137,141	155,511	0	275	0	275	(16,921)	155,786	16,921	0	16,921	3,224	05/15/2034.
31396G L8 2	FHR 3101 PE		12/01/2016.	MBS PAYDOWN		737,276	737,276	716,540	736,576	0	700	0	700	(77,866)	737,276	77,866	0	77,866	22,046	01/15/2036.
31396G S8 5	FHR 3098 KG		12/01/2016.	MBS PAYDOWN		895,683	895,683	873,851	894,273	0	1,411	0	1,411	(90,011)	895,683	90,011	0	90,011	27,051	01/15/2036.
544358 VB 7	LA CALIFORNIA CTFS		04/01/2016.	SINKING FUND REDEMPTION		445,000	445,000	433,344	444,979	0	21	0	21	(57,828)	445,000	57,828	0	57,828	16,131	04/01/2029.
935341 XV 4	WARREN MICH CONS SCH DIST		05/02/2016.	SECURITY CALLED BY ISSUER at 103.000		10,655,350	10,345,000	10,573,418	10,461,232	0	(7,920)	0	(7,920)	(851,628)	10,453,312	851,628	202,038	1,053,666	336,213	05/01/2030.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					48,249,031	47,653,981	48,660,799	47,899,531	0	(36,834)	0	(36,834)	(2,283,878)	47,861,210	2,283,878	387,821	2,671,699	2,173,215	XXX
Bonds - Industrial and Miscellaneous																				
00248* AB 8	AWP INC TERM LOAN		10/03/2016.	VARIOUS		26,676	26,676	26,409	26,425	0	16	0	16	0	26,440	0	235	235	855	06/05/2021.
00248* AC 6	AWP INC REVOLVER		11/23/2016.	VARIOUS		34,947	34,947	34,947	0	0	0	0	0	0	34,947	0	0	0	2,967	06/05/2020.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00889@ AB 0	AIM GROUP USA INC TERM LOAN		09/30/2016.	VARIOUS		140,665	140,665	137,149	0	0	177	0	177	0	137,326	0	3,339	3,339	2,356	02/02/2022.
02076* AA 3	ALPHA MEDIA LLC TERM LOAN		12/30/2016.	VARIOUS		443,894	443,894	421,699	0	0	0	0	0	0	421,699	0	22,195	22,195	16,419	02/25/2022.
03235M AA 0	AMTRAK/PENN STATION LEASE		12/15/2016.	SINKING FUND REDEMPTION		1,675,098	1,675,098	2,033,519	1,704,992	0	(29,894)	0	(29,894)	0	1,675,098	0	0	0	120,259	06/15/2017.
03635U AB 6	ANSIRA PARTNERS INC TERM LOAN		12/30/2016.	VARIOUS		8,923,279	8,923,279	8,834,046	8,837,037	0	14,766	0	14,766	0	8,851,802	0	71,476	71,476	560,845	10/15/2020.
04014@ AB 0	ARGON MEDICAL DEVICES INC TERM LOAN		12/30/2016.	VARIOUS		405,113	405,113	401,062	0	0	456	0	456	0	401,518	0	3,595	3,595	15,543	12/23/2021.
05205# AB 4	AURORA PARTS & ACCESSORIES LLC TERM LOAN		09/30/2016.	VARIOUS		75,067	75,067	74,316	74,354	0	55	0	55	0	74,409	0	658	658	2,457	08/17/2021.
056037 AD 6	BVPS II FUNDING CORP		10/14/2016.	VARIOUS		621,000	621,000	623,739	621,457	0	(330)	0	(330)	0	621,127	0	(127)	(127)	36,227	06/01/2017.
086582 A* 4	BESTOP INC TERM LOAN		09/30/2016.	VARIOUS		142,551	142,551	140,413	140,521	0	145	0	145	0	140,666	0	1,885	1,885	5,552	07/30/2021.
086582 A@ 2	BESTOP INC REVOLVER		09/20/2016.	VARIOUS		95,034	95,034	95,034	95,034	0	0	0	0	0	95,034	0	0	0	8,679	07/30/2020.
09625@ AA 2	BLUEPAY PROCESSING LLC TERM LOAN		10/03/2016.	VARIOUS		11,227	11,227	11,143	0	0	5	0	5	0	11,148	0	80	80	230	08/30/2021.
111320 AH 0	BROADCOM CORP		01/07/2016.	TENDER		9,800,000	10,000,000	9,979,500	9,982,010	0	154	0	154	0	9,982,163	0	(182,163)	(182,163)	175,972	08/01/2024.
13342B AD 7	CAMERON INTERNATIONAL CORP		04/07/2016.	TENDER		12,467,400	10,000,000	11,406,300	11,293,962	0	(7,454)	0	(7,454)	0	11,286,509	0	1,180,892	1,180,892	509,444	07/15/2038.
14441@ AC 0	CARR MANAGEMENT INC TERM LOAN		04/18/2016.	GOLDMAN SACHS		137,723	137,723	137,035	137,066	0	35	0	35	0	137,100	0	623	623	2,703	10/22/2020.
14726@ AA 0	CASCADE DRILLING LP TERM LOAN		10/04/2016.	VARIOUS		57,043	57,043	56,472	56,472	0	0	0	0	0	56,472	0	570	570	1,416	02/20/2021.
14726@ AB 8	CASCADE DRILLING LP REVOLVER		12/05/2016.	VARIOUS		413,795	413,795	413,795	397,728	0	0	0	0	0	413,795	0	0	0	9,798	02/20/2020.
16280V AF 5	CHECKERS DRIVE-IN RESTAURANTS INC TERM L		12/30/2016.	VARIOUS		1,600,068	1,600,068	1,584,068	0	0	1,759	0	1,759	0	1,585,826	0	14,242	14,242	62,787	01/05/2022.
166764 AB 6	CHEVRON CORP		05/09/2016.	J P MORGAN		14,963,700	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(36,300)	(36,300)	154,056	12/05/2022.
19075Q AB 8	COBANK ACB		04/15/2016.	SECURITY CALLED BY ISSUER at 100.000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	787,500	04/16/2018.
21079T AA 6	CONTINENTAL AIRLINES 2009-1		07/08/2016.	VARIOUS		6,217,263	6,217,263	6,963,580	6,337,252	0	(119,989)	0	(119,989)	0	6,217,263	0	0	0	546,484	07/08/2016.
22005# AA 3	CORPORATE VISIONS INC TERM LOAN		12/30/2016.	VARIOUS		94,111	94,111	93,170	93,239	0	72	0	72	0	93,311	0	800	800	3,404	05/29/2021.
23242V AB 7	CWD LLC TERM LOAN		10/03/2016.	VARIOUS		175,001	175,001	174,126	0	0	48	0	48	0	174,174	0	827	827	2,640	04/29/2019.
23242V AC 5	CWD LLC REVOLVER		12/08/2016.	VARIOUS		433,335	433,335	433,335	0	0	0	0	0	0	433,335	0	0	0	18,890	04/29/2019.
24531H AB 6	DEL REAL LLC REVOLVER		11/04/2016.	GOLDMAN SACHS		11,180	11,180	11,180	0	0	0	0	0	0	11,180	0	0	0	0	10/07/2021.
25468P CW 4	WALT DISNEY COMPANY		12/07/2016.	VARIOUS		7,916,720	8,000,000	7,938,560	7,955,959	0	5,603	0	5,603	0	7,961,562	0	(44,842)	(44,842)	193,744	12/01/2022.
26376* AA 9	DUBOIS CHEMICALS INC TERM LOAN		10/03/2016.	VARIOUS		64,286	64,286	63,643	0	0	96	0	96	0	63,738	0	547	547	1,356	12/20/2018.
26377R AC 4	DUBOIS CHEMICALS INC TERM LOAN		10/03/2016.	VARIOUS		15,555	15,555	15,400	15,423	0	17	0	17	0	15,440	0	116	116	391	12/20/2018.
26859# AA 1	E+ HEALTHCARE LLC TERM LOAN		12/30/2016.	VARIOUS		226,769	226,769	224,501	0	0	257	0	257	0	224,758	0	2,011	2,011	6,165	01/12/2021.
26859# AB 9	E+ HEALTHCARE LLC REVOLVER		12/30/2016.	GOLDMAN SACHS		48,214	48,214	48,214	0	0	0	0	0	0	48,214	0	0	0	615	01/12/2021.
26875@ AB 1	EXPRESS OIL CHANGE DDTL		05/04/2016.	VARIOUS		936,659	936,659	936,659	936,659	0	0	0	0	0	936,659	0	0	0	36,306	12/11/2017.
26875@ AC 9	EXPRESS OIL CHANGE TERM LOAN		12/30/2016.	VARIOUS		123,141	123,141	121,910	122,265	0	276	0	276	0	122,541	0	600	600	6,352	12/11/2017.
26875@ AD 7	EXPRESS OIL CHANGE REVOLVER		04/20/2016.	GOLDMAN SACHS		13,902	13,902	13,902	0	0	0	0	0	0	13,902	0	0	0	464	12/11/2017.
27786@ AA 9	EATING RECOVERY CENTER LLC TERM LOAN		10/03/2016.	VARIOUS		28,530	28,530	28,245	28,260	0	31	0	31	0	28,291	0	240	240	684	12/28/2018.
29338* AA 0	ENHANCED CAPITAL MISSISSIPPI FUND LLC NO		07/30/2016.	SINKING FUND REDEMPTION		95,917	95,917	95,917	95,917	0	0	0	0	0	95,917	0	0	0	0	03/01/2020.
29364D AK 6	ENTERGY ARKANSAS INC		07/18/2016.	BANK OF NEWYORK		19,000,000	19,000,000	18,985,150	18,988,558	0	177	0	177	0	18,988,734	0	11,266	11,266	865,376	11/01/2034.
30048# AA 5	EVESTMENT INC TERM LOAN		09/30/2016.	VARIOUS		164,044	164,044	163,224	163,268	0	54	0	54	0	163,322	0	722	722	5,098	08/28/2021.
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.		12/02/2016.	VARIOUS		23,659,947	21,719,238	21,719,238	21,719,238	0	0	0	0	0	21,719,238	0	1,940,709	1,940,709	2,259,014	07/10/2018.
34418@ AA 1	FOCUSVISION WORLDWIDE INC TERM LOAN		09/30/2016.	VARIOUS		40,056	40,056	39,656	39,656	0	0	0	0	0	39,656	0	401	401	1,058	12/12/2022.
36637# AA 9	THE GARRETSON RESOLUTION GROUP INC REVOL		12/14/2016.	VARIOUS		39,439	39,439	39,439	33,805	0	0	0	0	0	39,439	0	0	0	317	05/22/2020.
36637# AB 7	THE GARRETSON RESOLUTION GROUP TERM LOAN.		09/30/2016.	VARIOUS		61,271	61,271	60,659	60,700	0	41	0	41	0	60,740	0	531	531	3,891	05/22/2021.
369550 AU 2	GENERAL DYNAMICS CORP		12/06/2016.	MERRILL LYNCH		9,875,900	10,000,000	9,946,900	9,962,073	0	4,835	0	4,835	0	9,966,907	0	(91,007)	(91,007)	240,000	11/15/2022.
38073# AA 6	GOLD STAR FOODS INC TERM LOAN		10/31/2016.	VARIOUS		32,989	32,989	32,660	0	0	34	0	34	0	32,694	0	296	296	655	04/11/2019.
38480G AB 9	GRAKON HOLDINGS LLC REVOLVER		12/06/2016.	VARIOUS		177,541	177,541	177,541	0	0	0	0	0	0	177,541	0	0	0	844	11/25/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38480G AC 7	GRAKON HOLDINGS LLC TERM LOAN		10/03/2016.	VARIOUS		301,819	301,819	300,310	300,322	0	78	0	78	0	300,400	0	1,419	1,419	6,376	11/25/2021.
39121J AG 5	GREAT RIVER ENERGY		07/01/2016.	SINKING FUND REDEMPTION		536,813	536,813	484,801	536,637	0	175	0	175	0	536,813	0	0	0	38,828	07/01/2038.
44135W AC 9	INTERSTATE HOTELS & RESORTS INC TERM LOA		10/03/2016.	VARIOUS		23,760	23,760	23,523	0	0	12	0	12	0	23,535	0	225	225	520	05/03/2022.
458140 AM 2	INTEL CORP		12/07/2016.	WELLS FARGO SECURITIES LLC		20,135,000	20,000,000	19,914,600	19,938,270	0	7,732	0	7,732	0	19,946,001	0	188,999	188,999	535,500	12/15/2022.
47630* AC 3	JENSEN HUGHES INC TERM LOAN		12/29/2016.	VARIOUS		81,498	81,498	80,683	80,688	0	73	0	73	0	80,761	0	737	737	3,137	12/04/2021.
47630* AD 1	JENSEN HUGHES INC DDTL		12/29/2016.	VARIOUS		4,759	4,759	4,759	0	0	0	0	0	0	4,759	0	0	0	128	12/04/2021.
47630* AE 9	JENSEN HUGHES INC INCREMENTAL TERM LOAN		12/29/2016.	VARIOUS		5,501	5,501	5,501	0	0	0	0	0	0	5,501	0	0	0	0	12/04/2021.
49381D AB 3	KIDKRAFT INC REVOLVER		12/29/2016.	VARIOUS		571,965	571,965	571,965	0	0	0	0	0	0	571,965	0	0	0	3,156	09/30/2021.
49381D AC 1	KIDKRAFT INC TERM LOAN		12/30/2016.	GOLDMAN SACHS		23,832	23,832	23,594	0	0	8	0	8	0	23,602	0	230	230	0	09/30/2021.
50184@ AA 9	LD INTERMEDIATE HOLDINGS INC TERM LOAN		12/09/2016.	VARIOUS		4,218,145	4,218,145	4,175,964	0	0	5,327	0	5,327	0	4,181,291	0	36,854	36,854	223,496	12/22/2021.
52109# AC 1	LAZER SPOT INC TERM LOAN		09/30/2016.	VARIOUS		24,008	24,008	23,768	23,787	0	10	0	10	0	23,797	0	211	211	512	02/09/2021.
52109# AD 9	LAZER SPOT INC REVOLVER		09/27/2016.	VARIOUS		92,076	92,076	92,076	52,290	0	0	0	0	0	92,076	0	0	0	5,930	02/09/2021.
52109# AE 7	LAZER SPOT INC DDTL		09/30/2016.	VARIOUS		938	938	938	938	0	0	0	0	0	938	0	0	0	43	02/09/2021.
53630F AB 9	LIPARI FOODS OPERATING COMPANY REVOLVER		12/28/2016.	GOLDMAN SACHS		108,542	108,542	108,542	0	0	0	0	0	0	108,542	0	0	0	0	10/14/2021.
54316@ AA 2	LONG'S DRUGS INC TERM LOAN		10/04/2016.	VARIOUS		56,738	56,738	56,455	0	0	10	0	10	0	56,465	0	274	274	1,047	08/19/2021.
55368* AB 6	MSHC INC TERM LOAN		07/19/2016.	VARIOUS		1,979,174	1,979,174	1,959,382	1,961,486	0	3,270	0	3,270	0	1,964,756	0	14,418	14,418	84,806	09/30/2018.
56625# AA 1	MARCO INC TERM LOAN		10/03/2016.	VARIOUS		49,528	49,528	49,033	49,041	0	38	0	38	0	49,079	0	449	449	1,625	10/30/2021.
56625# AB 9	MARCO INC DDTL		10/03/2016.	VARIOUS		5,503	5,503	5,503	0	0	0	0	0	0	5,503	0	0	0	159	10/30/2021.
56625# AC 7	MARCO INC REVOLVER		11/23/2016.	GOLDMAN SACHS		863,700	863,700	863,700	643,574	0	0	0	0	0	863,700	0	0	0	3,438	10/30/2020.
577778 BD 4	MAY DEPARTMENT STORES CO		08/15/2016.	SECURITY CALLED BY ISSUER at 100.000		17,000,000	17,000,000	16,905,990	16,922,825	0	962	0	962	0	16,923,787	0	76,213	76,213	1,338,750	08/15/2036.
589497 AA 4	MEREY SWEENY LP		12/18/2016.	SINKING FUND REDEMPTION		1,044,894	1,044,894	1,197,480	1,060,880	0	(15,986)	0	(15,986)	0	1,044,894	0	0	0	69,853	12/18/2019.
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2016.	SINKING FUND REDEMPTION		1,629,450	1,629,450	1,629,450	1,629,450	0	0	0	0	0	1,629,450	0	0	0	73,325	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC		06/30/2016.	SINKING FUND REDEMPTION		276,128	276,128	276,128	276,128	0	0	0	0	0	276,128	0	0	0	8,284	06/30/2032.
65531@ AA 7	NOMACORC TERM LOAN		09/30/2016.	VARIOUS		45,975	45,975	45,515	45,585	0	27	0	27	0	45,613	0	362	362	1,113	01/05/2021.
65531@ AB 5	NOMACORC REVOLVER		09/30/2016.	VARIOUS		224,127	224,127	224,127	224,127	0	0	0	0	0	224,127	0	0	0	9,959	01/05/2020.
68218X AC 6	ON LOCATION EVENTS, LLC TERM LOAN		12/05/2016.	GOLDMAN SACHS		519,257	519,257	514,065	0	0	94	0	94	0	514,159	0	5,098	5,098	0	09/29/2021.
713448 CG 1	PEPSICO INC		02/19/2016.	GOLDMAN SACHS		8,175,200	8,000,000	7,992,320	7,994,292	0	106	0	106	0	7,994,398	0	180,802	180,802	105,722	03/01/2023.
71949@ AB 9	PHYSIOTHERAPY CORP TERM LOAN		03/04/2016.	VARIOUS		5,438,293	5,438,293	5,411,102	5,412,941	0	671	0	671	0	5,413,612	0	24,681	24,681	78,929	04/30/2021.
73931N AG 5	POWER SERVICES HOLDING COMPANY REVOLVER		10/28/2016.	BANK OF NEWYORK		23,938	23,938	23,938	0	0	0	0	0	0	23,938	0	0	0	216	08/25/2021.
73931N AH 3	POWER SERVICES HOLDING COMPANY TERM LOAN		10/03/2016.	BANK OF NEWYORK		71,813	71,813	71,095	0	0	12	0	12	0	71,107	0	707	707	0	08/25/2021.
74036Y AB 4	PRECYSE SOLUTIONS LLC TERM LOAN		04/20/2016.	VARIOUS		7,782,859	7,782,859	7,705,030	7,708,282	0	2,725	0	2,725	0	7,711,007	0	71,851	71,851	214,077	07/30/2022.
740816 AB 9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		04/01/2016.	SECURITY CALLED BY ISSUER at 100.000		10,000,000	10,000,000	9,983,300	9,984,769	0	83	0	83	0	9,984,851	0	15,149	15,149	315,000	10/01/2037.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP		07/01/2016.	SINKING FUND REDEMPTION		1,167,450	1,167,450	1,287,312	1,169,974	0	(2,524)	0	(2,524)	0	1,167,450	0	0	0	82,604	01/01/2021.
755920 AD 7	ROCS SERIES BLS-1998-1		07/15/2016.	SINKING FUND REDEMPTION		1,469,028	1,469,028	1,315,679	1,459,156	0	9,873	0	9,873	0	1,469,028	0	0	0	69,715	01/15/2018.
78652@ AC 9	SAFEWORKS LLC TERM LOAN		11/07/2016.	VARIOUS		3,546,606	3,546,606	3,522,962	3,525,267	0	4,235	0	4,235	0	3,529,502	0	17,104	17,104	201,154	07/31/2019.
80372@ AB 6	SARNOVA HC LLC TERM LOAN		10/03/2016.	VARIOUS		61,195	61,195	60,583	0	0	42	0	42	0	60,625	0	570	570	1,320	01/28/2022.
827048 AR 0	SILGAN HOLDINGS INC		06/15/2016.	MERRILL LYNCH		2,070,000	2,000,000	2,065,000	2,060,895	0	(7,410)	0	(7,410)	0	2,053,485	0	16,515	16,515	97,472	02/01/2022.
828807 CA 3	SIMON PROPERTY GROUP LP		12/19/2016.	BANK OF NEWYORK		51,742,953	43,138,000	49,281,797	45,608,121	0	(730,065)	0	(730,065)	0	44,878,057	0	6,864,896	6,864,896	5,432,153	04/01/2019.
83285# AA 6	SMYTH COMPANIES LLC REVOLVER		12/27/2016.	VARIOUS		624,163	624,163	624,163	497,565	0	0	0	0	0	624,163	0	0	0	11,007	09/25/2020.
83285# AB 4	SMYTH COMPANIES LLC TERM LOAN		12/30/2016.	VARIOUS		187,031	187,031	186,095	186,129	0	99	0	99	0	186,228	0	802	802	8,617	09/25/2020.
843646 AG 5	SOUTHERN POWER COMPANY		12/16/2016.	BANK OF NEWYORK		9,500,000	9,500,000	9,656,940	9,517,859	0	(17,859)	0	(17,859)	0	9,500,000	0	0	0	657,776	11/15/2036.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
844741 AM 0	SOUTHWEST AIRLINES CO.	..	07/01/2016.	VARIOUS		164,779	164,779	187,223	165,967	0	(1,189)	0	(1,189)	0	164,779	0	0	0	9,262	07/01/2016.
844741 AU 2	SOUTHWEST AIRLINES CO.	..	01/02/2016.	VARIOUS		511,207	511,207	572,552	511,207	0	0	0	0	0	511,207	0	0	0	20,448	01/02/2021.
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER	..	12/30/2016.	GOLDMAN SACHS		107,143	107,143	107,143	0	0	0	0	0	0	107,143	0	0	0	0	12/22/2020.
84763* AB 7	SPECTRUM ACQUISITION LLC DDTL	..	10/03/2016.	BANK OF NEWYORK		2,718	2,718	2,718	0	0	0	0	0	0	2,718	0	0	0	15	12/22/2021.
84763* AC 5	SPECTRUM ACQUISITION LLC TERM LOAN	..	10/03/2016.	VARIOUS		97,492	97,492	96,517	0	0	71	0	71	0	96,588	0	904	904	2,498	12/22/2021.
87282# AB 8	TIDEL ENGINEERING LP TERM LOAN	..	12/30/2016.	VARIOUS		63,194	63,194	62,562	0	0	61	0	61	0	62,623	0	571	571	1,859	02/26/2021.
88037E AJ 0	TENNECO INC.	..	05/11/2016.	J P MORGAN		3,127,500	3,000,000	3,142,500	3,133,347	0	(6,166)	0	(6,166)	0	3,127,182	0	318	318	67,635	12/15/2024.
88635G AD 4	TIDEL ENGINEERING TERM LOAN	..	12/30/2016.	GOLDMAN SACHS		8,816	8,816	8,728	0	0	3	0	3	0	8,731	0	86	86	0	02/26/2021.
89049# AA 0	TOOLING ACQUISITION TECHNICS IND TERM LO	..	12/30/2016.	VARIOUS		58,963	58,963	58,373	58,392	0	52	0	52	0	58,444	0	519	519	2,030	09/21/2021.
89049# AB 8	TOOLING ACQUISITION TECHNICS IND REVOLVE	..	12/02/2016.	VARIOUS		323,344	323,344	323,344	323,344	0	0	0	0	0	323,344	0	0	0	15,718	09/21/2021.
91802M AA 8	UTILITY CONTRACT FUNDING LLC	..	08/01/2016.	VARIOUS		3,791,710	3,774,783	3,772,707	3,774,781	0	1	0	1	0	3,774,783	0	16,927	16,927	187,458	10/01/2016.
92659# AA 5	CUSTOM WINDOW SYSTEMS INC REVOLVER	..	06/09/2016.	VARIOUS		144,614	144,614	144,614	144,614	0	0	0	0	0	144,614	0	0	0	5,169	07/31/2019.
92659# AB 3	CUSTOM WINDOW SYSTEMS INC TERM LOAN	..	10/03/2016.	VARIOUS		116,871	116,871	114,825	114,996	0	181	0	181	0	115,176	0	1,694	1,694	3,018	07/31/2019.
95613# AA 3	WEST STAR AVIATION INC TERM LOAN	..	10/03/2016.	VARIOUS		111,747	111,747	110,629	0	0	28	0	28	0	110,658	0	1,089	1,089	1,645	04/28/2022.
97348@ AD 7	WINDOW PRODUCTS INC TERM LOAN	..	10/03/2016.	VARIOUS		168,161	168,161	166,479	0	0	0	0	0	0	166,479	0	1,682	1,682	4,109	02/01/2022.
97348@ AE 5	WINDOW PRODUCTS INC REVOLVER	..	12/30/2016.	GOLDMAN SACHS		83,280	83,280	83,280	0	0	0	0	0	0	83,280	0	0	0	0	02/01/2021.
98157# AA 9	WORLDWIDE EXPRESS OPERATIONS LLC TERM LO	..	10/03/2016.	VARIOUS		17,256	17,256	17,083	17,095	0	23	0	23	0	17,117	0	139	139	946	07/31/2019.
98157# AB 7	WORLDWIDE EXPRESS OPERATIONS, LLC DDTL	..	10/03/2016.	VARIOUS		24,569	24,569	24,569	24,569	0	0	0	0	0	24,569	0	0	0	1,480	07/31/2019.
98157# AC 5	WORLDWIDE EXPRESS OPERATIONS LLC REVOLVE	..	11/08/2016.	VARIOUS		8,715	8,715	8,715	0	0	0	0	0	0	8,715	0	0	0	344	07/31/2018.
740212 AC 9	PRECISION DRILLING CORP.	A	12/03/2016.	SINKING FUND REDEMPTION		402,090	402,090	397,064	401,206	0	885	0	885	0	402,090	0	0	0	30,774	11/15/2020.
296464 AA 8	ESKOM HOLDINGS LIMITED	D	12/07/2016.	VARIOUS		14,856,250	15,000,000	14,890,950	14,936,937	0	10,404	0	10,404	0	14,947,341	0	(91,091)	(91,091)	1,185,938	01/26/2021.
379308 AA 7	GLITNIR BANKI HF	D	06/10/2016.	MATURITY		0	20,000,000	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2016.
62983P AB 1	NAKILAT INC.	D	06/30/2016.	SINKING FUND REDEMPTION		797,700	797,700	794,102	797,653	0	47	0	47	0	797,700	0	0	0	12,691	12/31/2033.
706448 AH 0	PEMEX FINANCE LTD.	D	11/15/2016.	SINKING FUND REDEMPTION		12,750,000	12,750,000	12,775,310	12,725,085	0	24,915	0	24,915	0	12,750,000	0	0	0	729,141	11/15/2018.
83363R AA 5	SOC CONC AUTO CENTRAL	D	12/15/2016.	SINKING FUND REDEMPTION		1,700,000	1,700,000	1,600,463	1,693,341	0	6,659	0	6,659	0	1,700,000	0	0	0	79,343	12/15/2026.
044209 AF 1	ASHLAND INC.	..	10/25/2016.	CONSENT FEE - BASIS ADJ.		3,000	0	3,000	3,000	0	0	0	0	0	3,000	0	0	0	0	08/15/2022.
478375 AJ 7	JOHNSON CONTROLS INTERNATIONAL PLC	..	12/28/2016.	CONSENT FEE - BASIS ADJ.		10,000	0	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	03/01/2041.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC	..	12/28/2016.	CONSENT FEE - BASIS ADJ.		20,000	0	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	02/14/2026.
571903 AX 1	MARRIOTT INTERNATIONAL INC.	..	12/20/2016.	CONSENT FEE - BASIS ADJ.		15,000	0	15,000	15,000	0	0	0	0	0	15,000	0	0	0	0	10/01/2034.
571903 AV 5	MARRIOTT INTERNATIONAL INC.	..	12/20/2016.	CONSENT FEE - BASIS ADJ.		15,000	0	15,000	15,000	0	0	0	0	0	15,000	0	0	0	0	02/15/2023.
035240 AE 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.	D	12/16/2016.	CONSENT FEE - BASIS ADJ.		120,000	0	120,000	120,000	0	0	0	0	0	120,000	0	0	0	0	08/15/2033.
0010EP AN 8	AEP TEXAS CENTRAL CO.	..	11/08/2016.	WELLS FARGO SECURITIES LLC		10,705,000	10,000,000	10,086,800	10,086,344	0	(6,268)	0	(6,268)	1,764,881	10,080,076	(1,764,881)	624,924	(1,139,957)	444,889	10/01/2025.
00206R AZ 5	AT&T INC.	..	11/10/2016.	CITIGROUP GLOBAL MARKETS		36,872,500	35,000,000	36,453,950	36,143,430	0	(164,786)	0	(164,786)	(1,331,455)	35,978,644	1,331,455	893,856	2,225,311	1,699,080	08/15/2021.
00206R CZ 3	AT&T INC.	..	11/08/2016.	US BANCORP INVESTMENTS INC.		10,812,200	10,000,000	11,000,271	10,627,535	0	(109,919)	0	(109,919)	(177,686)	10,517,616	177,686	294,584	472,270	573,722	02/15/2021.
00724F AC 5	ADOBE SYSTEMS INC.	..	11/08/2016.	MORGAN STANLEY & COMPANY		25,846,750	25,000,000	24,358,390	24,387,630	0	50,505	0	50,505	4,526,620	24,438,135	(4,526,620)	1,408,615	(3,118,005)	1,044,965	02/01/2025.
00751Y AC 0	ADVANCE AUTO PARTS INC.	..	11/08/2016.	J P MORGAN		26,689,750	25,000,000	25,904,400	25,863,701	0	(85,215)	0	(85,215)	4,882,915	25,778,486	(4,882,915)	911,264	(3,971,651)	1,071,875	12/01/2023.
02079K AB 3	ALPHABET INC.	..	11/10/2016.	U.S. BANCORP INVESTMENTS, INC.		16,007,850	15,000,000	15,286,350	15,247,404	0	(23,656)	0	(23,656)	(544,787)	15,223,748	544,786	784,102	1,328,888	620,156	02/25/2024.
023608 AG 7	AMEREN CORPORATION	..	11/08/2016.	JEFFERIES & COMPANY, INC.		10,534,500	10,000,000	10,028,880	10,028,570	0	(2,286)	0	(2,286)	1,755,463	10,026,285	(1,755,463)	508,215	(1,247,248)	354,861	02/15/2026.
023650 AH 7	AMERICA WEST AIRLINES	..	10/02/2016.	SINKING FUND REDEMPTION		268,402	268,402	288,262	269,524	0	(1,122)	0	(1,122)	(22,562)	268,402	22,562	0	22,562	14,537	04/02/2021.
023654 AW 6	AMERICA WEST AIRLINES	..	07/02/2016.	SINKING FUND REDEMPTION		1,065,132	1,065,132	1,182,069	1,067,388	0	(3,365)	0	(3,365)	(165,524)	1,065,132	165,524	0	165,524	51,119	01/02/2019.
032654 AH 8	ANALOG DEVICES INC.	..	11/08/2016.	JEFFERIES & COMPANY, INC.		3,025,380	3,000,000	2,988,120	2,990,861	0	972	0	972	(193,788)	2,991,833	193,788	33,547	227,335	82,177	06/01/2023.
032654 AJ 4	ANALOG DEVICES INC.	..	11/09/2016.	MORGAN STANLEY & COMPANY		14,752,360	14,000,000	14,055,600	14,055,487	0	(4,115)	0	(4,115)	2,745,362	14,051,372	(2,745,362)	700,988	(2,044,374)	502,017	12/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
037833 AK 6	APPLE INC.		11/08/2016.	FTN FINANCIAL		2,513,000	2,500,000	2,496,675	2,497,484	0	275	0	275	(161,786)	2,497,759	161,786	15,241	177,027	61,833	05/03/2023.
038222 AJ 4	APPLIED MATERIALS INC.		11/09/2016.	J P MORGAN		5,430,150	5,000,000	4,994,500	4,994,540	0	637	0	637	954,860	4,995,177	(954,860)	434,973	(519,887)	222,625	10/01/2025.
07177M AB 9	BAXALTA INC.		11/09/2016.	GOLDMAN SACHS		5,210,700	5,000,000	4,947,100	4,949,062	0	3,910	0	3,910	1,059,206	4,952,972	(1,059,205)	257,728	(801,477)	178,889	06/23/2025.
073730 AG 8	BEAM INC.		11/10/2016.	J P MORGAN		17,821,800	18,000,000	17,957,160	17,966,869	0	3,486	0	3,486	(881,250)	17,970,355	881,250	(148,555)	732,695	537,875	06/15/2023.
075887 BF 5	BECTON DICKINSON AND COMPANY		11/08/2016.	J P MORGAN		43,532,570	41,000,000	41,211,090	41,206,661	0	(17,764)	0	(17,764)	7,347,526	41,188,897	(7,347,526)	2,343,673	(5,003,853)	1,399,109	12/15/2024.
111320 AF 4	BROADCOM CORP.		02/02/2016.	TENDER		49,000,000	50,000,000	49,666,649	49,777,354	0	3,109	0	3,109	(7,427,953)	49,780,463	7,427,953	(780,463)	6,647,490	579,861	08/15/2022.
124857 AP 8	CBS CORP.		11/09/2016.	BARCLAYS CAPITAL SE		5,066,000	5,000,000	4,779,900	4,790,657	0	17,068	0	17,068	1,046,487	4,807,724	(1,046,487)	258,276	(788,211)	233,333	01/15/2025.
1248EP BE 2	CCO HOLDINGS LLC/CAP CORP.		06/06/2016.	VARIOUS		15,595,000	15,000,000	15,622,500	15,561,526	0	(36,234)	0	(36,234)	1,466,417	15,525,292	(1,466,417)	69,708	(1,396,709)	747,979	01/15/2024.
125509 BS 7	CIGNA CORP.		11/10/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		29,709,680	28,000,000	31,058,631	30,181,681	0	(305,008)	0	(305,008)	(5,087,859)	29,876,673	5,087,859	(166,993)	4,920,866	1,403,111	02/15/2022.
126307 AF 4	CSC HOLDINGS LLC.		03/23/2016.	JEFFERIES & COMPANY, INC.		5,181,250	5,000,000	5,562,500	5,496,334	0	(18,030)	0	(18,030)	289,026	5,478,304	(289,026)	(297,054)	(586,080)	125,625	11/15/2021.
126307 AH 0	CSC HOLDINGS LLC.		03/28/2016.	VARIOUS		6,237,500	7,000,000	7,160,000	7,149,127	0	(3,586)	0	(3,586)	427,434	7,145,541	(427,434)	(908,041)	(1,335,475)	121,917	06/01/2024.
126650 BZ 2	CVS HEALTH CORP.		11/09/2016.	MERRILL LYNCH		10,137,400	10,000,000	9,623,700	9,684,068	0	36,046	0	36,046	(11,411)	9,720,114	11,411	417,286	428,697	262,778	12/01/2022.
126650 CL 2	CVS HEALTH CORP.		11/10/2016.	GOLDMAN SACHS		15,777,750	15,000,000	14,849,100	14,854,656	0	11,155	0	11,155	2,374,195	14,865,811	(2,374,195)	911,939	(1,462,256)	768,542	07/20/2025.
13342B AJ 4	CAMERON INTERNATIONAL CORP.		04/07/2016.	TENDER		4,088,320	4,000,000	3,981,840	3,985,445	0	547	0	547	(264,763)	3,985,992	264,763	102,328	367,091	62,800	04/30/2022.
13342B AL 9	CAMERON INTERNATIONAL CORP.		04/07/2016.	TENDER		15,494,250	15,000,000	15,051,300	15,043,479	0	(1,278)	0	(1,278)	(1,000,526)	15,042,202	1,000,526	452,048	1,452,574	186,667	12/15/2023.
13342B AP 0	CAMERON INTERNATIONAL CORP.		04/07/2016.	TENDER		31,350,300	31,000,000	30,993,170	30,993,960	0	161	0	161	(2,143,266)	30,994,121	2,143,266	356,179	2,499,445	356,844	06/15/2024.
142339 AF 7	CARLISLE COS INC.		11/08/2016.	MERRILL LYNCH		18,345,240	18,000,000	17,858,360	17,859,568	0	16,034	0	16,034	3,177,928	17,875,601	(3,177,928)	469,639	(2,708,289)	673,125	11/15/2022.
151020 AS 3	CELGENE CORPORATION		11/08/2016.	MERRILL LYNCH		5,202,950	5,000,000	4,981,050	4,981,133	0	1,588	0	1,588	821,872	4,982,721	(821,872)	220,229	(601,643)	243,264	08/15/2025.
166764 AB 6	CHEVRON CORP.		11/09/2016.	MERRILL LYNCH		15,052,050	15,000,000	14,791,700	14,848,346	0	17,670	0	17,670	(1,740,478)	14,866,016	1,740,478	186,034	1,926,512	333,625	12/05/2022.
19075Q AB 8	COBANK ACB		04/15/2016.	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	(546,291)	5,000,000	546,291	0	546,291	196,875	04/16/2018.
224044 CA 3	COX COMMUNICATIONS INC.		11/08/2016.	CITIGROUP GLOBAL MARKETS		35,666,520	37,000,000	36,837,200	36,876,601	0	12,950	0	12,950	(1,815,555)	36,889,550	1,815,555	(1,223,030)	592,525	952,031	06/30/2023.
24240V AM 3	MORGAN STANLEY		01/01/2016.	MATURITY		14,600,000	14,600,000	13,022,390	14,600,000	0	0	0	0	(2,767,233)	14,600,000	2,767,233	0	2,767,233	492,750	01/01/2016.
25179M AP 8	DEVON ENERGY CORP.		11/08/2016.	J P MORGAN		21,882,520	22,000,000	24,213,058	23,753,884	0	(236,803)	0	(236,803)	(5,332,272)	23,517,081	5,332,272	(1,634,561)	3,697,711	713,014	05/15/2022.
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.		11/10/2016.	MORGAN STANLEY & COMPANY		5,125,000	5,000,000	5,687,350	5,299,371	0	(74,820)	0	(74,820)	(389,752)	5,224,551	389,752	(99,551)	290,201	305,990	05/01/2019.
25468P CW 4	WALT DISNEY COMPANY		11/10/2016.	SUNTRUST ROBINSON HUMPHREY INC.		7,070,560	7,000,000	6,970,880	6,979,139	0	2,453	0	2,453	(1,563,142)	6,981,592	1,563,142	88,968	1,652,110	157,646	12/01/2022.
26138E AP 4	DR PEPPER SNAPPLE GROUP INC.		11/10/2016.	CANTOR FITZGERALD AND COMPANY		6,223,320	6,000,000	6,009,780	6,007,816	0	(1,099)	0	(1,099)	(138,183)	6,006,716	138,183	216,604	354,787	192,533	11/15/2021.
26138E AQ 2	DR PEPPER SNAPPLE GROUP INC.		11/08/2016.	US BANCORP INVESTMENTS INC.		6,023,460	6,000,000	6,111,988	6,083,849	0	(17,626)	0	(17,626)	(1,275,114)	6,066,222	1,275,114	(42,762)	1,232,352	159,667	01/15/2020.
263534 CK 3	EI DU PONT DE NEMOURS & CO.		11/09/2016.	MERRILL LYNCH		17,592,575	17,500,000	17,515,575	17,511,550	0	(1,298)	0	(1,298)	(765,710)	17,510,253	765,710	82,322	848,032	612,500	02/15/2023.
268648 AN 2	DELL TECHNOLOGIES INC.		11/08/2016.	GOLDMAN SACHS		9,200,000	10,000,000	9,992,500	9,994,168	0	611	0	611	(647,385)	9,994,779	647,385	(794,779)	(147,394)	321,563	06/01/2023.
26875P AD 3	EOG RESOURCES INC.		11/08/2016.	J P MORGAN		10,939,100	10,000,000	11,983,900	11,169,207	0	(289,783)	0	(289,783)	(1,025,281)	10,879,424	1,025,281	59,676	1,084,957	535,938	06/01/2019.
29364D AK 6	ENTERGY ARKANSAS INC.		07/18/2016.	BANK OF NEWYORK		7,000,000	7,000,000	7,014,230	6,996,186	0	59	0	59	(522,533)	6,996,245	522,533	3,755	526,288	318,823	11/01/2034.
29364D AR 1	ENTERGY ARKANSAS INC.		11/09/2016.	KEYBANC CAPITAL MARKETS INC.		5,151,650	5,000,000	4,985,900	4,989,146	0	1,152	0	1,152	(76,158)	4,990,298	76,158	161,352	237,510	145,722	06/01/2023.
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING LLC.		11/09/2016.	MORGAN STANLEY & COMPANY		40,652,800	40,000,000	40,731,300	40,553,883	0	(62,972)	0	(62,972)	(16,596)	40,490,911	16,596	161,889	178,485	1,563,333	03/15/2023.
30161N AN 1	EXELON CORP.		11/08/2016.	WELLS FARGO SECURITIES LLC.		15,936,150	15,000,000	15,095,700	15,091,467	0	(7,271)	0	(7,271)	2,733,397	15,084,195	(2,733,397)	851,955	(1,881,442)	541,479	06/15/2025.
30251T AA 7	FNBC 1993-A PASS THROUGH TRUST		01/05/2016.	SINKING FUND REDEMPTION		4,758,901	4,758,901	4,932,423	4,758,901	0	0	0	0	(857,345)	4,758,901	857,345	0	857,345	192,260	01/05/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.		12/02/2016.	VARIOUS		15,142,366	13,900,312	13,900,313	13,900,313	0	0	0	0	(1,956,084)	13,900,313	1,956,084	1,242,053	3,198,137	1,445,769	07/10/2018.
31620M AM 8	FIDELITY NATIONAL INFORMATION SERV.		11/10/2016.	J P MORGAN		37,670,505	36,230,000	35,582,013	35,589,469	0	56,153	0	56,153	5,925,507	35,645,622	(5,925,507)	2,024,883	(3,900,624)	1,329,817	06/05/2024.
337738 AP 3	FISERV INC.		11/08/2016.	BARCLAYS CAPITAL SE		28,862,886	27,400,000	27,388,436	27,389,902	0	787	0	787	4,901,773	27,390,689	(4,901,773)	1,472,197	(3,429,576)	1,005,085	06/01/2025.
345397 VU 4	FORD MOTOR CREDIT CO LLC.		11/10/2016.	FTN FINANCIAL		11,241,200	10,000,000	11,591,600	11,236,986	0	(178,721)	0	(178,721)	(451,208)	11,058,265	451,208	182,935	634,143	757,222	08/02/2021.
345397 WW 9	FORD MOTOR CREDIT COMPANY LLC.		11/08/2016.	J P MORGAN		10,139,000	10,000,000	9,886,100	9,892,138	0	9,276	0	9,276	1,794,229	9,901,413	(1,794,229)	237,587	(1,556,642)	433,573	09/08/2024.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY		11/09/2016.	JEFFERIES & COMPANY, INC.		5,282,350	5,000,000	4,998,350	4,998,438	0	121	0	121	1,040,593	4,998,559	(1,040,592)	283,791	(756,801)	183,333	06/15/2025.
369604 BG 7	GENERAL ELECTRIC CO.		11/10/2016.	AMHERST PIERPONT SECURITIES		5,265,500	5,000,000	5,055,750	5,048,229	0	(4,566)	0	(4,566)	(175,714)	5,043,663	175,714	221,837	397,551	199,219	03/11/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
370334 BM 5	GENERAL MILLS INC.		11/08/2016.	J P MORGAN		10,484,800	10,000,000	10,456,723	10,346,337	0	(49,702)	0	(49,702)	(885,637)	10,296,635	885,637	188,165	1,073,802	287,875	12/15/2021.
37331N AB 7	GEORGIA PACIFIC LLC		11/09/2016.	DEUTSCHE BANK SECURITIES		42,390,900	38,000,000	43,078,890	41,785,102	0	(641,079)	0	(641,079)	729,176	41,144,023	(729,176)	1,246,877	517,701	2,131,800	11/01/2020.
37331N AH 4	GEORGIA-PACIFIC LLC		11/09/2016.	WELLS FARGO SECURITIES LLC		10,339,100	10,000,000	9,953,400	9,955,961	0	3,590	0	3,590	2,069,466	9,959,551	(2,069,466)	379,549	(1,689,917)	434,000	03/01/2025.
375558 AU 7	GILEAD SCIENCES INC.		11/09/2016.	SUNTRUST ROBINSON HUMPHREY INC.		5,472,050	5,000,000	5,436,700	5,339,871	0	(48,516)	0	(48,516)	(35,200)	5,291,356	35,200	180,694	215,894	210,222	12/01/2021.
412822 AD 0	HARLEY-DAVIDSON INC.		11/08/2016.	CITIGROUP GLOBAL MARKETS		20,792,000	20,000,000	19,917,830	19,920,769	0	6,146	0	6,146	3,732,960	19,926,915	(3,732,960)	865,085	(2,867,875)	906,111	07/28/2025.
418056 AT 4	HASBRO INC.		11/10/2016.	CITIGROUP GLOBAL MARKETS		19,987,695	19,500,000	19,551,025	19,540,887	0	(6,401)	0	(6,401)	(684,689)	19,534,486	684,689	453,209	1,137,898	615,956	05/15/2021.
460146 CL 5	INTERNATIONAL PAPER CO.		11/09/2016.	MERRILL LYNCH		15,579,900	15,000,000	14,798,100	14,807,568	0	13,973	0	13,973	3,085,525	14,821,540	(3,085,525)	758,360	(2,327,165)	837,583	01/15/2026.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		11/08/2016.	BARCLAYS CAPITAL SE		26,728,250	25,000,000	25,127,600	25,126,839	0	(9,024)	0	(9,024)	4,373,836	25,117,816	(4,373,836)	1,610,434	(2,763,402)	1,137,500	02/14/2026.
485170 AV 6	KANSAS CITY SOUTHERN		11/08/2016.	BARCLAYS CAPITAL SE		15,042,900	15,000,000	14,163,400	14,448,188	0	57,410	0	57,410	(209,969)	14,505,598	209,969	537,302	747,271	418,750	05/15/2023.
486606 E* 3	KAYNE ANDERSON MLP INVESTMENT COMPANY S		02/09/2016.	BANK OF NEWYORK		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	(183,095)	1,200,000	183,095	0	183,095	7,333	11/09/2020.
487836 BJ 6	KELLOGG CO.		11/08/2016.	J P MORGAN		13,492,440	13,000,000	14,297,567	14,043,237	0	(135,236)	0	(135,236)	(2,720,399)	13,908,001	2,720,399	(415,561)	2,304,838	402,865	05/17/2022.
487836 BL 1	KELLOGG CO.		11/09/2016.	MORGAN STANLEY & COMPANY		12,431,000	12,500,000	12,435,900	12,452,573	0	5,279	0	5,279	(544,772)	12,457,852	544,772	(26,852)	517,920	414,410	03/01/2023.
494550 BQ 8	KINDER MORGAN ENERGY PARTNERS LP		11/09/2016.	BARCLAYS CAPITAL SE		19,695,800	20,000,000	20,733,000	20,560,143	0	(59,431)	0	(59,431)	(788,180)	20,500,712	788,180	(804,912)	(16,732)	843,889	09/01/2023.
50076Q AZ 9	KRAFT HEINZ CO.		11/08/2016.	MERRILL LYNCH TOKYO BRANCH		5,274,800	5,000,000	5,636,254	5,498,508	0	(64,004)	0	(64,004)	(1,164,685)	5,434,504	1,164,685	(159,704)	1,004,981	164,306	06/06/2022.
50077L AK 2	KRAFT HEINZ FOODS CO.		11/08/2016.	BARCLAYS CAPITAL SE		10,511,834	9,910,000	9,954,793	9,953,047	0	(3,363)	0	(3,363)	1,800,120	9,949,684	(1,800,120)	562,150	(1,237,970)	534,975	07/15/2025.
512807 AN 8	LAM RESEARCH CORPORATION		11/10/2016.	MORGAN STANLEY & COMPANY		15,214,950	15,000,000	14,528,250	14,551,391	0	35,656	0	35,656	2,552,008	14,587,047	(2,552,008)	627,903	(1,924,105)	666,583	03/15/2025.
526057 BN 3	LENNAR CORP.		07/27/2016.	BARCLAYS CAPITAL SE		3,157,500	3,000,000	3,052,500	3,047,653	0	(3,647)	0	(3,647)	395,269	3,044,005	(395,269)	113,495	(281,774)	101,333	11/15/2022.
526057 BU 7	LENNAR CORP.		07/27/2016.	MERRILL LYNCH		2,102,500	2,000,000	2,005,000	2,004,206	0	(615)	0	(615)	255,023	2,003,591	(255,023)	98,909	(156,114)	64,000	11/15/2019.
539830 BE 8	LOCKHEED MARTIN CORP.		11/08/2016.	CITIGROUP GLOBAL MARKETS		15,186,300	15,000,000	14,322,900	14,349,459	0	53,321	0	53,321	2,735,315	14,402,779	(2,735,315)	783,521	(1,951,794)	523,208	03/01/2025.
539830 BH 1	LOCKHEED MARTIN CORPORATION		11/08/2016.	CITIGROUP GLOBAL MARKETS		42,201,200	40,000,000	40,169,060	40,168,083	0	(10,501)	0	(10,501)	6,944,062	40,157,582	(6,944,062)	2,043,618	(4,900,444)	1,384,500	01/15/2026.
548661 CW 5	LOWES COMPANIES INC.		11/08/2016.	MERRILL LYNCH		10,513,800	10,000,000	10,763,837	10,642,014	0	(87,694)	0	(87,694)	(717,960)	10,554,320	717,960	(40,520)	677,440	337,133	04/15/2022.
571903 AL 7	MARRIOTT INTERNATIONAL INC.		11/10/2016.	MORGAN STANLEY & COMPANY		5,192,900	5,000,000	5,040,400	5,029,455	0	(5,318)	0	(5,318)	(157,435)	5,024,138	157,435	168,762	326,197	183,281	10/15/2020.
57636Q AB 0	MASTERCARD INC.		11/10/2016.	SUNTRUST ROBINSON HUMPHREY INC.		13,570,570	13,000,000	13,192,010	13,166,520	0	(15,665)	0	(15,665)	(456,912)	13,150,855	456,912	419,715	876,627	493,594	04/01/2024.
589497 AA 4	MEREY SWEENY LP		12/18/2016.	SINKING FUND REDEMPTION		1,702,245	1,702,245	2,017,979	1,723,440	0	(21,196)	0	(21,196)	(202,148)	1,702,245	202,148	0	202,148	113,798	12/18/2019.
60871R AC 4	MOLSON COORS BREWING CO.		11/10/2016.	MORGAN STANLEY & CO.,INC.		20,997,600	20,000,000	21,878,187	21,359,316	0	(175,860)	0	(175,860)	(5,113,475)	21,183,455	5,113,475	(185,855)	4,927,620	729,167	05/01/2022.
611662 AT 4	PHARMACIA		01/31/2016.	VARIOUS		82,733,515	85,844,278	86,707,013	82,909,064	0	2,854	0	2,854	(178,403)	82,733,515	0	0	0	2,319,020	01/31/2016.
615369 AA 3	MOODYS CORPORATION		11/10/2016.	J P MORGAN		8,890,640	8,000,000	9,060,240	8,824,103	0	(145,657)	0	(145,657)	(318,777)	8,678,446	318,777	212,194	530,971	531,667	09/01/2020.
615369 AC 9	MOODYS CORPORATION		11/08/2016.	J P MORGAN		5,618,350	5,000,000	5,375,700	5,372,310	0	(35,815)	0	(35,815)	936,899	5,336,496	(936,899)	281,854	(655,045)	304,010	02/15/2024.
61980A AC 7	MOTIVA ENTERPRISES LLC		11/10/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		12,078,440	11,000,000	12,663,715	11,854,938	0	(175,204)	0	(175,204)	(871,308)	11,679,734	871,308	398,706	1,270,014	845,090	01/15/2020.
637071 AJ 0	NATIONAL OILWELL VARCO INC.		11/09/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		14,051,400	15,000,000	15,266,550	15,188,965	0	(23,013)	0	(23,013)	(3,002,924)	15,165,952	3,002,924	(1,114,552)	1,888,372	372,667	12/01/2022.
637432 BS 3	NATIONAL RURAL UTILITIES		11/01/2016.	SINKING FUND REDEMPTION		1,004,000	1,004,000	987,334	1,003,706	0	294	0	294	(67,451)	1,004,000	67,451	0	67,451	73,794	11/01/2026.
655044 AF 2	NOBLE ENERGY INC.		11/08/2016.	MORGAN STANLEY & COMPANY		52,744,000	50,000,000	54,518,572	53,345,397	0	(478,463)	0	(478,463)	(2,070,108)	52,866,934	2,070,108	(122,934)	1,947,174	1,896,319	12/15/2021.
65504L AC 1	NOBLE HOLDING INTL LTD.		12/21/2016.	TENDER		8,879,143	8,857,000	9,175,897	9,074,514	0	(43,622)	0	(43,622)	(1,523,070)	9,030,893	1,523,070	(151,750)	1,371,320	611,207	08/01/2020.
664397 AM 8	NORTHEAST UTILITIES		11/08/2016.	CITIGROUP GLOBAL MARKETS		5,126,000	5,000,000	4,871,350	4,877,897	0	10,174	0	10,174	916,163	4,888,071	(916,163)	237,929	(678,234)	209,563	01/15/2025.
665772 CK 3	NORTHERN STATES POWER COMPANY (MIN		11/10/2016.	MORGAN STANLEY & COMPANY		7,069,160	7,000,000	6,702,990	6,748,470	0	26,893	0	26,893	(236,044)	6,775,363	236,044	293,797	529,841	182,506	05/15/2023.
666807 BG 6	NORTHROP GRUMMAN CORP.		11/08/2016.	VARIOUS		38,861,440	37,025,000	36,413,326	36,461,327	0	57,265	0	57,265	3,028,158	36,518,593	(3,028,158)	2,342,847	(685,311)	1,547,594	08/01/2023.
68268N AJ 2	ONEOK PARTNERS LP		11/10/2016.	MORGAN STANLEY & CO.,INC.		5,050,900	5,000,000	5,030,100	5,022,478	0	(2,733)	0	(2,733)	(176,307)	5,019,745	176,306	31,155	207,461	189,844	10/01/2022.
695156 AR 0	PACKAGING CORPORATION OF AMERICA		11/08/2016.	BARCLAYS CAPITAL SE		15,117,389	14,732,000	14,515,467	14,520,624	0	18,352	0	18,352	2,614,906	14,538,976	(2,614,906)	578,413	(2,036,493)	625,844	09/15/2024.
70338A 10 3	PATRONS LEGACY 2003-3		05/17/2016.	MBS PAYDOWN		571,768	571,768	571,768	571,768	0	0	0	0	(58,448)	571,768	58,448	0	58,448	13,451	08/17/2020.
713448 CG 1	PEPSICO INC.		11/09/2016.	US BANCORP INVESTMENTS INC.		11,290,950	11,000,000	10,989,440	10,992,151	0	875	0	875	(480,716)	10,993,026	480,716	297,924	778,640	364,681	03/01/2023.
718546 AC 8	PHILLIPS 66		11/08/2016.	J P MORGAN		10,940,800	10,000,000	11,285,622	10,957,953	0	(124,040)	0	(124,040)	(269,500)	10,833,914	269,500	106,886	376,386	481,361	04/01/2022.
72650R BB 7	PLAINS ALL AMERICAN PIPELINE LP		11/10/2016.	CITIGROUP GLOBAL MARKETS		14,199,150	15,000,000	14,851,000	14,890,885	0	12,292	0	12,292	(2,209,446)	14,903,177	2,209,446	(704,027)	1,505,419	553,375	01/31/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74005P BF 0	PRAXAIR INC.		11/09/2016.	CITIGROUP GLOBAL MARKETS		15,144,000	15,000,000	14,947,800	14,961,318	0	4,334	0	4,334	(1,305,944)	14,965,652	1,305,944	178,348	1,484,292	499,500	02/21/2023.
740189 AG 0	PRECISION CASTPARTS CORP.		11/10/2016.	KEYBANC CAPITAL MARK		10,999,230	11,000,000	10,833,390	10,877,937	0	13,957	0	13,957	(1,660,484)	10,891,894	1,660,484	107,336	1,767,820	367,431	01/15/2023.
741503 AW 6	PRICELINE GROUP INC.		11/08/2016.	BARCLAYS CAPITAL SE		40,193,790	39,000,000	38,239,980	38,276,377	0	57,896	0	57,896	6,983,309	38,334,273	(6,983,309)	1,859,517	(5,123,792)	1,656,796	03/15/2025.
742718 DY 2	PROCTER & GAMBLE PROFIT SHARING & ESOP		11/08/2016.	MERRILL LYNCH		10,227,100	10,000,000	9,981,430	10,005,594	0	(824)	0	(824)	(771,512)	10,004,769	771,512	222,331	993,843	292,611	02/06/2022.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP		07/01/2016.	SINKING FUND REDEMPTION		1,411,447	1,411,447	1,732,161	1,419,244	0	(7,797)	0	(7,797)	(166,207)	1,411,447	166,207	0	166,207	99,869	01/01/2021.
744567 ES 3	PUBLIC SERVICE ELECTRIC & GAS		01/01/2016.	MATURITY		2,000,000	2,000,000	1,812,280	2,000,000	0	0	0	0	(379,073)	2,000,000	379,073	0	379,073	67,500	01/01/2016.
747525 AF 0	QUALCOMM INCORPORATED		11/08/2016.	J P MORGAN		18,968,580	18,000,000	17,620,020	17,637,515	0	28,557	0	28,557	3,197,877	17,666,072	(3,197,877)	1,302,508	(1,895,369)	610,650	05/20/2025.
74834L AP 5	QUEST DIAGNOSTICS INC.		11/10/2016.	CITIGROUP GLOBAL MARKETS		10,768,700	10,000,000	10,830,500	10,593,943	0	(121,065)	0	(121,065)	(279,594)	10,472,878	279,594	295,822	575,416	614,861	01/30/2020.
74834L AX 8	QUEST DIAGNOSTICS INCORPORATED		11/08/2016.	MORGAN STANLEY & COMPANY		10,268,100	10,000,000	9,684,700	9,685,530	0	25,379	0	25,379	1,601,761	9,710,909	(1,601,761)	557,191	(1,044,570)	392,778	03/30/2025.
776743 AB 2	ROPER TECHNOLOGIES INC.		11/08/2016.	J P MORGAN		52,054,500	50,000,000	50,232,910	50,231,636	0	(17,089)	0	(17,089)	8,870,535	50,214,547	(8,870,535)	1,839,953	(7,030,582)	1,802,014	12/15/2025.
78409V AD 6	S+P GLOBAL INC.		11/09/2016.	SUNTRUST ROBINSON HUMPHREY INC.		10,547,500	10,000,000	10,008,600	10,008,571	0	(638)	0	(638)	2,069,730	10,007,933	(2,069,731)	539,567	(1,530,164)	366,667	06/15/2025.
806854 AD 7	SCHLUMBERGER INVESTMENT SA.		11/09/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		9,973,900	10,000,000	9,801,459	9,861,019	0	16,973	0	16,973	(1,100,668)	9,877,992	1,100,668	95,908	1,196,576	309,333	08/01/2022.
828807 CA 3	SIMON PROPERTY GROUP LP.		12/16/2016.	SECURITY CALLED BY ISSUER at 119.948		11,994,750	10,000,000	11,807,050	10,716,077	0	(213,250)	0	(213,250)	(1,815,643)	10,502,826	1,815,643	1,491,924	3,307,567	1,259,250	04/01/2019.
843646 AG 5	SOUTHERN POWER COMPANY		12/16/2016.	SECURITY CALLED BY ISSUER at 100.005		18,500,000	18,500,000	19,617,557	18,946,908	0	(446,908)	0	(446,908)	(3,198,130)	18,500,000	3,198,130	0	3,198,130	1,280,932	11/15/2036.
844741 AS 7	SOUTHWEST AIRLINES CO 1995-A		10/11/2016.	SINKING FUND REDEMPTION		1,925,297	1,925,297	1,925,297	1,925,297	0	0	0	0	(165,634)	1,925,297	165,634	0	165,634	128,289	01/01/2018.
869049 AG 1	SUSA PARTNERSHIP LP		09/15/2016.	BANK OF NEWYORK		8,977,924	8,043,000	10,102,732	8,500,745	0	(123,781)	0	(123,781)	(388,201)	8,376,964	388,201	600,960	989,161	722,373	07/01/2018.
88031J AB 2	TENASKA GEORGIA PARTNERS		08/01/2016.	SINKING FUND REDEMPTION		195,011	195,011	251,287	196,030	0	(1,020)	0	(1,020)	(23,319)	195,011	23,319	0	23,319	13,895	02/01/2030.
88037E AJ 0	TENNECO INC.		05/12/2016.	MERRILL LYNCH		3,120,000	3,000,000	3,126,940	3,117,801	0	(5,472)	0	(5,472)	392,069	3,112,330	(392,069)	7,670	(384,399)	68,083	12/15/2024.
883556 BM 3	THERMO FISHER SCIENTIFIC INC.		11/08/2016.	CREDIT SUISSE FIRST BOSTON		10,454,600	10,000,000	9,985,800	9,985,879	0	1,086	0	1,086	1,748,579	9,986,965	(1,748,579)	467,635	(1,280,944)	339,653	12/15/2025.
887317 AN 5	TIME WARNER INC.		11/09/2016.	GOLDMAN SACHS		15,907,350	15,000,000	15,809,550	15,663,388	0	(88,230)	0	(88,230)	(39,616)	15,575,158	39,616	332,192	371,808	800,000	01/15/2022.
887317 AQ 8	TIME WARNER INC.		11/08/2016.	VARIOUS		51,787,000	50,000,000	55,000,655	54,090,814	0	(520,685)	0	(520,685)	(3,392,287)	53,570,130	3,392,287	(1,783,130)	1,609,157	1,553,611	06/15/2022.
90131H AR 6	21ST CENTURY FOX AMERICA		11/09/2016.	J P MORGAN		15,409,350	15,000,000	14,943,900	14,958,407	0	4,946	0	4,946	(43,915)	14,963,353	43,915	445,997	489,912	525,000	09/15/2022.
907818 DK 1	UNION PACIFIC CORP.		11/09/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		16,630,050	15,000,000	17,220,427	16,590,377	0	(207,179)	0	(207,179)	(2,523,321)	16,383,198	2,523,321	246,852	2,770,173	832,600	07/15/2022.
91913Y AR 1	VALERO ENERGY CORP.		11/09/2016.	RBC DAIN RAUSCHER		16,745,850	15,000,000	17,359,950	16,642,561	0	(333,198)	0	(333,198)	408,452	16,309,363	(408,452)	436,487	28,035	1,184,167	02/01/2020.
91913Y AS 9	VALERO ENERGY CORPORATION		11/08/2016.	CITIGROUP GLOBAL MARKETS		29,204,450	29,000,000	28,375,830	28,405,773	0	47,495	0	47,495	5,189,188	28,453,268	(5,189,188)	751,182	(4,438,006)	1,231,976	03/15/2025.
920355 AG 9	THE VALSPAR CORP.		11/08/2016.	CITIGROUP GLOBAL MARKETS		25,322,640	24,000,000	26,703,224	25,963,356	0	(276,444)	0	(276,444)	(1,201,770)	25,686,912	1,201,770	(364,272)	837,498	1,341,200	01/15/2022.
920355 AK 0	VALSPAR CORP.		11/08/2016.	CITIGROUP GLOBAL MARKETS		17,371,258	16,750,000	16,717,510	16,718,413	0	2,248	0	2,248	3,082,732	16,720,662	(3,082,732)	650,596	(2,432,136)	858,275	01/15/2026.
92345Y AD 8	VERISK ANALYTICS INC.		11/10/2016.	J P MORGAN		10,298,100	10,000,000	9,801,100	9,810,081	0	14,586	0	14,586	1,697,436	9,824,667	(1,697,436)	473,433	(1,224,003)	367,778	06/15/2025.
92553P AJ 1	VIACOM INC.		11/09/2016.	WELLS FARGO SECURITIES LLC		21,119,600	20,000,000	21,775,592	21,288,800	0	(176,909)	0	(176,909)	(1,780,520)	21,111,891	1,780,520	7,709	1,788,229	710,417	12/15/2021.
92553P AM 4	VIACOM INC.		11/09/2016.	MORGAN STANLEY & COMPANY		20,246,800	20,000,000	20,737,208	20,581,377	0	(76,241)	0	(76,241)	(2,172,561)	20,505,136	2,172,561	(258,336)	1,914,225	572,917	06/15/2022.
927804 FJ 8	VIRGINIA ELECTRIC AND POWER COMPANY		11/10/2016.	MORGAN STANLEY & COMPANY		19,038,600	18,000,000	18,399,740	18,323,022	0	(40,274)	0	(40,274)	(515,770)	18,282,748	515,770	755,852	1,271,622	750,375	09/01/2022.
927804 FK 5	VIRGINIA ELECTRIC AND POWER COMPANY		11/10/2016.	AMHERST PIERPONT SECURITIES		15,486,600	15,000,000	14,843,750	14,876,142	0	16,564	0	16,564	(471,844)	14,892,706	471,844	593,894	1,065,738	591,229	01/15/2022.
92826C AD 4	VISA INC.		11/08/2016.	GOLDMAN SACHS		28,072,170	27,000,000	26,901,180	26,901,580	0	7,417	0	7,417	4,744,860	26,908,997	(4,744,860)	1,163,173	(3,581,687)	779,625	12/14/2025.
931422 AH 2	WALGREEN BOOTS ALLIANCE INC.		11/09/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC.		46,089,450	45,000,000	45,160,450	45,120,719	0	(14,351)	0	(14,351)	(89,258)	45,106,368	89,258	983,082	1,072,340	1,627,500	09/15/2022.
94707V AA 8	WEATHERFORD BERMUDA		06/17/2016.	TENDER		32,025,000	35,000,000	37,383,220	36,788,784	0	(162,596)	0	(162,596)	(1,548,485)	36,626,188	1,548,485	(4,601,188)	(3,052,703)	1,355,278	09/15/2020.
94707V AC 4	WEATHERFORD BERMUDA		11/10/2016.	BARCLAYS CAPITAL SE		8,700,000	10,000,000	10,408,100	10,327,486	0	(42,781)	0	(42,781)	(187,915)	10,284,705	187,915	(1,584,705)	(1,396,790)	488,750	04/15/2022.
94973V AX 5	WELLPOINT INC.		11/10/2016.	CITIGROUP GLOBAL MARKETS		5,088,150	5,000,000	5,326,215	5,279,547	0	(36,069)	0	(36,069)	(1,173,987)	5,243,478	1,173,987	(155,328)	1,018,659	156,684	05/15/2022.
976657 AL 0	WEC ENERGY GROUP INC.		11/08/2016.	JEFFERIES & COMPANY, INC.		10,585,500	10,000,000	9,998,300	9,998,422	0	124	0	124	1,894,099	9,998,546	(1,894,099)	586,954	(1,307,145)	324,431	06/15/2025.
98389B AR 1	XCEL ENERGY INC.		11/08/2016.	JEFFERIES & COMPANY, INC.		5,197,650	5,000,000	4,912,600	4,916,801	0	6,590	0	6,590	922,783	4,923,391	(922,783)	274,259	(648,524)	157,208	06/01/2025.
983919 AH 4	XILINX INC.		11/09/2016.	J P MORGAN		40,916,800	40,000,000	39,778,520	39,830,868	0	26,490	0	26,490	(148,293)	39,857,358	148,293	1,059,442	1,207,735	1,400,000	03/15/2021.
98956P AC 6	ZIMMER BIOMET HOLDINGS INC.		11/10/2016.	BARCLAYS CAPITAL SE		16,451,200	16,000,000	16,186,300	16,147,933	0	(21,074)	0	(21,074)	(489,412)	16,126,859	489,412	324,341	813,753	519,000	11/30/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98956P AF 9	ZIMMER BIOMET HOLDINGS INC	..	11/08/2016.	J P MORGAN		25,135,250	25,000,000	24,145,550	24,183,613	0	64,697	0	64,697	4,491,459	24,248,310	(4,491,459)	886,940	(3,604,519)	993,507	04/01/2025.
136385 AR 2	CANADIAN NATURAL RESOURCES LTD	A	11/10/2016.	CITIGROUP GLOBAL MARKETS		46,882,280	46,000,000	47,190,238	46,856,822	0	(126,105)	0	(126,105)	(2,510,410)	46,730,717	2,510,410	151,563	2,661,973	1,591,408	11/15/2021.
292505 AJ 3	ENCANA CORP	A	11/09/2016.	MERRILL LYNCH		30,170,700	30,000,000	33,173,220	32,250,731	0	(328,513)	0	(328,513)	(4,862,587)	31,922,219	4,862,587	(1,751,519)	3,111,068	1,170,000	11/15/2021.
559222 AQ 7	MAGNA INTERNATIONAL INC	A	11/10/2016.	MERRILL LYNCH		31,462,275	30,500,000	30,582,362	30,564,599	0	(6,267)	0	(6,267)	609,918	30,558,331	(609,918)	903,944	294,026	1,016,561	06/15/2024.
559222 AR 5	MAGNA INTERNATIONAL INC	A	11/09/2016.	MERRILL LYNCH		15,983,100	15,000,000	15,178,250	15,177,029	0	(13,003)	0	(13,003)	3,076,716	15,164,027	(3,076,716)	819,073	(2,257,643)	712,417	10/01/2025.
775109 AK 7	ROGERS COMMUNICATIONS INC	A	11/08/2016.	WELLS FARGO SECURITIES LLC		10,890,200	10,000,000	12,337,600	11,219,540	0	(397,469)	0	(397,469)	(1,019,876)	10,822,072	1,019,876	68,128	1,088,004	848,111	08/15/2018.
775109 AY 7	ROGERS COMMUNICATIONS INC	A	11/08/2016.	J P MORGAN		16,277,550	15,000,000	15,403,950	15,382,458	0	(39,051)	0	(39,051)	2,842,024	15,343,408	(2,842,024)	934,142	(1,907,882)	688,458	10/01/2023.
775109 BE 0	ROGERS COMMUNICATIONS INC	A	11/08/2016.	RBC DAIN RAUSCHER		26,294,500	25,000,000	24,685,950	24,687,635	0	23,007	0	23,007	4,419,091	24,710,642	(4,419,091)	1,583,858	(2,835,233)	845,833	12/15/2025.
780085 A* 7	ROYAL BANK OF CANADA	..	06/20/2016.	SECURITY CALLED BY ISSUER at 100.000		95,520,107	85,844,278	85,844,278	82,911,865	0	0	0	0	12,608,242	95,520,107	0	0	0	1,384,512	06/20/2036.
05330A AA 5	AUTOPISTA DEL MAIPO	D	12/15/2016.	SINKING FUND REDEMPTION		1,353,520	1,353,520	1,551,656	1,363,023	0	(9,503)	0	(9,503)	(184,069)	1,353,520	184,069	0	184,069	81,298	06/15/2022.
055450 AG 5	BHP FINANCE USA LTD	D	03/01/2016.	MATURITY		21,275,000	21,275,000	20,256,973	21,258,433	0	16,567	0	16,567	(2,971,609)	21,275,000	2,971,609	0	2,971,609	771,219	03/01/2016.
236363 A# 4	DANSKE BANK	B	06/27/2016.	SECURITY CALLED BY ISSUER at 100.000		97,866,510	85,844,278	85,844,278	82,911,865	0	0	0	0	14,954,645	97,866,510	0	0	0	1,439,063	06/27/2036.
24820R AE 8	STATOIL	D	05/01/2016.	MATURITY		10,500,000	10,500,000	10,263,210	10,491,720	0	8,280	0	8,280	(1,148,064)	10,500,000	1,148,064	0	1,148,064	387,188	05/01/2016.
44985G AB 7	IPIC GMTN LTD	D	05/03/2016.	CITIGROUP GLOBAL MARKETS JAPAN INC		10,950,000	10,000,000	9,958,599	9,986,847	0	1,240	0	1,240	(813,726)	9,988,087	813,726	961,913	1,775,639	237,500	11/15/2020.
456873 AB 4	INGERSOLL-RAND LUXEMBOURG FINANCE	..	11/08/2016.	BARCLAYS CAPITAL SE		36,489,250	35,000,000	34,358,350	34,383,232	0	52,154	0	52,154	6,273,281	34,435,386	(6,273,281)	2,053,864	(4,219,417)	1,287,368	11/01/2024.
881575 AC 8	TESCO PLC	D	11/10/2016.	J P MORGAN		19,600,000	20,000,000	25,698,657	25,247,502	0	(128,756)	0	(128,756)	(6,821,633)	25,118,747	6,821,633	(5,518,747)	1,302,886	1,233,417	11/15/2037.
91911T AG 8	VALE OVERSEAS LIMITED	D	09/23/2016.	BANK OF NEWYORK		5,093,618	5,000,000	4,963,350	4,995,155	0	3,231	0	3,231	(163,711)	4,998,385	163,711	95,233	258,944	364,583	01/23/2017.
D1246* AA 6	LANDESBANK BADEN-WURTTEMBERG,LONDON	B	07/14/2016.	SECURITY CALLED BY ISSUER at 100.000		96,015,362	85,844,278	85,844,278	82,911,865	0	0	0	0	13,103,497	96,015,362	0	0	0	2,646,886	07/14/2036.
F18839 GE 8	BPCE	B	11/02/2016.	SECURITY CALLED BY ISSUER at 100.000		96,015,362	85,844,278	85,844,278	82,911,865	0	0	0	0	13,103,497	96,015,362	0	0	0	2,583,648	11/02/2036.
F8483V AU 8	SOCIETE GENERALE	B	12/05/2016.	SECURITY CALLED BY ISSUER at 100.000		87,865,741	85,844,278	85,090,566	82,890,565	0	23,907	0	23,907	4,951,269	87,865,741	0	0	0	4,512,871	01/01/9999.
G0R1EG AE 1	THE GOVERNOR & CO. OF BANK OF IRELAND	B	06/27/2016.	SECURITY CALLED BY ISSUER at 100.000		97,866,510	85,844,278	85,844,278	82,911,865	0	0	0	0	14,954,645	97,866,510	0	0	0	1,451,468	06/27/2036.
G2722# AA 0	DEPFA BANK PLC	B	02/17/2016.	SECURITY CALLED BY ISSUER at 100.000		174,993,438	171,688,557	171,688,557	165,823,729	0	0	0	0	9,169,709	174,993,438	0	0	0	2,066,979	02/17/2034.
G5433C BE 1	LBG CAPITAL NO.2	D	02/09/2016.	BANK OF NEWYORK		327,578,000	327,578,000	284,223,052	304,121,813	0	473,426	0	473,426	(46,474,870)	304,595,239	46,474,870	22,982,761	69,457,631	10,032,076	03/19/2020.
G7393C AK 2	RAV INTL LTD (HKBK)	B	03/31/2016.	VARIOUS		83,138,559	76,306,025	76,306,025	73,699,435	0	0	0	0	1,740,577	75,440,012	0	7,698,547	7,698,547	503,197	05/30/2017.
G81277 FZ 6	SIGNUM LTD(AHOLD)	B	11/15/2016.	SECURITY CALLED BY ISSUER at 100.000		293,577,982	274,701,691	274,701,691	265,317,967	0	0	0	0	28,260,015	293,577,982	0	0	0	10,356,539	05/15/2031.
G9581H BW 2	WESTPAC BANKING CORPORATION	B	10/20/2016.	SECURITY CALLED BY ISSUER at 100.000		48,234,613	42,922,139	42,922,139	41,455,932	0	0	0	0	6,778,681	48,234,613	0	0	0	1,330,295	10/20/2036.
J0070* AA 3	AISIN SEIKI CO.,LTD	B	10/25/2016.	SECURITY CALLED BY ISSUER at 100.000		95,702,938	85,844,278	85,844,278	82,911,865	0	0	0	0	12,791,073	95,702,938	0	0	0	2,533,240	10/25/2036.
J1326G AC 3	SMBC INTL FIN	B	12/16/2016.	SECURITY CALLED BY ISSUER at 100.000		42,506,163	42,922,139	42,922,139	41,455,932	0	0	0	0	1,050,231	42,506,163	0	0	0	1,828,017	01/01/9999.
J21378 BW 3	HOKKAIDO ELECTRIC POWER CO,INC	B	02/25/2016.	MATURITY		1,786,352	1,716,886	1,802,043	1,659,031	0	(819)	0	(819)	128,140	1,786,352	0	0	0	33,048	02/25/2016.
J5S517 AC 5	NIS FUNDING C	B	10/25/2016.	SINKING FUND REDEMPTION		2,467,798	2,334,964	2,292,935	2,249,319	0	6,542	0	6,542	211,937	2,467,798	0	0	0	51,993	07/25/2021.
J5S517 AD 3	NIS FUNDING D	B	10/25/2016.	SINKING FUND REDEMPTION		251,708	231,780	231,780	223,862	0	0	0	0	27,846	251,708	0	0	0	6,409	07/25/2021.
N0024* AA 5	THE ROYAL BANK OF SCOTLAND PLC	B	06/21/2016.	SECURITY CALLED BY ISSUER at 100.000		144,480,832	128,766,418	128,766,418	124,367,797	0	0	0	0	20,113,035	144,480,832	0	0	0	2,084,726	06/21/2036.
Q0954Q EJ 5	AUSTRALIA & NEW ZEALAND BANKING GROUP	B	11/14/2016.	SECURITY CALLED BY ISSUER at 100.000		93,144,560	85,844,278	85,844,278	82,911,865	0	0	0	0	10,232,695	93,144,560	0	0	0	2,588,046	11/14/2036.
Q8975P CP 3	TELSTRA CORPORATION LTD	B	05/10/2016.	MATURITY		186,133,085	171,688,557	171,688,557	165,823,729	0	0	0	0	20,309,356	186,133,085	0	0	0	3,145,648	05/10/2016.
Q9744F CU 2	WESTPAC BANKING CORPORATION	B	09/28/2016.	SECURITY CALLED BY ISSUER at 100.000		99,453,008	85,844,278	85,844,278	82,911,865	0	0	0	0	16,541,143	99,453,008	0	0	0	2,588,988	09/29/2036.
X4761* AA 3	LBI HF	B	09/27/2016.	BANK OF NEWYORK		0	42,922,139	42,922,139	0	0	0	0	0	0	0	0	0	0	0	12/18/2033.
X9518S AF 5	UPM-KYMMENE	B	11/28/2016.	SECURITY CALLED BY ISSUER at 100.000		89,365,505	85,844,278	85,844,278	81,668,187	0	33,586	0	33,586	6,358,418	88,060,190	0	1,305,315	1,305,315	3,222,473	11/28/2030.
Y72596 AP 7	RELIANCE INDUSTRIES LTD	B	03/29/2016.	MATURITY		28,296,897	27,556,013	21,714,139	26,369,490	0	256,072	0	256,072	1,671,335	28,296,897	0	0	0	404,646	03/29/2016.
Q7788# AP 6	PUBLISHING AND BROADCASTING FINANCE LTD	B	06/15/2016.	CONSENT FEE - BASIS ADJ		1,413,491	0	1,413,491	1,243,675	0	0	0	0	169,816	1,413,491	0	0	0	0	07/28/2036.
X9518S AC 2	UPM-KYMMENE	B	06/14/2016.	CONSENT FEE - BASIS ADJ		1,414,027	0	1,414,027	1,243,678	0	0	0	0	170,349	1,414,027	0	0	0	0	06/29/2029.
X9518S AD 0	UPM-KYMMENE	B	06/14/2016.	CONSENT FEE - BASIS ADJ		1,555,430	0	1,555,430	1,368,046	0	0	0	0	187,384	1,555,430	0	0	0	0	06/29/2029.
X9518S AF 5	UPM-KYMMENE	B	06/14/2016.	CONSENT FEE - BASIS ADJ		1,414,027	0	1,414,027	1,243,678	0	0	0	0	170,349	1,414,027	0	0	0	0	11/28/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
P3132# AA 2	CORPORACION FINANCIERA DE DESARROLLO S.A.	B	11/11/2016.	CONSENT FEE - BASIS ADJ.		168,713	0	168,713	149,241	0	0	0	0	19,472	168,713	0	0	0	0	09/08/2031.
T05404 AB 3	ATLANTIA S.P.A.		12/20/2016.	CONSENT FEE - BASIS ADJ.		853,388	0	853,388	829,119	0	0	0	0	24,269	853,388	0	0	0	0	12/10/2038.
44962L AA 5	IHS INC.	B	08/18/2016.	CONSENT FEE - BASIS ADJ.		35,000	0	35,000	35,000	0	0	0	0	0	35,000	0	0	0	0	11/01/2022.
44962L AA 5	ASHLAND INC.		10/25/2016.	CONSENT FEE - BASIS ADJ.		5,000	0	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	08/15/2022.
044209 AF 1	MARRIOTT INTERNATIONAL INC.		12/16/2016.	CONSENT FEE - BASIS ADJ.		40,000	0	40,000	40,000	0	0	0	0	0	40,000	0	0	0	0	02/15/2023.
571903 AV 5	JOHNSON CONTROLS INTERNATIONAL PLC.		12/23/2016.	CONSENT FEE - BASIS ADJ.		30,000	0	30,000	30,000	0	0	0	0	0	30,000	0	0	0	0	07/02/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					5,082,998,350	4,898,957,970	4,907,365,102	4,790,573,282	0	(7,049,066)	0	(7,049,066)	200,714,475	5,003,618,183	8,908,746	79,380,169	88,288,915	169,542,730	XXX
Bonds - Hybrid Securities																				
G0016Z AF 4	ABBEY NATIONAL PLC.	B	12/26/2016.	SECURITY CALLED BY ISSUER at 100.000.		42,488,103	42,922,139	42,922,139	41,455,932	0	0	0	0	1,032,171	42,488,103	0	0	0	1,841,930	01/01/9999.
G0534Z CA 6	FORTIS LUXEMBOURG FINANCE S.A.	B	12/23/2016.	SECURITY CALLED BY ISSUER at 100.000.		42,488,103	42,922,139	42,922,139	41,455,932	0	0	0	0	1,032,171	42,488,103	0	0	0	1,857,875	01/01/9999.
J77067 AQ 9	SUMITOMO MITSUI BANKING CORPORATION.	B	04/30/2016.	MATURITY.		45,558,087	42,922,139	42,922,139	41,455,932	0	0	0	0	4,102,155	45,558,087	0	0	0	1,016,631	01/01/9999.
Q1288R AD 5	BANKWEST.	B	05/30/2016.	SECURITY CALLED BY ISSUER at 100.000.		81,124,932	77,259,851	77,259,851	74,620,677	0	0	0	0	6,504,255	81,124,932	0	0	0	1,864,922	01/01/9999.
X5942# AA 8	POHJOLA BANK PLC.	B	06/20/2016.	SECURITY CALLED BY ISSUER at 100.000.		95,520,107	85,844,278	58,928,663	56,915,679	0	0	0	0	8,655,054	65,570,733	0	29,949,374	29,949,374	1,912,124	01/01/9999.
4899999.	Total - Bonds - Hybrid Securities					307,179,332	291,870,546	264,954,931	255,904,152	0	0	0	0	21,325,806	277,229,958	0	29,949,374	29,949,374	8,493,482	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
U00838 AG 4	AFLAC INC.		09/28/2016.	MATURITY.		19,936,204	17,168,856	11,460,211	15,878,577	0	783,481	0	783,481	3,274,146	19,936,204	0	0	0	425,760	09/28/2016.
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					19,936,204	17,168,856	11,460,211	15,878,577	0	783,481	0	783,481	3,274,146	19,936,204	0	0	0	425,760	XXX
8399997.	Total - Bonds - Part 4					6,138,775,948	5,897,144,448	5,882,164,901	5,711,694,185	0	(7,152,923)	0	(7,152,923)	273,593,132	6,025,133,171	11,192,624	113,642,778	124,835,402	187,012,552	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,073,238,015	1,050,155,806	1,130,288,855	0	0	(927,923)	0	(927,923)	557,657	1,093,720,699	(36,197,890)	(20,482,685)	(56,680,575)	14,176,281	XXX
8399999.	Total - Bonds					7,212,013,963	6,947,300,254	7,012,453,756	5,711,694,185	0	(8,080,846)	0	(8,080,846)	274,150,789	7,118,853,870	(25,005,266)	93,160,093	68,154,827	201,188,833	XXX
Common Stocks - Industrial and Miscellaneous																				
025537 10 1	AMERICAN ELECTRIC POWER COMPANY INC.		12/20/2016.	VARIOUS.	3,366.000	219,365	XXX	218,188	0	0	0	0	0	0	218,188	0	1,177	1,177	2,741	XXX
035290 10 5	ANIXTER INTERNATIONAL INC.		12/07/2016.	VARIOUS.	1,200.000	83,195	XXX	69,336	72,468	(3,132)	0	0	(3,132)	0	69,336	0	13,859	13,859	0	XXX
037833 10 0	APPLE INC.		06/28/2016.	VARIOUS.	806.000	74,673	XXX	81,735	0	0	0	0	0	0	81,735	0	(7,062)	(7,062)	459	XXX
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT INC.		06/28/2016.	VARIOUS.	2,806.000	74,847	XXX	87,017	0	0	0	0	0	0	87,017	0	(12,170)	(12,170)	4,490	XXX
05351W 10 3	AVANGRID INC.		06/28/2016.	VARIOUS.	2,717.000	122,015	XXX	105,854	0	0	0	0	0	0	105,854	0	16,161	16,161	1,174	XXX
062540 10 9	BANK OF HAWAII CORP.		06/28/2016.	VARIOUS.	686.000	45,225	XXX	47,909	0	0	0	0	0	0	47,909	0	(2,684)	(2,684)	329	XXX
075887 10 9	BECTON DICKINSON AND CO.		12/20/2016.	BANK OF NEWYORK.	320.000	53,210	XXX	45,223	0	0	0	0	0	0	45,223	0	7,986	7,986	1,190	XXX
09253U 10 8	BLACKSTONE GROUP LP/THE.		11/14/2016.	RETURN OF CAPITAL.		39	XXX	39	26	0	0	0	0	0	39	0	0	0	0	XXX
109641 10 0	BRINKER INTERNATIONAL INC.		06/28/2016.	VARIOUS.	1,302.000	59,511	XXX	59,211	0	0	0	0	0	0	59,211	0	301	301	417	XXX
12503M 10 8	CBOE HOLDINGS INC.		12/20/2016.	BANK OF NEWYORK.	702.000	52,131	XXX	46,240	0	0	0	0	0	0	46,240	0	5,891	5,891	176	XXX
12673P 10 5	CA INC.		06/28/2016.	VARIOUS.	2,448.000	76,824	XXX	75,236	0	0	0	0	0	0	75,236	0	1,588	1,588	624	XXX
14149Y 10 8	CARDINAL HEALTH INC.		12/20/2016.	BANK OF NEWYORK.	41.000	2,973	XXX	3,192	0	0	0	0	0	0	3,192	0	(220)	(220)	53	XXX
200525 10 3	COMMERCE BANCSHARES INC.		12/20/2016.	VARIOUS.	1,302.000	60,694	XXX	53,251	0	0	0	0	0	0	53,251	0	7,444	7,444	635	XXX
209115 10 4	CONSOLIDATED EDISON INC.		12/20/2016.	BANK OF NEWYORK.	1,864.000	136,591	XXX	133,693	0	0	0	0	0	0	133,693	0	2,898	2,898	4,996	XXX
21075N 20 4	CONTANGO OIL & GAS.		05/11/2016.	VARIOUS.	1,500.000	18,769	XXX	9,615	9,615	0	0	0	0	0	9,615	0	9,154	9,154	0	XXX
237194 10 5	DARDEN RESTAURANTS INC.		06/28/2016.	VARIOUS.	1,152.000	74,944	XXX	77,088	0	0	0	0	0	0	77,088	0	(2,144)	(2,144)	0	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.		12/20/2016.	VARIOUS.	420.000	37,714	XXX	39,420	0	0	0	0	0	0	39,420	0	(1,705)	(1,705)	668	XXX
31847R 10 2	FIRST AMERICAN FINANCIAL.		06/30/2016.	VARIOUS.	400.000	16,050	XXX	10,765	14,360	(3,595)	0	0	(3,595)	0	10,765	0	5,285	5,285	208	XXX
354613 10 1	FRANKLIN RESOURCES INC.		11/14/2016.	VARIOUS.	100.000	3,834	XXX	3,337	3,293	44	0	0	44	0	3,337	0	497	497	72	XXX
372460 10 5	GENUINE PARTS CO.		12/20/2016.	BANK OF NEWYORK.	138.000	13,623	XXX	11,795	0	0	0	0	0	0	11,795	0	1,827	1,827	181	XXX
391164 10 0	GREAT PLAINS ENERGY INC.		12/20/2016.	BANK OF NEWYORK.	3,948.000	109,949	XXX	109,915	0	0	0	0	0	0	109,915	0	34	34	1,086	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
413875 10 5	HARRIS CORP DEL		06/28/2016.	VARIOUS	92.000	7,277	XXX	6,830	0	0	0	0	0	0	6,830	0	446	446	92	XXX
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC.		12/20/2016.	BANK OF NEWYORK	1,997.000	66,859	XXX	68,977	0	0	0	0	0	0	68,977	0	(2,117)	(2,117)	1,238	XXX
452308 10 9	ILLINOIS TOOL WORKS		08/17/2016.	VARIOUS	100.000	11,882	XXX	8,308	9,268	(960)	0	0	(960)	0	8,308	0	3,574	3,574	165	XXX
458140 10 0	INTEL CORPORATION		12/20/2016.	BANK OF NEWYORK	24,983.000	926,624	XXX	775,599	0	0	0	0	0	0	775,599	0	151,025	151,025	12,991	XXX
460146 10 3	INTERNATIONAL PAPER COMPANY		12/20/2016.	BANK OF NEWYORK	9,233.000	498,084	XXX	360,294	0	0	0	0	0	0	360,294	0	137,790	137,790	12,395	XXX
460335 20 1	INTL SPEEDWAY CORP-CL A		03/29/2016.	VARIOUS	1,100.000	39,240	XXX	34,500	37,092	(2,592)	0	0	(2,592)	0	34,500	0	4,740	4,740	0	XXX
47102X 10 5	JANUS CAPITAL GROUP INC.		03/08/2016.	VARIOUS	1,700.000	23,641	XXX	24,483	23,953	530	0	0	530	0	24,483	0	(842)	(842)	153	XXX
489170 10 0	KENNAMETAL INC.		11/22/2016.	VARIOUS	3,000.000	96,275	XXX	57,600	57,600	0	0	0	0	0	57,600	0	38,675	38,675	2,280	XXX
500255 10 4	KOHLS CORP.		12/20/2016.	BANK OF NEWYORK	325.000	17,207	XXX	13,574	0	0	0	0	0	0	13,574	0	3,633	3,633	650	XXX
501797 10 4	L BRANDS INC.		06/28/2016.	VARIOUS	810.000	52,867	XXX	66,401	0	0	0	0	0	0	66,401	0	(13,534)	(13,534)	486	XXX
55825T 10 3	MADISON SQUARE GARDEN CO.		02/08/2016.	SANFORD C. BERNSTEIN & COMPANY, INC.	200.000	28,193	XXX	0	32,360	(32,360)	0	0	(32,360)	0	0	0	28,193	28,193	0	XXX
577081 10 2	MATEL INC.		04/14/2016.	VARIOUS	1,000.000	32,981	XXX	21,060	27,170	(6,110)	0	0	(6,110)	0	21,060	0	11,921	11,921	304	XXX
589400 10 0	MERCURY GENERAL CORP.		06/28/2016.	VARIOUS	515.000	25,786	XXX	27,603	0	0	0	0	0	0	27,603	0	(1,816)	(1,816)	319	XXX
594918 10 4	MICROSOFT CORP.		06/28/2016.	VARIOUS	1,830.000	89,920	XXX	100,271	0	0	0	0	0	0	100,271	0	(10,351)	(10,351)	1,318	XXX
651229 10 6	NEWELL RUBBERMAID INC.		06/22/2016.	VARIOUS	1,200.000	55,516	XXX	40,844	52,896	(12,052)	0	0	(12,052)	0	40,844	0	14,672	14,672	342	XXX
655664 10 0	NORDSTROM INC.		11/14/2016.	VARIOUS	300.000	17,344	XXX	11,415	11,415	0	0	0	0	0	11,415	0	5,929	5,929	333	XXX
665859 10 4	NORTHERN TRUST		12/05/2016.	BANK OF NEWYORK	300.000	25,609	XXX	20,191	21,627	(1,436)	0	0	(1,436)	0	20,191	0	5,419	5,419	438	XXX
666807 10 2	NORTHROP GRUMMAN CORP.		12/20/2016.	BANK OF NEWYORK	794.000	186,038	XXX	149,710	0	0	0	0	0	0	149,710	0	36,328	36,328	2,779	XXX
681919 10 6	OMNICOM GROUP		03/22/2016.	VARIOUS	100.000	8,141	XXX	6,737	7,566	(829)	0	0	(829)	0	6,737	0	1,404	1,404	101	XXX
695263 10 3	PACWEST BANCORP.		12/20/2016.	BANK OF NEWYORK	8,319.000	456,186	XXX	292,154	0	0	0	0	0	0	292,154	0	164,032	164,032	12,479	XXX
704326 10 7	PAYCHEX INC.		06/28/2016.	VARIOUS	1,016.000	55,839	XXX	53,336	0	0	0	0	0	0	53,336	0	2,504	2,504	427	XXX
723484 10 1	PINNACLE WEST CAPITAL CORP.		12/20/2016.	BANK OF NEWYORK	951.000	73,238	XXX	66,023	0	0	0	0	0	0	66,023	0	7,214	7,214	1,812	XXX
74144T 10 8	T ROWE PRICE GROUP INC.		11/14/2016.	VARIOUS	300.000	20,797	XXX	22,045	20,400	1,645	0	0	1,645	0	22,045	0	(1,248)	(1,248)	264	XXX
743315 10 3	PROGRESSIVE CORPORATION		12/20/2016.	BANK OF NEWYORK	4,988.000	178,403	XXX	159,558	0	0	0	0	0	0	159,558	0	18,845	18,845	0	XXX
747525 10 3	QUALCOMM INC.		12/20/2016.	BANK OF NEWYORK	359.000	23,914	XXX	16,055	0	0	0	0	0	0	16,055	0	7,859	7,859	743	XXX
755111 50 7	RAYTHEON CO.		06/28/2016.	VARIOUS	511.000	67,691	XXX	64,895	0	0	0	0	0	0	64,895	0	2,796	2,796	0	XXX
761152 10 7	RESMED INC.		06/28/2016.	VARIOUS	1,547.000	92,567	XXX	89,539	0	0	0	0	0	0	89,539	0	3,027	3,027	928	XXX
790849 10 3	ST JUDE MEDICAL INC.		09/09/2016.	VARIOUS	2,100.000	165,130	XXX	126,357	129,717	(3,360)	0	0	(3,360)	0	126,357	0	38,773	38,773	1,384	XXX
832696 40 5	JM SMUCKER CO/THE		01/28/2016.	VARIOUS	350.000	43,692	XXX	34,281	43,169	(8,888)	0	0	(8,888)	0	34,281	0	9,412	9,412	0	XXX
835495 10 2	SONOCO PRODS.		12/20/2016.	BANK OF NEWYORK	1,898.000	102,154	XXX	80,243	0	0	0	0	0	0	80,243	0	21,911	21,911	2,771	XXX
854502 10 1	STANLEY BLACK & DECKER INC.		04/22/2016.	VARIOUS	300.000	33,467	XXX	26,244	32,019	(5,775)	0	0	(5,775)	0	26,244	0	7,223	7,223	165	XXX
91324P 10 2	UNITEDHEALTH GROUP IN C.		12/20/2016.	BANK OF NEWYORK	148.000	23,949	XXX	20,435	0	0	0	0	0	0	20,435	0	3,514	3,514	185	XXX
92343V 10 4	VERIZON COMMUNICATIONS COMMON STK		12/20/2016.	BANK OF NEWYORK	825.000	43,926	XXX	41,531	0	0	0	0	0	0	41,531	0	2,396	2,396	943	XXX
92553P 20 1	VIACOM INC.		04/22/2016.	VARIOUS	400.000	17,276	XXX	17,260	16,464	796	0	0	796	0	17,260	0	16	16	320	XXX
942622 20 0	WATSCO INC.		12/20/2016.	BANK OF NEWYORK	2,607.000	391,281	XXX	348,820	0	0	0	0	0	0	348,820	0	42,461	42,461	4,953	XXX
949746 10 1	WELLS FARGO		12/20/2016.	BANK OF NEWYORK	726.000	40,568	XXX	33,505	0	0	0	0	0	0	33,505	0	7,063	7,063	552	XXX
959802 10 9	WESTERN UNION CO.		08/11/2016.	VARIOUS	3,100.000	59,831	XXX	49,377	55,521	(6,144)	0	0	(6,144)	0	49,377	0	10,454	10,454	128	XXX
98956P 10 2	ZIMMER HOLDINGS INC.		05/12/2016.	VARIOUS	200.000	23,321	XXX	20,142	20,518	(376)	0	0	(376)	0	20,142	0	3,179	3,179	92	XXX
G02602 10 3	AMDOCS LTD.		06/28/2016.	VARIOUS	420.000	23,182	XXX	22,993	0	0	0	0	0	0	22,993	0	188	188	82	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES NV		12/20/2016.	BANK OF NEWYORK	3,404.000	300,575	XXX	244,283	0	0	0	0	0	0	244,283	0	56,292	56,292	5,787	XXX
G9319H 10 2	VALIDUS HOLDINGS LTD.		06/28/2016.	VARIOUS	411.000	19,047	XXX	18,759	0	0	0	0	0	0	18,759	0	288	288	144	XXX
J56773 10 4	NISHI-NIPPON CITY BANK LTD.	B	10/04/2016.	VARIOUS	195,000.000	405,016	XXX	0	518,987	(537,342)	0	0	(537,342)	18,355	0	0	405,016	405,016	6,026	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9099999.	Total - Common Stocks - Industrial and Miscellaneous					6,206,710	XXX	4,930,291	1,217,504	(621,936)	0	0	(621,936)	18,355	4,930,291	0	1,276,421	1,276,421	96,068	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
37955M 10 8	GLOBAL INVESTMENT FUND I	B	11/25/2016.	VARIOUS	424,809.000	50,732,741	XXX	44,206,315	0	0	0	0	0	0	44,206,315	0	6,526,426	6,526,426	0	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					50,732,741	XXX	44,206,315	0	0	0	0	0	0	44,206,315	0	6,526,426	6,526,426	0	XXX
9799997.	Total - Common Stocks - Part 4					56,939,451	XXX	49,136,606	1,217,504	(621,936)	0	0	(621,936)	18,355	49,136,606	0	7,802,847	7,802,847	96,068	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					44,666,812	XXX	39,653,770	0	0	0	146,571	(146,571)	0	39,507,199	0	5,159,608	5,159,608	688,175	XXX
9799999.	Total - Common Stocks					101,606,263	XXX	88,790,376	1,217,504	(621,936)	0	146,571	(768,507)	18,355	88,643,805	0	12,962,455	12,962,455	784,243	XXX
9899999.	Total - Preferred and Common Stocks					101,606,263	XXX	88,790,376	1,217,504	(621,936)	0	146,571	(768,507)	18,355	88,643,805	0	12,962,455	12,962,455	784,243	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,313,620,226	XXX	7,101,244,132	5,712,911,689	(621,936)	(8,080,846)	146,571	(8,849,353)	274,169,144	7,207,497,675	(25,005,266)	106,122,548	81,117,282	201,973,076	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																				
J2S39K LN 4	JAPAN NATIONAL GOVERNMENT	B	01/08/2016.	DAIWA SECURITIES CO.,LTD.	11/29/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD	1,716,885	1,708,298	1,837,498	1,798,228	0	(1,100)	0	(1,100)	91,029	0	39,270	39,270	5,274	335
J2S39K MW 3	JAPAN NATIONAL GOVERNMENT	B	06/16/2016.	VARIOUS	11/28/2016.	VARIOUS	524,508,541	597,276,286	531,778,716	560,983,846	0	(561,178)	0	(561,178)	(35,731,262)	0	(29,205,130)	(29,205,130)	1,612,095	501,563
1099999. Total - Bonds - All Other Government							526,225,426	598,984,584	533,616,214	562,782,074	0	(562,278)	0	(562,278)	(35,640,233)	0	(29,165,860)	(29,165,860)	1,617,369	501,898
Bonds - Industrial and Miscellaneous																				
00248* AC 6	AWP INC REVOLVER		08/10/2016.	GOLDMAN SACHS	11/23/2016.	VARIOUS	139,786	139,786	139,786	139,786	0	0	0	0	0	0	0	0	55	0
01758# AA 6	ALLEN EDMONDS CORP TERM LOAN		03/03/2016.	GOLDMAN SACHS	12/13/2016.	VARIOUS	8,834,565	8,790,393	8,834,566	8,794,343	0	3,950	0	3,950	0	0	40,223	40,223	383,285	0
086582 A@ 2	BESTOP INC REVOLVER		08/16/2016.	VARIOUS	09/20/2016.	VARIOUS	477,545	477,545	477,545	477,545	0	0	0	0	0	0	0	0	5,022	0
13220@ AB 1	CAMBRIDGE INTERNATIONAL INC TERM LOAN		02/01/2016.	GOLDMAN SACHS	06/01/2016.	GOLDMAN SACHS	10,809,507	10,782,484	10,809,508	10,786,727	0	4,243	0	4,243	0	0	22,781	22,781	232,734	0
13220@ AC 9	CAMBRIDGE INTERNATIONAL INC REVOLVER		03/03/2016.	GOLDMAN SACHS	10/20/2016.	GOLDMAN SACHS	478,944	474,668	478,945	474,668	0	0	0	0	0	0	4,276	4,276	5,100	0
14726@ AB 8	CASCADE DRILLING LP REVOLVER		05/25/2016.	GOLDMAN SACHS	12/05/2016.	GOLDMAN SACHS	251,579	251,580	251,580	251,580	0	0	0	0	0	0	0	0	8,111	0
23242V AC 5	CWD LLC REVOLVER		05/26/2016.	GOLDMAN SACHS	06/30/2016.	VARIOUS	533,335	533,335	533,335	533,335	0	0	0	0	0	0	0	0	2,361	0
36637# AA 9	THE GARRETSON RESOLUTION GROUP INC REVOL		11/18/2016.	VARIOUS	12/14/2016.	VARIOUS	215,036	215,037	215,037	215,037	0	0	0	0	0	0	0	0	20,137	0
38480G AB 9	GRAKON HOLDINGS LLC REVOLVER		06/30/2016.	GOLDMAN SACHS	08/23/2016.	GOLDMAN SACHS	828,523	828,523	828,523	828,523	0	0	0	0	0	0	0	0	5,716	0
47630* AD 1	JENSEN HUGHES INC DDTL		03/31/2016.	GOLDMAN SACHS	12/29/2016.	VARIOUS	597,055	597,056	597,056	597,056	0	0	0	0	0	0	0	0	15,749	0
512807 AP 3	LAM RESEARCH CORPORATION		05/23/2016.	VARIOUS	10/13/2016.	BANK OF NEWYORK	5,000,000	5,005,287	5,050,000	5,005,152	0	(135)	0	(135)	0	0	44,848	44,848	68,250	0
54316@ AB 0	LONG'S DRUGS INC REVOLVER		06/15/2016.	GOLDMAN SACHS	07/25/2016.	VARIOUS	768,695	768,696	768,696	768,696	0	0	0	0	0	0	0	0	11,033	0
56625# AC 7	MARCO INC REVOLVER		10/12/2016.	VARIOUS	11/15/2016.	VARIOUS	1,320,754	1,320,755	1,320,755	1,320,755	0	0	0	0	0	0	0	0	9,101	0
636380 A* 8	NATIONAL HOME HEALTH CARE CORP TERM LOAN		04/01/2016.	GOLDMAN SACHS	12/08/2016.	VARIOUS	3,251,967	3,219,448	3,251,967	3,222,486	0	3,039	0	3,039	0	0	29,481	29,481	123,463	0
65531@ AB 5	NOMACORC REVOLVER		01/07/2016.	GOLDMAN SACHS	09/30/2016.	VARIOUS	57,468	57,468	57,468	57,468	0	0	0	0	0	0	0	0	3,118	0
73931N AG 5	POWER SERVICES HOLDING COMPANY REVOLVER		09/13/2016.	GOLDMAN SACHS	09/30/2016.	BANK OF NEWYORK	62,015	62,015	62,015	62,015	0	0	0	0	0	0	0	0	0	0
83285# AA 6	SMYTH COMPANIES LLC REVOLVER		07/13/2016.	GOLDMAN SACHS	12/27/2016.	VARIOUS	1,482,612	1,482,613	1,482,613	1,482,613	0	0	0	0	0	0	0	0	39,686	0
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER		12/07/2016.	VARIOUS	12/22/2016.	VARIOUS	2,268,907	2,268,908	2,268,908	2,268,908	0	0	0	0	0	0	0	0	20,053	0
95613# AB 1	WEST STAR AVIATION INC REVOLVER		10/06/2016.	VARIOUS	12/29/2016.	VARIOUS	515,754	515,754	515,754	515,754	0	0	0	0	0	0	0	0	14,874	0
97348@ AE 5	WINDOW PRODUCTS INC REVOLVER		10/12/2016.	VARIOUS	12/30/2016.	VARIOUS	3,010,420	3,010,421	3,010,421	3,010,421	0	0	0	0	0	0	0	0	33,833	0
98157# AC 5	WORLDWIDE EXPRESS OPERATIONS LLC REVOL		08/24/2016.	GOLDMAN SACHS	11/08/2016.	VARIOUS	357,063	357,064	357,064	357,064	0	0	0	0	0	0	0	0	4,471	0
0010EP AN 8	AEP TEXAS CENTRAL CO.		03/21/2016.	DEUTSCHE BANK SECURITIES	11/08/2016.	WELLS FARGO SECURITIES LLC	2,825,000	2,944,385	3,024,163	2,937,289	0	(7,096)	0	(7,096)	186,883	(186,883)	86,874	(100,009)	125,681	56,194
037833 BY 5	APPLE INC		02/16/2016.	VARIOUS	11/08/2016.	GOLDMAN SACHS	40,000,000	40,007,256	41,604,800	40,006,715	0	(541)	0	(541)	3,881,248	(3,881,248)	1,598,085	(2,283,163)	942,500	0
038222 AJ 4	APPLIED MATERIALS INC		03/16/2016.	J P MORGAN	11/09/2016.	J P MORGAN	10,000,000	10,465,800	10,860,300	10,437,664	0	(28,136)	0	(28,136)	1,132,398	(1,132,398)	422,636	(709,762)	445,250	191,750
067383 AE 9	CR BARD INC		05/04/2016.	MERRILL LYNCH	11/08/2016.	MERRILL LYNCH	1,900,000	1,899,658	1,900,475	1,899,759	0	101	0	101	34,535	(34,534)	716	(33,818)	29,292	0
09062X AF 0	BIOGEN INC		03/16/2016.	VARIOUS	11/09/2016.	J P MORGAN	20,000,000	20,888,100	21,214,600	20,832,320	0	(55,780)	0	(55,780)	2,195,289	(2,195,289)	382,280	(1,813,009)	742,500	187,875
114259 AN 4	BROOKLYN UNION GAS CO.		03/10/2016.	VARIOUS	11/08/2016.	BARCLAYS CAPITAL SE	3,125,000	3,142,934	3,269,906	3,141,902	0	(1,032)	0	(1,032)	264,230	(264,230)	128,004	(136,226)	72,162	1,479
125896 BP 4	CMS ENERGY CORPORATION		03/16/2016.	WELLS FARGO SECURITIES LLC	11/09/2016.	MORGAN STANLEY & COMPANY	10,000,000	10,145,200	10,474,700	10,136,932	0	(8,268)	0	(8,268)	1,099,771	(1,099,771)	337,768	(762,003)	366,000	132,000
126408 HD 8	CSX CORP		02/17/2016.	J P MORGAN	11/09/2016.	CITIGROUP GLOBAL MARKETS	10,000,000	9,878,800	10,274,400	9,886,973	0	8,173	0	8,173	1,167,441	(1,167,440)	387,427	(780,013)	358,264	113,528
151020 AS 3	CELGENE CORPORATION		03/16/2016.	CITIGROUP GLOBAL MARKETS	11/08/2016.	MERRILL LYNCH	5,000,000	5,190,600	5,202,950	5,179,073	0	(11,527)	0	(11,527)	435,553	(435,553)	23,877	(411,676)	144,774	19,375
17275R BC 5	CISCO SYSTEMS INC		02/22/2016.	J P MORGAN	11/08/2016.	CITIGROUP GLOBAL MARKETS	7,000,000	6,994,680	7,214,340	6,994,999	0	319	0	319	557,485	(557,485)	219,341	(338,144)	145,697	0
294429 AL 9	EQUIFAX INC		05/05/2016.	VARIOUS	11/08/2016.	CITIGROUP GLOBAL MARKETS	11,000,000	11,052,320	11,101,420	11,050,148	0	(2,173)	0	(2,173)	200,874	(200,873)	51,272	(149,601)	180,736	0
30040W AB 4	EVERSOURCE ENERGY		03/07/2016.	BARCLAYS CAPITAL SE	11/09/2016.	DEUTSCHE BANK SECURITIES	7,000,000	6,978,720	7,186,760	6,979,978	0	1,258	0	1,258	783,899	(783,899)	206,782	(577,117)	159,590	0
30231G AT 9	EXXON MOBIL CORP		02/29/2016.	CITIGROUP GLOBAL MARKETS	11/08/2016.	CITIGROUP GLOBAL MARKETS	20,000,000	20,000,000	20,630,200	20,000,000	0	0	0	0	1,741,294	(1,741,294)	630,200	(1,111,094)	424,329	0
34959J AC 2	FORTIVE CORP		06/24/2016.	CREDIT SUISSE FIRST BOSTON	11/08/2016.	JEFFERIES & COMPANY, INC	10,000,000	10,187,100	10,090,500	10,180,833	0	(6,267)	0	(6,267)	(366,245)	366,245	(90,333)	275,912	126,000	7,875
37331N AH 4	GEORGIA-PACIFIC LLC		03/09/2016.	VARIOUS	11/09/2016.	WELLS FARGO SECURITIES LLC	4,250,000	4,306,305	4,394,118	4,302,591	0	(3,715)	0	(3,715)	432,279	(432,279)	91,527	(340,752)	107,950	5,525
443510 AG 7	HUBBELL INCORPORATED		02/23/2016.	VARIOUS	11/09/2016.	AMHERST PIERPONT SECURITIES	25,000,000	24,848,149	25,568,750	24,857,266	0	9,117	0	9,117	2,541,170	(2,541,170)	711,484	(1,829,686)	590,903	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		03/31/2016.	J P MORGAN	11/08/2016.	BARCLAYS CAPITAL SE	6,800,000	7,069,892	7,270,084	7,055,486	0	(14,406)	0	(14,406)	550,830	(550,830)	214,598	(336,232)	198,900	37,570
512807 AP 3	LAM RESEARCH CORPORATION		05/23/2016.	VARIOUS	10/13/2016.	SECURITY CALLED at 101.0	20,000,000	20,021,132	20,200,000	20,020,592	0	(540)	0	(540)	1,003,135	(1,003,135)	179,408	(823,727)	273,000	0
60871R AG 5	MOLSON COORS BREWING CO		06/28/2016.	VARIOUS	11/08/2016.	J P MORGAN	30,000,000	30,077,754	29,459,400	30,075,413	0	(2,341)	0	(2,341)	(831,592)	831,591	(616,013)	215,578	317,500	0
664397 AM 8	NORTHEAST UTILITIES		02/22/2016.	WELLS FARGO SECURITIES LLC	11/08/2016.	CITIGROUP GLOBAL MARKETS	10,000,000	9,969,800	10,252,000	9,972,143	0	2,343	0	2,343	794,757	(794,757)	279,857	(514,900)	261,625	35,000
67103H AE 7	OREILLY AUTOMOTIVE INC		03/21/2016.	VARIOUS	11/09/2016.	J P MORGAN	18,000,000	18,095,319	18,322,200	18,090,181	0	(5,138)	0	(5,138)	1,858,795	(1,858,795)	232,019	(1,626,776)	438,425	17,553
68217F AA 0	OMNICOM GROUP INC		03/28/2016.	VARIOUS	11/09/2016.	CITIGROUP GLOBAL MARKETS	50,000,000	50,060,720	51,218,500	50,057,923	0	(2,797)	0	(2,797)	5,494,521	(5,494,521)	1,160,577	(4,333,944)	1,095,000	0
74834L AX 8	QUEST DIAGNOSTICS INCORPORATED		03/30/2016.	J P MORGAN	11/08/2016.	MORGAN STANLEY & COMPANY	7,000,000	7,035,350	7,187,670	7,033,239	0	(2,111)	0	(2,111)	547,748	(547,748)	154,431	(393,317)	152,444	2,722
772739 AL 2	ROCK-TENN CO		03/09/2016.	VARIOUS	11/09/2016.	BARCLAYS CAPITAL SE	9,100,000	9,831,471	10,043,852	9,753,346	0	(78,125)	0	(78,125)	954,371	(954,371)	290,506	(663,865)	314,607	2,654
776743 AB 2	ROPER TECHNOLOGIES INC		03/08/2016.	AMHERST PIERPONT SECURITIES	11/08/2016.	J P MORGAN	5,500,000	5,626,720	5,725,995	5,619,328	0	(7,392)	0	(7,392)	457,525	(457,525)	106,667	(350,858)	198,222	55,290
78409V AK 0	S+P GLOBAL INC		04/15/2016.	MORGAN STANLEY & COMPANY	11/08/2016.	J P MORGAN	15,000,000	16,348,350	16,560,000	16,277,166	0	(71,184)	0	(71,184)	1,116,963	(1,116,963)	282,834	(834,129)	493,167	100,833
790849 AN 3	ST JUDE MEDICAL INC		03/09/2016.	VARIOUS	11/09/2016.	J P MORGAN	20,400,000	21,021,764	21,276,792	20,981,934	0	(39,830)	0	(39,830)	2,126,882	(2,126,882)	294,858	(1,832,024)	904,683	355,338
871829 BC 0	SYSCO CORPORATION		03/30/2016.	VARIOUS	11/08/2016.	J P MORGAN	50,000,000	50,253,500	50,611,000	50,238,690	0	(14,810)	0	(14,810)	3,714,672	(3,714,673)	372,310	(3,342,363)	1,022,083	4,125
884903 BV 6	THOMSON REUTERS CORPORATION		06/29/2016.	VARIOUS	11/08/2016.	CITIGROUP GLOBAL MARKETS	10,000,000	10,225,900	10,101,200	10,218,790	0	(7,110)	0	(7,110)	(284,583)	284,584	(117,590)	166,994	172,153	49,319
98389B AR 1	XCEL ENERGY INC		02/22/2016.	WELLS FARGO SECURITIES LLC	11/08/2016.	JEFFERIES & COMPANY, INC	7,000,000	7,112,490	7,276,710	7,104,555	0	(7,935)	0	(7,935)	566,216	(566,216)	172,155	(394,061)	220,092	53,900
775109 BE 0	ROGERS COMMUNICATIONS INC	A	03/16/2016.	WELLS FARGO SECURITIES LLC	11/08/2016.	RBC DAIN RAUSCHER	5,000,000	5,079,100	5,258,900	5,074,688	0	(4,412)	0	(4,412)	426,775	(426,775)	184,212	(242,563)	169,167	51,858
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016.	BARCLAYS CAPITAL SE	11/08/2016.	CREDIT SUISSE FIRST BOSTON	3,600,000	3,590,424	3,459,240	3,590,778	0	354	0	354	38,477	(38,478)	(131,538)	(170,016)	35,595	0
902133 AT 4	TYCO ELECTRONICS GROUP SA	D	02/10/2016.	J P MORGAN	11/09/2016.	MORGAN STANLEY & COMPANY	11,000,000	11,245,190	11,519,200	11,229,449	0	(15,741)	0	(15,741)	1,374,294	(1,374,295)	289,751	(1,084,544)	324,469	20,350
000000 00 0	SHOKO CHUKIN BANK LTD	B	06/10/2016.	SHOKO CHUKIN BANK	06/10/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD	1,716,885	1,867,414	1,868,590	1,867,414	0	0	0	0	0	0	1,176	1,176	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	07/08/2016.	SHOKO CHUKIN BANK	07/08/2016.	MIZUHO SECURITIES	1,716,885	1,980,983	1,981,616	1,980,982	0	0	0	0	0	0	634	634	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	08/10/2016.	SHOKO CHUKIN BANK	08/10/2016.	SMBC NIKKO SECURITIES INC	1,716,885	1,968,117	1,968,176	1,968,117	0	0	0	0	0	0	59	59	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	09/09/2016.	SHOKO CHUKIN BANK	09/09/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD	1,716,885	1,955,417	1,955,866	1,955,416	0	0	0	0	0	0	450	450	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	10/12/2016.	SHOKO CHUKIN BANK	10/12/2016.	SMBC NIKKO SECURITIES INC	1,716,885	1,929,757	1,930,027	1,929,757	0	0	0	0	0	0	270	270	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	11/10/2016.	SHOKO CHUKIN BANK	11/10/2016.	DAIWA SECURITIES CO.,LTD	1,716,885	1,893,402	1,894,254	1,893,402	0	0	0	0	0	0	852	852	0	0
000000 00 0	SHOKO CHUKIN BANK LTD	B	12/09/2016.	SHOKO CHUKIN BANK	12/09/2016.	SMBC NIKKO SECURITIES INC	1,716,885	1,750,241	1,750,801	1,750,241	0	0	0	0	0	0	560	560	0	0
J7472X CG 4	SHOKO CHUKIN BANK LTD	B	01/08/2016.	SHOKO CHUKIN BANK	01/08/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD	1,716,885	1,696,929	1,697,421	1,696,929	0	0	0	0	0	0	492	492	0	0
J7472X CJ 8	SHOKO CHUKIN BANK LTD	B	02/10/2016.	SHOKO CHUKIN BANK	02/10/2016.	SMBC NIKKO SECURITIES INC	1,716,885	1,743,223	1,743,049	1,743,223	0	0	0	0	0	0	(174)	(174)	0	0
J7472X CM 1	SHOKO CHUKIN BANK LTD	B	03/10/2016.	SHOKO CHUKIN BANK	03/10/2016.	MITSUBISHI UFJ SECURITIES CO.,LTD	1,716,885	1,765,069	1,765,334	1,765,069	0	0	0	0	0	0	265	265	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous						523,930,380	531,304,271	539,621,801	530,938,625	0	(365,645)	0	(365,645)	36,197,890	(36,197,890)	8,683,175	(27,514,715)	12,558,912	1,502,113
8399998.	Total - Bonds						1,050,155,806	1,130,288,855	1,073,238,015	1,093,720,699	0	(927,923)	0	(927,923)	557,657	(36,197,890)	(20,482,685)	(56,680,575)	14,176,281	2,004,011
Common Stocks - Industrial and Miscellaneous																				
023608 10 2	AMEREN CORP		08/10/2016.	VARIOUS	12/20/2016.	VARIOUS	15,743.000	737,663	819,442	737,663	0	0	0	0	0	0	81,779	81,779	14,745	0
025537 10 1	AMERICAN ELECTRIC POWER COMPANY INC		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	1,186.000	74,764	80,633	74,764	0	0	0	0	0	0	5,869	5,869	664	0
025816 10 9	AMERICAN EXPRESS COMPANY		08/10/2016.	VARIOUS	12/20/2016.	VARIOUS	9,995.000	546,928	656,995	546,928	0	0	0	0	0	0	110,067	110,067	5,295	0
03073E 10 5	AMERISOURCEBERGEN CORP		09/08/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	1,799.000	157,288	142,837	145,323	0	0	11,965	(11,965)	0	0	(2,486)	(2,486)	657	0
032359 30 9	AMTRUST FINANCIAL SERVICES INC		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	21,024.000	541,582	582,210	541,582	0	0	0	0	0	0	40,628	40,628	0	0
036752 10 3	ANTHEM INC		04/28/2016.	VARIOUS	12/20/2016.	VARIOUS	3,162.000	436,469	463,841	428,512	0	0	7,957	(7,957)	0	0	35,329	35,329	6,809	0
038336 10 3	APTARGROUP INC		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	5,898.000	470,119	444,114	470,119	0	0	0	0	0	0	(26,005)	(26,005)	0	0
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT INC		04/28/2016.	VARIOUS	06/28/2016.	VARIOUS	1,793.000	59,134	47,826	59,134	0	0	0	0	0	0	(11,308)	(11,308)	1,076	0
049513 10 4	ATMEL CORP		02/24/2016.	VARIOUS	04/04/2016.	MERGER	15,311.000	123,583	124,785	123,583	0	0	0	0	0	0	1,202	1,202	0	0
075887 10 9	BECTON DICKINSON AND CO		09/08/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	1,375.000	210,431	228,664	210,431	0	0	0	0	0	0	18,232	18,232	2,390	0
086516 10 1	BEST BUY CO INC		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	24,559.000	755,291	1,158,373	755,291	0	0	0	0	0	0	403,082	403,082	13,139	0
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CORP		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	26,786.000	843,681	978,640	843,681	0	0	0	0	0	0	134,959	134,959	4,458	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
111621 30 6	BROCADE COMMUNICATIONS SYSTEMS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	37,273.000	311,358	325,183	311,358	0	0	0	0	0	0	13,825	13,825	3,727	0
12503M 10 8	CBOE HOLDINGS INC.		08/10/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	3,047.000	208,042	226,274	197,598	0	0	10,444	(10,444)	0	0	28,676	28,676	1,524	0
12572Q 10 5	CME GROUP INC.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	8,832.000	823,126	1,082,063	823,126	0	0	0	0	0	0	258,937	258,937	15,080	0
126117 10 0	CNA FINANCIAL CORP.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	3,009.000	96,421	89,375	96,421	0	0	0	0	0	0	(7,046)	(7,046)	6,429	0
126650 10 0	CVS CORPORATION.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	3,810.000	284,958	307,340	284,958	0	0	0	0	0	0	22,381	22,381	0	0
14149Y 10 8	CARDINAL HEALTH INC.		02/17/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	2,435.000	197,080	180,456	197,080	0	0	0	0	0	0	(16,624)	(16,624)	3,128	0
17243V 10 2	CINEMARK HOLDINGS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	6,251.000	185,988	205,527	185,988	0	0	0	0	0	0	19,539	19,539	3,376	0
20030N 10 1	COMCAST CORP.		10/28/2016.	VARIOUS	12/20/2016.	VARIOUS	5,466.000	345,800	386,164	345,800	0	0	0	0	0	0	40,364	40,364	2,288	0
200525 10 3	COMMERCE BANCSHARES INC.		08/10/2016.	VARIOUS	12/20/2016.	VARIOUS	2,219.000	99,716	114,170	99,716	0	0	0	0	0	0	14,454	14,454	999	0
209115 10 4	CONSOLIDATED EDISON INC.		08/10/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	5,431.000	425,351	398,868	425,351	0	0	0	0	0	0	(26,483)	(26,483)	7,278	0
229899 10 9	CULLEN/FROST BANKERS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	6,323.000	304,082	374,771	304,082	0	0	0	0	0	0	70,689	70,689	6,766	0
231021 10 6	CUMMINS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	3,020.000	277,593	322,332	277,593	0	0	0	0	0	0	44,739	44,739	5,413	0
23334L 10 2	DSW INC.		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	9,335.000	235,622	189,755	235,622	0	0	0	0	0	0	(45,867)	(45,867)	3,419	0
24703L 10 3	DELL TECHNOLOGIES INC-CL V		09/08/2016.	BANK OF NEWYORK	12/20/2016.	VARIOUS	4,053.000	182,669	230,968	182,669	0	0	0	0	0	0	48,300	48,300	23	0
256677 10 5	DOLLAR GENERAL CORP.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	4,552.000	336,269	421,342	336,269	0	0	0	0	0	0	85,073	85,073	2,276	0
25746U 10 9	DOMINION RES INC VA.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	4,084.000	291,705	311,714	291,705	0	0	0	0	0	0	20,009	20,009	9,154	0
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.		08/10/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	5,935.000	563,059	534,922	556,892	0	0	6,166	(6,166)	0	0	(21,971)	(21,971)	3,150	0
268648 10 2	EMC CORP.		08/10/2016.	VARIOUS	09/08/2016.	BANK OF NEWYORK	36,367.000	956,630	1,057,295	956,630	0	0	0	0	0	0	100,665	100,665	5,424	0
29530P 10 2	ERIE INDEMNITY CO.		04/28/2016.	VARIOUS	06/28/2016.	VARIOUS	3,504.000	325,160	338,125	325,160	0	0	0	0	0	0	12,965	12,965	2,322	0
303075 10 5	FACTSET RESEARCH SYSTEMS INC.		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	1,527.000	230,626	232,314	230,626	0	0	0	0	0	0	1,688	1,688	1,139	0
343498 10 1	FLOWERS FOODS INC.		08/10/2016.	VARIOUS	12/20/2016.	VARIOUS	44,572.000	813,820	851,867	740,694	0	0	73,127	(73,127)	0	0	111,174	111,174	23,163	0
35906A 10 8	FRONTIER COMMUNICATIONS CORP.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	63,608.000	306,164	300,087	306,164	0	0	0	0	0	0	(6,077)	(6,077)	13,358	0
364760 10 8	GAP INC.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	26,071.000	577,124	629,763	577,124	0	0	0	0	0	0	52,639	52,639	13,737	0
369550 10 8	GENERAL DYNAMICS CORP.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	2,707.000	384,692	474,478	384,692	0	0	0	0	0	0	89,786	89,786	2,862	0
369604 10 3	GENERAL ELECTRIC CO.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	22,431.000	664,279	720,301	664,279	0	0	0	0	0	0	56,022	56,022	11,087	0
372460 10 5	GENUINE PARTS CO.		03/10/2016.	VARIOUS	12/20/2016.	VARIOUS	2,809.000	258,603	273,304	258,603	0	0	0	0	0	0	14,701	14,701	2,339	0
384802 10 4	W W GRAINGER INC.		03/10/2016.	VARIOUS	06/28/2016.	VARIOUS	911.000	191,544	197,813	191,544	0	0	0	0	0	0	6,269	6,269	1,409	0
391164 10 0	GREAT PLAINS ENERGY INC.		08/10/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	10,433.000	303,529	290,553	288,917	0	0	14,613	(14,613)	0	0	1,636	1,636	8,446	0
413875 10 5	HARRIS CORP DEL.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	2,387.000	185,575	188,798	185,575	0	0	0	0	0	0	3,223	3,223	2,387	0
426281 10 1	JACK HENRY & ASSOCIATES INC.		02/24/2016.	VARIOUS	12/20/2016.	VARIOUS	3,857.000	312,267	345,371	312,267	0	0	0	0	0	0	33,104	33,104	4,320	0
431475 10 2	HILL-ROM HOLDINGS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	8,340.000	403,314	401,584	403,314	0	0	0	0	0	0	(1,730)	(1,730)	2,836	0
437076 10 2	HOME DEPOT INC.		09/08/2016.	VARIOUS	12/20/2016.	VARIOUS	2,319.000	291,995	315,481	291,995	0	0	0	0	0	0	23,486	23,486	4,714	0
444859 10 2	HUMANA INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	1,293.000	213,239	235,044	213,239	0	0	0	0	0	0	21,805	21,805	750	0
458140 10 0	INTEL CORPORATION.		04/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	7,614.000	236,629	282,827	236,629	0	0	0	0	0	0	46,199	46,199	5,942	0
460146 10 3	INTERNATIONAL PAPER COMPANY.		06/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	3,881.000	161,450	209,574	161,450	0	0	0	0	0	0	48,124	48,124	4,235	0
48238T 10 9	KAR AUCTION SERVICES INC.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	18,111.000	689,218	772,371	689,218	0	0	0	0	0	0	83,154	83,154	11,005	0
487836 10 8	KELLOGG CO.		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	8,226.000	614,360	626,230	614,360	0	0	0	0	0	0	11,869	11,869	6,904	0
500255 10 4	KOHLS CORP.		04/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	13,999.000	644,130	756,027	644,130	0	0	0	0	0	0	111,897	111,897	25,126	0
501797 10 4	L BRANDS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	823.000	68,388	53,715	68,388	0	0	0	0	0	0	(14,673)	(14,673)	494	0
50212V 10 0	LPL FINANCIAL HOLDINGS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	9,329.000	197,143	199,489	197,143	0	0	0	0	0	0	2,346	2,346	4,665	0
502424 10 4	L3 COMMUNICATIONS HOLDINGS IN.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	2,390.000	341,808	373,056	341,808	0	0	0	0	0	0	31,248	31,248	3,061	0
517834 10 7	LAS VEGAS SANDS CORP.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	17,904.000	761,787	965,261	761,787	0	0	0	0	0	0	203,474	203,474	25,782	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
532457 10 8	ELI LILLY CO.		09/08/2016.	VARIOUS	12/20/2016.	VARIOUS	3,892.000	312,387	286,519	312,387	0	0	0	0	0	0	(25,869)	(25,869)	3,535	0
553530 10 6	MSC INDUSTRIAL DIRECT CO INC.		03/10/2016.	VARIOUS	06/28/2016.	VARIOUS	2,810.000	191,635	194,868	191,635	0	0	0	0	0	0	3,233	3,233	1,208	0
55608B 10 5	MACQUARIE INFRASTRUCTURE CORP.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	16,670.000	1,192,441	1,254,367	1,192,441	0	0	0	0	0	0	61,926	61,926	18,980	0
55616P 10 4	MACYS INC.		02/24/2016.	VARIOUS	12/20/2016.	VARIOUS	9,975.000	409,688	376,140	409,688	0	0	0	0	0	0	(33,548)	(33,548)	11,122	0
577081 10 2	MATEL INC.		06/24/2016.	VARIOUS	12/20/2016.	VARIOUS	21,670.000	699,672	618,367	697,933	0	0	1,738	(1,738)	0	0	(79,567)	(79,567)	22,791	0
589400 10 0	MERCURY GENERAL CORP.		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	4,150.000	224,565	207,793	224,565	0	0	0	0	0	0	(16,772)	(16,772)	4,636	0
594918 10 4	MICROSOFT CORP.		02/01/2016.	JEFFERIES & COMPANY, INC.	06/28/2016.	VARIOUS	38.000	2,089	1,867	2,089	0	0	0	0	0	0	(222)	(222)	27	0
595017 10 4	MICROCHIP TECHNOLOGY INC.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	4,872.000	243,375	319,654	243,375	0	0	0	0	0	0	76,278	76,278	4,929	0
617700 10 9	MORNINGSTAR INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	3,192.000	253,743	248,085	253,743	0	0	0	0	0	0	(5,658)	(5,658)	702	0
637071 10 1	NATIONAL OILWELL.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	10,283.000	311,501	328,834	311,501	0	0	0	0	0	0	17,333	17,333	4,895	0
63938C 10 8	NAVIENT CORP.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	35,322.000	402,678	587,177	402,678	0	0	0	0	0	0	184,499	184,499	11,303	0
64110D 10 4	NETAPP INC.		04/26/2016.	VARIOUS	06/28/2016.	VARIOUS	8,307.000	196,321	193,133	196,321	0	0	0	0	0	0	(3,188)	(3,188)	1,208	0
649445 10 3	NEW YORK COMMUNITY BANCORP INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	19,293.000	298,063	278,115	298,063	0	0	0	0	0	0	(19,948)	(19,948)	5,024	0
655664 10 0	NORDSTROM INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	7,643.000	377,349	281,452	377,349	0	0	0	0	0	0	(95,897)	(95,897)	5,656	0
666807 10 2	NORTHROP GRUMMAN CORP.		09/08/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	2,426.000	508,077	568,764	508,077	0	0	0	0	0	0	60,687	60,687	3,475	0
670837 10 3	OGE ENERGY CORP.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	8,781.000	233,846	273,064	233,846	0	0	0	0	0	0	39,218	39,218	2,415	0
695156 10 9	PACKAGING CORP OF AMERICA.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	8,069.000	386,544	508,941	386,544	0	0	0	0	0	0	122,397	122,397	8,876	0
695263 10 3	PACWEST BANCORP.		06/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	5,096.000	190,392	280,859	190,392	0	0	0	0	0	0	90,467	90,467	6,458	0
712704 10 5	PEOPLE'S UNITED FINANCIAL INC.		04/26/2016.	VARIOUS	12/20/2016.	VARIOUS	47,516.000	715,657	920,315	715,657	0	0	0	0	0	0	204,658	204,658	24,233	0
723484 10 1	PINNACLE WEST CAPITAL CORP.		04/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	4,017.000	286,329	309,857	286,329	0	0	0	0	0	0	23,528	23,528	5,727	0
74267C 10 6	PROASSURANCE CORP.		10/28/2016.	VARIOUS	12/20/2016.	VARIOUS	7,796.000	393,217	489,069	393,217	0	0	0	0	0	0	95,852	95,852	5,468	0
742962 10 3	PRIVATEBANCORP INC.		06/28/2016.	VARIOUS	08/03/2016.	BANK OF NEWYORK	300.000	10,677	13,173	10,677	0	0	0	0	0	0	2,496	2,496	0	0
743315 10 3	PROGRESSIVE CORPORATION.		04/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	336.000	10,932	12,018	10,932	0	0	0	0	0	0	1,086	1,086	0	0
747525 10 3	QUALCOMM INC.		06/28/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	15,538.000	787,972	1,044,023	787,972	0	0	0	0	0	0	256,051	256,051	26,053	0
749685 10 3	RPM INTERNATIONAL INC.		03/10/2016.	VARIOUS	06/28/2016.	VARIOUS	4,714.000	190,535	222,233	190,535	0	0	0	0	0	0	31,698	31,698	1,296	0
761152 10 7	RESMED INC.		03/10/2016.	VARIOUS	06/28/2016.	VARIOUS	3,953.000	229,646	236,532	229,646	0	0	0	0	0	0	6,887	6,887	1,186	0
790849 10 3	ST JUDE MEDICAL INC.		03/22/2016.	VARIOUS	09/09/2016.	VARIOUS	1,300.000	71,969	102,221	71,969	0	0	0	0	0	0	30,252	30,252	806	0
810186 10 6	THE SCOTTS COMPANY.		02/24/2016.	VARIOUS	12/20/2016.	VARIOUS	3,774.000	254,887	358,641	254,887	0	0	0	0	0	0	103,754	103,754	7,035	0
832696 40 5	JM SMUCKER CO/THE.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	6,129.000	794,936	792,481	794,936	0	0	0	0	0	0	(2,455)	(2,455)	0	0
835495 10 2	SONOCO PRODS.		03/09/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	3,346.000	148,715	180,106	148,715	0	0	0	0	0	0	31,391	31,391	3,714	0
855030 10 2	STAPLES INC.		06/28/2016.	VARIOUS	12/20/2016.	VARIOUS	83,530.000	755,280	825,442	755,280	0	0	0	0	0	0	70,162	70,162	24,361	0
871829 10 7	SYSCO CORP.		08/10/2016.	VARIOUS	12/20/2016.	VARIOUS	19,455.000	874,926	1,088,283	871,683	0	0	3,243	(3,243)	0	0	216,600	216,600	14,783	0
87612G 10 1	TARGA RESOURCES CORP.		02/24/2016.	VARIOUS	12/20/2016.	VARIOUS	21,609.000	470,344	1,151,455	470,344	0	0	0	0	0	0	681,111	681,111	52,057	0
879369 10 6	TELEFLEX INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	2,229.000	301,690	379,408	301,690	0	0	0	0	0	0	77,718	77,718	1,516	0
884903 10 5	THOMSON REUTERS CORP.		04/26/2016.	VARIOUS	12/20/2016.	VARIOUS	19,444.000	742,161	860,962	742,161	0	0	0	0	0	0	118,800	118,800	19,573	0
91324P 10 2	UNITEDHEALTH GROUP IN C.		11/09/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	9,119.000	1,266,639	1,483,208	1,266,639	0	0	0	0	0	0	216,569	216,569	10,780	0
91879Q 10 9	VAIL RESORTS INC.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	5,253.000	822,600	846,159	822,600	0	0	0	0	0	0	23,559	23,559	0	0
91913Y 10 0	VALERO ENERGY CORP.		11/09/2016.	VARIOUS	12/20/2016.	VARIOUS	16,121.000	962,977	1,094,099	962,977	0	0	0	0	0	0	131,122	131,122	19,808	0
92343V 10 4	VERIZON COMMUNICATIONS.		09/08/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	5,835.000	307,544	310,678	307,544	0	0	0	0	0	0	3,134	3,134	5,227	0
930059 10 0	WADDELL & REED FINANCIAL.		04/28/2016.	VARIOUS	06/28/2016.	VARIOUS	30,601.000	684,302	495,176	684,302	0	0	0	0	0	0	(189,127)	(189,127)	9,551	0
949746 10 1	WELLS FARGO.		11/09/2016.	VARIOUS	12/20/2016.	BANK OF NEWYORK	14,216.000	684,773	794,373	667,455	0	0	17,318	(17,318)	0	0	126,918	126,918	9,696	0

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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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98956P 10 2	ZIMMER HOLDINGS INC.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	3,382.000	329,588	393,072	329,588	0	0	0	0	0	0	63,484	63,484	1,623	0
G02602 10 3	AMDOCS LTD.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	926.000	53,689	51,110	53,689	0	0	0	0	0	0	(2,580)	(2,580)	181	0
G16962 10 5	BUNGE LTD.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	3,083.000	184,622	177,444	184,622	0	0	0	0	0	0	(7,178)	(7,178)	2,154	0
G30397 10 6	ENDURANCE SPECIALTY HOLDINGS LTD.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	1,312.000	81,004	83,824	81,004	0	0	0	0	0	0	2,820	2,820	997	0
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY PLC.		03/09/2016.	VARIOUS	06/28/2016.	VARIOUS	21,267.000	306,302	383,655	306,302	0	0	0	0	0	0	77,353	77,353	8,507	0
G9319H 10 2	VALIDUS HOLDINGS LTD.		03/10/2016.	VARIOUS	06/28/2016.	VARIOUS	850.000	39,024	39,391	39,024	0	0	0	0	0	0	367	367	298	0
N33462 10 7	FRANK'S INTERNATIONAL NV.		02/24/2016.	VARIOUS	06/28/2016.	VARIOUS	13,864.000	197,221	200,093	197,221	0	0	0	0	0	0	2,872	2,872	3,535	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous							39,653,770	44,666,812	39,507,199	0	0	146,571	(146,571)	0	0	5,159,608	5,159,608	688,175	0
9799998.	Total - Common Stocks							39,653,770	44,666,812	39,507,199	0	0	146,571	(146,571)	0	0	5,159,608	5,159,608	688,175	0
9899999.	Total - Preferred and Common Stocks							39,653,770	44,666,812	39,507,199	0	0	146,571	(146,571)	0	0	5,159,608	5,159,608	688,175	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,169,942,625	1,117,904,827	1,133,227,898	0	(927,923)	146,571	(1,074,494)	557,657	(36,197,890)	(15,323,077)	(51,520,967)	14,864,456	2,004,011

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
02588# 10 2	AFLAC OF NEW YORK		60526		2ciB1Z	NO	N/A	304,339,944	0	10,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	304,339,944	0	XXX	XXX
Common Stocks - Investment Subsidiary											
67572X AB 0	OCTAGON DELAWARE TRUST		0		2ciB1Z	NO	N/A	889,129,762	0	863,742,261.000	100.0
U00448 AA 5	APOLLO LOAN TRUST		0		2ciB1Z	NO	N/A	1,134,553,600	0	1,113,834,868.000	100.0
37955M 10 8	GLOBAL INVESTMENT FUND I	B	0		2ciB1Z	NO	N/A	1,924,374,150	0	19,452,790.000	100.0
1699999. Total - Common Stocks - Investment Subsidiary							0	3,948,057,512	0	XXX	XXX
Common Stocks - Other Affiliates											
J0022@ 10 2	AFLAC HEARTFUL SERVICES COMPANY LIMITED	B	0		2ciB1Z	NO	N/A	8,584	0	100.000	10.0
1799999. Total - Common Stocks - Other Affiliates							0	8,584	0	XXX	XXX
1899999. Total - Common Stocks							0	4,252,406,040	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	4,252,406,040	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....324,725,574.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
09248U 71 8	BlackRock Liquidity Funds: T-Fund			12/31/2016.	ICD	XXX	48,147,216	0	0	0	0	0	48,147,216	17,627	0	0.003	0.003	MON.	34,171	0
09248U 70 0	BlackRock Liquidity: FedFund			12/31/2016.	ICD	XXX	51,259,777	0	0	0	0	0	51,259,777	22,389	0	0.004	0.004	MON.	58,691	0
25160K 20 7	Deutsche Government Money Market Series			12/31/2016.	ICD	XXX	49,746,790	0	0	0	0	0	49,746,790	21,869	0	0.004	0.004	MON.	194,908	0
262006 20 8	Dreyfus Government Cash Management			12/31/2016.	ICD	XXX	49,109,728	0	0	0	0	0	49,109,728	20,771	0	0.004	0.004	MON.	47,004	0
261908 10 7	Dreyfus Tsry Agy Cash Mgt 521			12/31/2016.	BNY MELLON	XXX	421,555,186	0	0	0	0	0	421,555,186	30,742	0	0.010	0.010	MON.	453,966	0
60934N 10 4	Federated Government Obligations Fund (Institutional)			12/31/2016.	ICD	XXX	49,248,978	0	0	0	0	0	49,248,978	18,799	0	0.003	0.003	MON.	44,510	0
316175 10 8	Fidelity Investments Government Portfolio			12/31/2016.	ICD	XXX	48,838,955	0	0	0	0	0	48,838,955	18,915	0	0.003	0.003	MON.	58,896	0
31846V 56 7	First American Government Obligations Fund			12/31/2016.	ICD	XXX	49,756,462	0	0	0	0	0	49,756,462	19,508	0	0.004	0.004	MON.	38,583	0
38141W 27 3	Goldman Sachs Financial Square Government Fund			12/31/2016.	ICD	XXX	48,795,159	0	0	0	0	0	48,795,159	22,062	0	0.004	0.004	MON.	48,348	0
40428X 10 7	HSBC Investor US Govt Money Market Fund			12/31/2016.	ICD	XXX	50,306,236	0	0	0	0	0	50,306,236	22,378	0	0.004	0.004	MON.	52,905	0
825252 57 0	Invesco AIM Short-Term Investments Trust: Treasury Portfolio			12/31/2016.	ICD	XXX	45,381,729	0	0	0	0	0	45,381,729	14,772	0	0.003	0.003	MON.	28,937	0
4812C0 67 0	JPMorgan U.S. Government Money Market Fund			12/31/2016.	ICD	XXX	49,479,383	0	0	0	0	0	49,479,383	21,922	0	0.004	0.004	MON.	53,378	0
61747C 70 7	Morgan Stanley Institutional Liquidity Funds: Government Portfolio			12/31/2016.	ICD	XXX	47,972,015	0	0	0	0	0	47,972,015	21,365	0	0.004	0.004	MON.	44,754	0
857492 70 6	State Street Institutional U.S. Government Money Market Fund			12/31/2016.	ICD	XXX	48,005,536	0	0	0	0	0	48,005,536	19,826	0	0.004	0.004	MON.	41,476	0
94975P 40 5	Wells Fargo Government Money Market Fund (Institutional).			12/31/2016.	ICD	XXX	50,438,541	0	0	0	0	0	50,438,541	17,950	0	0.003	0.003	MON.	43,825	0
52470G 79 1	Western Asset Institutional Government Reserves			12/31/2016.	ICD	XXX	50,438,577	0	0	0	0	0	50,438,577	23,970	0	0.004	0.004	MON.	53,020	0
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							1,158,480,268	0	0	0	0	XXX	1,158,480,268	334,865	0	XXX	XXX	XXX	1,297,372	0
9199999. Total - Short-Term Investments							1,158,480,268	0	0	0	0	XXX	1,158,480,268	334,865	0	XXX	XXX	XXX	1,297,372	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Collars																						
JPY/Currency Collar -FXOP201610-NA	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	10/12/2016	01/12/2017	0	190,000,000	93.5000	0	508,250	0	0		0	0	0	0	0	173,445		0001
JPY/Currency Collar -OP201611-NA	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/07/2016	02/07/2017	0	220,000,000	93.6600	0	466,400	0	0		0	0	0	0	0	357,382		0001
JPY/Currency Collar -OP201611-NB	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/29/2016	02/27/2017	0	265,000,000	101.1500	0	503,500	0	43,719		43,719	0	43,719	0	0	531,837		0001
JPY/Currency Collar -OP201611-NC	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/29/2016	02/27/2017	0	280,000,000	101.2400	0	616,000	0	48,352		48,352	0	48,352	0	0	561,941		0001
JPY/Currency Collar -OP201611-ND	Bond Portfolio Hedge	D PART 1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/29/2016	02/27/2017	0	290,000,000	101.1300	0	711,282	0	47,359		47,359	0	47,359	0	0	582,010		0001
JPY/Currency Collar -OP201611-NE	Bond Portfolio Hedge	D PART 1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/29/2016	02/27/2017	0	285,000,000	101.1300	0	699,018	0	46,542		46,542	0	46,542	0	0	571,976		0001
JPY/Currency Collar -OP201611-NF	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/29/2016	02/27/2017	0	225,000,000	101.4300	0	457,021	0	42,754		42,754	0	42,754	0	0	451,560		0001
JPY/Currency Collar -OP201611-TB	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	235,000,000	100.5000	0	557,998	0	27,681		27,681	0	27,681	0	0	471,629		0001
JPY/Currency Collar -OP201611-TC	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	215,000,000	100.5000	0	510,509	0	25,325		25,325	0	25,325	0	0	431,490		0001
JPY/Currency Collar -OP201611-TD	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	300,000,000	101.0600	0	765,104	0	47,273		47,273	0	47,273	0	0	602,080		0001
JPY/Currency Collar -OP201611-TE	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	330,000,000	101.0600	0	841,615	0	52,000		52,000	0	52,000	0	0	662,288		0001
JPY/Currency Collar -OP201612-NA	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	12/05/2016	03/03/2017	0	205,000,000	102.6800	0	396,310	0	87,903		87,903	0	87,903	0	0	425,372		0001
JPY/Currency Collar -OP201612-NB	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2016	03/06/2017	0	130,000,000	102.1400	0	274,250	0	51,171		51,171	0	51,171	0	0	276,197		0001
JPY/Currency Collar -OP201612-NC	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2016	03/06/2017	0	105,000,000	102.1100	0	192,000	0	40,787		40,787	0	40,787	0	0	223,082		0001
JPY/Currency Collar -OP201612-ND	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/08/2016	03/08/2017	0	240,000,000	102.3200	0	480,000	0	113,356		113,356	0	113,356	0	0	517,687		0001
JPY/Currency Collar -OP201612-NE	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	12/09/2016	03/09/2017	0	230,000,000	103.1200	0	552,000	0	161,309		161,309	0	161,309	0	0	499,806		0001
JPY/Currency Collar -OP201612-NF	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	12/12/2016	03/10/2017	0	95,000,000	103.3500	0	198,550	0	76,522		76,522	0	76,522	0	0	207,954		0001
JPY/Currency Collar -OP201612-NG(HY)	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	12/13/2016	03/13/2017	0	225,000,000	103.2300	0	400,000	0	174,028		174,028	0	174,028	0	0	503,115		0001
JPY/Currency Collar -OP201612-TA(HY)	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/13/2016	03/13/2017	0	200,000,000	103.1000	0	468,272	0	186,324		186,324	0	186,324	0	0	447,214		0001
JPY/Currency Collar - FXOP201507-(US)-C4	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	01/31/2017	0	4,961,799	127.4500	142,241	0	0	283		283	0	283	0	0	7,280		0002
JPY/Currency Collar - FXOP201507-(US)-C5	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	07/24/2017	0	23,169,371	127.1500	775,120	0	0	174,682		174,682	0	(236,104)	0	0	87,420		0002
JPY/Currency Collar - FXOP201507-(US)-C6	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	09/18/2017	0	8,429,908	126.9300	292,411	0	0	83,486		83,486	0	(80,197)	0	0	35,889		0002
JPY/Currency Collar - FXOP201508-(US)-C11	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	01/31/2017	0	4,961,799	127.3700	131,362	0	0	605		605	0	(64,527)	0	0	7,280		0002
JPY/Currency Collar - FXOP201508-(US)-C12	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	07/24/2017	0	23,169,371	126.9000	737,453	0	0	188,675		188,675	0	(234,682)	0	0	87,420		0002
JPY/Currency Collar - FXOP201508-(US)-C13	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	09/18/2017	0	8,429,908	126.6800	283,191	0	0	89,485		89,485	0	(77,971)	0	0	35,889		0002
JPY/Currency Collar - FXOP201509-(US)-C14	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/03/2015	09/18/2017	0	4,214,954	122.4700	150,000	0	0	75,697		75,697	0	(50,421)	0	0	17,945		0002
JPY/Currency Collar - FXOP201509-(US)-C16	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/03/2015	01/31/2017	0	2,480,900	123.0800	74,000	0	0	3,264		3,264	0	(51,960)	0	0	3,640		0002
JPY/Currency Collar - FXOP201509-(US)-C17	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/03/2015	07/24/2017	0	11,588,978	122.6500	405,000	0	0	170,803		170,803	0	(156,024)	0	0	43,726		0002
JPY/Currency Collar - FXOP201509-(US)-C21	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/28/2015	09/18/2017	0	1,399,262	123.0600	51,200	0	0	23,220		23,220	0	(14,680)	0	0	5,957		0002
JPY/Currency Collar - FXOP201510-(US)-C22	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/12/2015	07/24/2017	0	9,906,430	123.5200	324,000	0	0	127,662		127,662	0	(115,729)	0	0	37,378		0002
JPY/Currency Collar - FXOP201510-(US)-C23	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/12/2015	09/18/2017	0	5,622,800	123.4200	191,300	0	0	87,401		87,401	0	(59,518)	0	0	23,938		0002
JPY/Currency Collar - FXOP201510-(US)-C24	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/12/2015	12/12/2017	0	3,742,811	123.2400	136,500	0	0	72,348		72,348	0	(33,100)	0	0	18,347		0002
JPY/Currency Collar - FXOP201510-(US)-C27	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	01/31/2017	0	1,261,911	123.6200	34,000	0	0	917		917	0	(24,032)	0	0	1,852		0002
JPY/Currency Collar - FXOP201510-(US)-C28	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	07/24/2017	0	9,906,430	123.7100	320,000	0	0	124,220		124,220	0	(114,936)	0	0	37,378		0002
JPY/Currency Collar - FXOP201510-(US)-C29	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	09/18/2017	0	5,622,800	123.6500	190,000	0	0	84,898		84,898	0	(59,114)	0	0	23,938		0002
JPY/Currency Collar - FXOP201510-(US)-C30	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	12/12/2017	0	3,742,811	123.5200	133,000	0	0	70,203		70,203	0	(32,907)	0	0	18,347		0002
JPY/Currency Collar - FXOP201511-(US)-C31	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/05/2015	07/24/2017	0	9,906,430	124.1100	310,000	0	0	118,042		118,042	0	(101,133)	0	0	37,378		0002
JPY/Currency Collar - FXOP201511-(US)-C32	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/05/2015	09/18/2017	0	5,622,800	123.9400	185,000	0	0	82,547		82,547	0	(49,935)	0	0	23,938		0002
JPY/Currency Collar - FXOP201511-(US)-C33	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/05/2015	12/12/2017	0	3,742,811	123.6300	130,000	0	0	68,603		68,603	0	(27,198)	0	0	18,347		0002
JPY/Currency Collar - FXOP201511-(US)-C34	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/30/2015	07/24/2017	0	9,906,430	125.6800	300,000	0	0	95,099		95,099	0	(113,240)	0	0	37,378		0002
JPY/Currency Collar - FXOP201511-(US)-C35	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/30/2015	09/18/2017	0	5,622,800	125.4800	180,000	0	0	69,490		69,490	0	(58,347)	0	0	23,938		0002
JPY/Currency Collar - FXOP201511-(US)-C36	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/30/2015	12/12/2017	0	3,742,811	125.1200	130,000	0	0	59,842		59,842	0	(34,752)	0	0	18,347		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201512-(US)-C37	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/11/2015	07/24/2017	0	10,327,067	123.1800	317,943	0	0	141,975		141,975	0	(122,373)	0	0	38,965		0002
JPY/Currency Collar - FXOP201512-(US)-C38	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/11/2015	09/15/2017	0	4,987,553	123.0100	161,694	0	0	82,874		82,874	0	(52,818)	0	0	21,111		0002
JPY/Currency Collar - FXOP201512-(US)-C39	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/11/2015	12/12/2017	0	3,502,447	122.9600	120,473	0	0	69,970		69,970	0	(31,533)	0	0	17,168		0002
JPY/Currency Collar - FXOP201512-(US)-C40	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/15/2015	07/24/2017	0	10,327,067	124.0500	306,702	0	0	125,721		125,721	0	(117,960)	0	0	38,965		0002
JPY/Currency Collar - FXOP201512-(US)-C41	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/15/2015	09/15/2017	0	4,987,553	123.8600	156,915	0	0	74,618		74,618	0	(51,265)	0	0	21,111		0002
JPY/Currency Collar - FXOP201512-(US)-C42	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/15/2015	12/12/2017	0	3,502,447	123.5400	119,418	0	0	65,790		65,790	0	(31,030)	0	0	17,168		0002
JPY/Currency Collar - FXOP201512-(US)-C45	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/15/2015	01/31/2017	0	1,830,200	124.2600	46,000	0	0	912		912	0	(32,706)	0	0	2,685		0002
JPY/Currency Collar - FXOP201601-(US)-C48	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	01/31/2017	0	2,421,950	121.2100	0	59,853	0	6,705		6,705	0	6,705	0	0	3,554		0002
JPY/Currency Collar - FXOP201601-(US)-C49	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	07/24/2017	0	10,258,391	120.9400	0	297,771	0	192,163		192,163	0	192,163	0	0	38,706		0002
JPY/Currency Collar - FXOP201601-(US)-C50	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	09/15/2017	0	5,494,034	120.7300	0	167,802	0	120,729		120,729	0	120,729	0	0	23,255		0002
JPY/Currency Collar - FXOP201601-(US)-C51	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	12/12/2017	0	5,494,034	120.4000	0	184,724	0	144,021		144,021	0	144,021	0	0	26,931		0002
JPY/Currency Collar - FXOP201601-(US)-C52	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	02/13/2018	0	3,662,692	120.1100	0	129,673	0	106,959		106,959	0	106,959	0	0	19,520		0002
JPY/Currency Collar - FXOP201601-(US)-C53	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/29/2016	07/24/2017	0	10,258,391	123.7700	0	304,974	0	129,878		129,878	0	129,878	0	0	38,706		0002
JPY/Currency Collar - FXOP201601-(US)-C56	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/29/2016	01/31/2017	0	2,421,950	127.8700	0	34,061	0	219		219	0	219	0	0	3,554		0002
JPY/Currency Collar - FXOP201601-(US)-C57	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	09/15/2017	0	5,494,034	123.6100	0	172,185	0	82,905		82,905	0	82,905	0	0	23,255		0002
JPY/Currency Collar - FXOP201601-(US)-C58	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	12/12/2017	0	5,494,034	123.4300	0	186,776	0	104,053		104,053	0	104,053	0	0	26,931		0002
JPY/Currency Collar - FXOP201601-(US)-C59	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	02/13/2018	0	3,662,692	123.1800	0	131,175	0	79,134		79,134	0	79,134	0	0	19,520		0002
JPY/Currency Collar - FXOP201602-(US)-C60	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	01/31/2017	0	2,421,950	123.6500	0	35,920	0	1,731		1,731	0	1,731	0	0	3,554		0002
JPY/Currency Collar - FXOP201602-(US)-C62	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	02/13/2018	0	3,662,692	119.2100	0	137,257	0	116,440		116,440	0	116,440	0	0	19,520		0002
JPY/Currency Collar - FXOP201602-(US)-C63	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/04/2016	12/12/2017	0	5,494,034	119.4000	0	196,456	0	160,074		160,074	0	160,074	0	0	26,931		0002
JPY/Currency Collar - FXOP201602-(US)-C65	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/04/2016	07/24/2017	0	10,258,391	124.6900	0	184,722	0	114,155		114,155	0	114,155	0	0	38,706		0002
JPY/Currency Collar - FXOP201602-(US)-C66	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	09/15/2017	0	5,494,034	119.6100	0	180,902	0	136,237		136,237	0	136,237	0	0	23,255		0002
JPY/Currency Collar - FXOP201603-(US)-C67	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	02/13/2018	0	4,391,450	118.9500	0	131,508	0	143,577		143,577	0	143,577	0	0	23,404		0002
JPY/Currency Collar - FXOP201603-(US)-C68	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	01/31/2017	0	5,613,615	118.2500	0	118,000	0	48,898		48,898	0	48,898	0	0	8,236		0002
JPY/Currency Collar - FXOP201603-(US)-C71	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/30/2016	02/13/2018	0	2,634,389	119.7700	0	58,457	0	79,324		79,324	0	79,324	0	0	14,040		0002
JPY/Currency Collar - FXOP201604-(US)-C72	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	07/24/2017	0	9,082,325	115.0700	0	201,830	0	362,668		362,668	0	362,668	0	0	34,268		0002
JPY/Currency Collar - FXOP201604-(US)-C73	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	09/15/2017	0	2,661,173	115.3000	0	62,482	0	109,670		109,670	0	109,670	0	0	11,264		0002
JPY/Currency Collar - FXOP201604-(US)-C74	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	12/12/2017	0	1,442,184	115.5900	0	36,504	0	62,305		62,305	0	62,305	0	0	7,069		0002
JPY/Currency Collar - FXOP201604-(US)-C75	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/07/2016	02/13/2018	0	5,597,047	115.7300	0	148,003	0	252,016		252,016	0	252,016	0	0	29,829		0002
JPY/Currency Collar - FXOP201604-(US)-C76	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	07/09/2018	0	8,927,805	118.9900	0	238,858	0	328,162		328,162	0	328,162	0	0	55,426		0002
JPY/Currency Collar - FXOP201604-(US)-C77	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/27/2016	07/24/2017	0	9,082,325	118.2800	0	181,377	0	244,752		244,752	0	244,752	0	0	34,268		0002
JPY/Currency Collar - FXOP201604-(US)-C78	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	09/15/2017	0	2,669,757	118.4900	0	51,600	0	76,834		76,834	0	76,834	0	0	11,301		0002
JPY/Currency Collar - FXOP201604-(US)-C79	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/27/2016	12/12/2017	0	1,442,184	118.7500	0	32,772	0	45,739		45,739	0	45,739	0	0	7,069		0002
JPY/Currency Collar - FXOP201604-(US)-C80	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	02/13/2018	0	5,605,631	118.8600	0	133,649	0	184,884		184,884	0	184,884	0	0	29,875		0002
JPY/Currency Collar - FXOP201605-(US)-C81	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	09/15/2017	0	2,669,757	113.1500	0	51,600	0	139,683		139,683	0	139,683	0	0	11,301		0002
JPY/Currency Collar - FXOP201605-(US)-C82	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	12/12/2017	0	1,442,184	113.4800	0	32,772	0	76,979		76,979	0	76,979	0	0	7,069		0002
JPY/Currency Collar - FXOP201605-(US)-C83	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	02/13/2018	0	5,605,631	113.6800	0	133,649	0	301,768		301,768	0	301,768	0	0	29,875		0002
JPY/Currency Collar - FXOP201605-(US)-C84	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/03/2016	07/09/2018	0	8,927,805	113.9100	0	238,858	0	505,107		505,107	0	505,107	0	0	55,426		0002
JPY/Currency Collar - FXOP201605-(US)-C86	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	09/15/2017	0	2,669,757	116.1900	0	53,608	0	100,540		100,540	0	100,540	0	0	11,301		0002
JPY/Currency Collar - FXOP201605-(US)-C87	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/26/2016	12/12/2017	0	1,442,184	116.4300	0	31,348	0	57,824		57,824	0	57,824	0	0	7,069		0002
JPY/Currency Collar - FXOP201605-(US)-C88	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	02/13/2018	0	5,597,047	116.5100	0	129,382	0	231,636		231,636	0	231,636	0	0	29,829		0002
JPY/Currency Collar - FXOP201605-(US)-C89	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	07/09/2018	0	8,927,805	116.5900	0	230,754	0	401,374		401,374	0	401,374	0	0	55,426		0002
JPY/Currency Collar - FXOP201606-(US)-C90	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/02/2016	12/12/2017	0	1,450,768	115.5700	0	32,284	0	62,804		62,804	0	62,804	0	0	7,111		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201606-(US)-C91	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/02/2016	07/09/2018	0	8,927,805	115.8100	0	231,999	0	428,388		428,388	0	428,388	0	0	55,426		0002
JPY/Currency Collar - FXOP201606-(US)-C92	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/02/2016	09/15/2017	0	2,669,757	115.3000	0	54,714	0	111,241		111,241	0	111,241	0	0	11,301		0002
JPY/Currency Collar - FXOP201606-(US)-C94	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/02/2016	02/13/2018	0	5,597,047	115.6800	0	131,727	0	250,736		250,736	0	250,736	0	0	29,829		0002
JPY/Currency Collar - FXOP201606-(US)-C98	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2016	09/15/2017	0	2,669,757	110.8100	0	55,000	0	178,212		178,212	0	178,212	0	0	11,301		0002
JPY/Currency Collar - FXOP201606-(US)-C99	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2016	12/12/2017	0	1,450,768	111.1600	0	33,000	0	96,790		96,790	0	96,790	0	0	7,111		0002
JPY/Currency Collar - FXOP201606-(US)-C100	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	06/16/2016	02/13/2018	0	5,605,631	111.3400	0	147,651	0	375,378		375,378	0	375,378	0	0	29,875		0002
JPY/Currency Collar - FXOP201606-(US)-C101	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	06/16/2016	07/09/2018	0	8,944,974	111.6200	0	264,398	0	607,759		607,759	0	607,759	0	0	55,532		0002
JPY/Currency Collar - FXOP201607-(US)-C103	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/08/2016	09/15/2017	0	4,953,215	105.8600	0	147,828	0	518,268		518,268	0	518,268	0	0	20,966		0002
JPY/Currency Collar - FXOP201607-(US)-C104	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/08/2016	12/12/2017	0	3,751,395	106.0800	0	122,721	0	388,247		388,247	0	388,247	0	0	18,389		0002
JPY/Currency Collar - FXOP201607-(US)-C105	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/08/2016	02/13/2018	0	4,257,876	106.1800	0	140,668	0	436,872		436,872	0	436,872	0	0	22,692		0002
JPY/Currency Collar - FXOP201607-(US)-C106	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/08/2016	07/09/2018	0	9,545,884	106.3000	0	354,284	0	964,429		964,429	0	964,429	0	0	59,263		0002
JPY/Currency Collar - FXOP201607-(US)-C107	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/08/2016	09/11/2018	0	3,528,200	106.3100	0	137,628	0	356,749		356,749	0	356,749	0	0	23,132		0002
JPY/Currency Collar - FXOP201607-(US)-C108	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2016	09/15/2017	0	4,953,215	110.5500	0	188,291	0	341,106		341,106	0	341,106	0	0	20,966		0002
JPY/Currency Collar - FXOP201607-(US)-C109	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2016	12/12/2017	0	3,751,395	110.8500	0	98,506	0	257,856		257,856	0	257,856	0	0	18,389		0002
JPY/Currency Collar - FXOP201607-(US)-C110	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/26/2016	02/13/2018	0	4,257,876	110.9800	0	110,525	0	292,992		292,992	0	292,992	0	0	22,692		0002
JPY/Currency Collar - FXOP201607-(US)-C111	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/26/2016	07/09/2018	0	9,545,884	111.2000	0	279,166	0	659,206		659,206	0	659,206	0	0	59,263		0002
JPY/Currency Collar - FXOP201607-(US)-C112	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2016	09/11/2018	0	3,528,200	111.2500	0	107,857	0	248,428		248,428	0	248,428	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C113	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	07/09/2018	0	9,545,884	108.4500	0	271,260	0	828,688		828,688	0	828,688	0	0	59,263		0002
JPY/Currency Collar - FXOP201608-(US)-C114	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	09/11/2018	0	3,528,200	108.5500	0	111,324	0	304,776		304,776	0	304,776	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C115	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	09/15/2017	0	4,953,215	107.5200	0	114,733	0	451,706		451,706	0	451,706	0	0	20,966		0002
JPY/Currency Collar - FXOP201608-(US)-C116	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	12/12/2017	0	3,751,395	107.8800	0	95,613	0	335,271		335,271	0	335,271	0	0	18,389		0002
JPY/Currency Collar - FXOP201608-(US)-C117	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	02/13/2018	0	4,257,876	108.0700	0	108,070	0	376,732		376,732	0	376,732	0	0	22,692		0002
JPY/Currency Collar - FXOP201608-(US)-C118	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	09/11/2018	0	3,528,200	105.0700	0	173,713	0	389,545		389,545	0	389,545	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C119	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	07/09/2018	0	9,545,884	105.2600	0	446,553	0	1,040,336		1,040,336	0	1,040,336	0	0	59,263		0002
JPY/Currency Collar - FXOP201608-(US)-C120	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	02/13/2018	0	4,257,876	105.6100	0	173,235	0	456,410		456,410	0	456,410	0	0	22,692		0002
JPY/Currency Collar - FXOP201608-(US)-C121	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	12/12/2017	0	3,751,395	105.7200	0	142,311	0	399,401		399,401	0	399,401	0	0	18,389		0002
JPY/Currency Collar - FXOP201608-(US)-C122	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	09/15/2017	0	4,953,215	105.7700	0	168,762	0	522,097		522,097	0	522,097	0	0	20,966		0002
JPY/Currency Collar - FXOP201609-(US)-C123	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/12/2016	09/15/2017	0	4,953,215	104.1800	0	170,879	0	593,342		593,342	0	593,342	0	0	20,966		0002
JPY/Currency Collar - FXOP201609-(US)-C124	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/12/2016	12/12/2017	0	3,751,395	104.1300	0	143,779	0	449,787		449,787	0	449,787	0	0	18,389		0002
JPY/Currency Collar - FXOP201609-(US)-C125	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	02/13/2018	0	4,257,876	104.0300	0	174,843	0	514,401		514,401	0	514,401	0	0	22,692		0002
JPY/Currency Collar - FXOP201609-(US)-C126	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	07/09/2018	0	9,545,884	103.6900	0	447,354	0	1,170,362		1,170,362	0	1,170,362	0	0	59,263		0002
JPY/Currency Collar - FXOP201609-(US)-C127	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	09/11/2018	0	3,528,200	103.5200	0	174,170	0	435,077		435,077	0	435,077	0	0	23,132		0002
JPY/Currency Collar - FXOP201609-(US)-C128	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	07/09/2018	0	10,627,522	102.2100	0	477,926	0	1,429,822		1,429,822	0	1,429,822	0	0	65,978		0002
JPY/Currency Collar - FXOP201609-(US)-C129	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	09/15/2017	0	6,524,165	102.6500	0	210,927	0	873,874		873,874	0	873,874	0	0	27,616		0002
JPY/Currency Collar - FXOP201609-(US)-C130	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/26/2016	09/11/2018	0	3,305,005	102.0500	0	156,296	0	449,624		449,624	0	449,624	0	0	21,669		0002
JPY/Currency Collar - FXOP201609-(US)-C131	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	12/12/2017	0	4,936,046	102.6000	0	179,422	0	661,966		661,966	0	661,966	0	0	24,196		0002
JPY/Currency Collar - FXOP201609-(US)-C132	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	02/13/2018	0	5,107,735	102.5100	0	199,965	0	685,098		685,098	0	685,098	0	0	27,221		0002
JPY/Currency Collar - FXOP201610-(US)-C134	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	09/15/2017	0	6,180,788	106.4100	0	178,542	0	617,904		617,904	0	617,904	0	0	26,162		0002
JPY/Currency Collar - FXOP201610-(US)-C135	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/12/2017	0	8,241,051	106.3800	0	270,738	0	832,772		832,772	0	832,772	0	0	40,396		0002
JPY/Currency Collar - FXOP201610-(US)-C136	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/26/2016	02/13/2018	0	6,180,788	106.2900	0	218,814	0	630,295		630,295	0	630,295	0	0	32,940		0002
JPY/Currency Collar - FXOP201610-(US)-C137	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	07/09/2018	0	12,361,576	105.9800	0	505,623	0	1,278,623		1,278,623	0	1,278,623	0	0	76,743		0002
JPY/Currency Collar - FXOP201610-(US)-C138	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/26/2016	09/11/2018	0	6,283,801	105.8300	0	270,715	0	661,028		661,028	0	661,028	0	0	41,199		0002
JPY/Currency Collar - FXOP201610-(US)-C139	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/10/2018	0	4,189,201	105.5600	0	193,857	0	444,623		444,623	0	444,623	0	0	29,395		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201611-(US)-C141	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	07/09/2018	0	12,361,576	106.1900	0	514,931	0	1,274,027		1,274,027	0	1,274,027	0	0	76,743		0002
JPY/Currency Collar - FXOP201611-(US)-C142	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	09/15/2017	0	6,180,788	109.8000	0	119,402	0	458,500		458,500	0	458,500	0	0	26,162		0002
JPY/Currency Collar - FXOP201611-(US)-C143	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/12/2017	0	8,241,051	110.2700	0	178,921	0	597,515		597,515	0	597,515	0	0	40,396		0002
JPY/Currency Collar - FXOP201611-(US)-C144	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	09/11/2018	0	6,283,801	106.0500	0	276,257	0	651,908		651,908	0	651,908	0	0	41,199		0002
JPY/Currency Collar - FXOP201611-(US)-C145	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/10/2018	0	4,189,201	105.8000	0	197,699	0	438,501		438,501	0	438,501	0	0	29,395		0002
JPY/Currency Collar - FXOP201611-(US)-C146	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	02/13/2018	0	6,180,788	110.5200	0	144,072	0	445,252		445,252	0	445,252	0	0	32,940		0002
JPY/Currency Collar - FXOP201611-(US)-C147	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	09/11/2018	0	6,824,620	114.4900	0	301,687	0	373,116		373,116	0	373,116	0	0	44,745		0002
JPY/Currency Collar - FXOP201611-(US)-C148	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/29/2016	12/10/2018	0	4,403,811	114.1000	0	209,314	0	256,098		256,098	0	256,098	0	0	30,901		0002
JPY/Currency Collar - FXOP201611-(US)-C149	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/29/2016	07/09/2018	0	12,301,485	114.7400	0	511,481	0	652,115		652,115	0	652,115	0	0	76,370		0002
JPY/Currency Collar - FXOP201611-(US)-C150	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	12/12/2017	0	8,189,544	115.2500	0	265,987	0	366,928		366,928	0	366,928	0	0	40,144		0002
JPY/Currency Collar - FXOP201611-(US)-C151	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	09/15/2017	0	6,120,697	115.3000	0	174,570	0	255,031		255,031	0	255,031	0	0	25,908		0002
JPY/Currency Collar - FXOP201611-(US)-C152	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	02/13/2018	0	6,137,866	115.1300	0	218,293	0	289,682		289,682	0	289,682	0	0	32,711		0002
JPY/Currency Collar - FXOP201612-(US)-C157	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	09/15/2017	0	7,365,439	117.5100	0	189,394	0	240,138		240,138	0	240,138	0	0	31,176		0002
JPY/Currency Collar - FXOP201612-(US)-C159	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	12/10/2018	0	4,850,202	116.1900	0	212,588	0	242,714		242,714	0	242,714	0	0	34,033		0002
JPY/Currency Collar - FXOP201612-(US)-C155	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	02/13/2018	0	6,910,464	117.3500	0	223,669	0	268,017		268,017	0	268,017	0	0	36,829		0002
JPY/Currency Collar - FXOP201612-(US)-C156	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	12/14/2016	12/12/2017	0	9,228,260	117.4700	0	273,050	0	331,574		331,574	0	331,574	0	0	45,235		0002
JPY/Currency Collar - FXOP201612-(US)-C154	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	12/14/2016	09/11/2018	0	7,940,596	116.6400	0	324,877	0	367,305		367,305	0	367,305	0	0	52,062		0002
JPY/Currency Collar - FXOP201612-(US)-C153	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	12/14/2016	07/09/2018	0	13,417,461	116.9200	0	514,761	0	589,800		589,800	0	589,800	0	0	83,298		0002
JPY/Currency Collar - FXOP201612-(US)-C158	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	12/14/2016	07/24/2017	0	25,753,284	117.4800	0	602,593	0	769,755		769,755	0	769,755	0	0	97,169		0002
JPY/Currency Collar - FXOP201612-(US)-C161	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	09/15/2017	0	7,374,024	120.5600	0	197,081	0	162,826		162,826	0	162,826	0	0	31,213		0002
JPY/Currency Collar - FXOP201612-(US)-C163	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	12/10/2018	0	4,858,786	119.0900	0	222,414	0	193,028		193,028	0	193,028	0	0	34,093		0002
JPY/Currency Collar - FXOP201612-(US)-C160	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	02/13/2018	0	6,910,464	120.4000	0	230,505	0	195,734		195,734	0	195,734	0	0	36,829		0002
JPY/Currency Collar - FXOP201612-(US)-C162	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	12/12/2017	0	9,236,844	120.5200	0	282,991	0	238,719		238,719	0	238,719	0	0	45,277		0002
JPY/Currency Collar - FXOP201612-(US)-C165	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	09/11/2018	0	7,949,180	119.5900	0	335,964	0	288,419		288,419	0	288,419	0	0	52,118		0002
JPY/Currency Collar - FXOP201612-(US)-C164	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	07/09/2018	0	13,426,045	119.9000	0	530,527	0	450,847		450,847	0	450,847	0	0	83,351		0002
0059999. Total-Purchased Options-Hedging Effective-Collars											6,834,923	29,970,041	0	42,761,452	XXX	42,761,452	0	38,034,364	0	0	12,620,932	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective											6,834,923	29,970,041	0	42,761,452	XXX	42,761,452	0	38,034,364	0	0	12,620,932	XXX	XXX
0409999. Total-Purchased Options-Collars											6,834,923	29,970,041	0	42,761,452	XXX	42,761,452	0	38,034,364	0	0	12,620,932	XXX	XXX
0429999. Total-Purchased Options											6,834,923	29,970,041	0	42,761,452	XXX	42,761,452	0	38,034,364	0	0	12,620,932	XXX	XXX
Written Options - Hedging Effective - Collars																							
JPY/Currency Collar -FXOP201610-NA	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/12/2016	01/12/2017	0	190,000,000	111.1300	0	(508,250)	0	(8,730,225)		(8,730,225)	0	(8,730,225)	0	0	173,445		0001
JPY/Currency Collar -OP201611-NA	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/07/2016	02/07/2017	0	220,000,000	110.4800	0	(466,400)	0	(11,688,259)		(11,688,259)	0	(11,688,259)	0	0	357,382		0001
JPY/Currency Collar -OP201611-NB	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/29/2016	02/27/2017	0	265,000,000	122.6000	0	(503,500)	0	(1,025,399)		(1,025,399)	0	(1,025,399)	0	0	531,837		0001
JPY/Currency Collar -OP201611-NC	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	11/29/2016	02/27/2017	0	280,000,000	123.2300	0	(616,000)	0	(891,351)		(891,351)	0	(891,351)	0	0	561,941		0001
JPY/Currency Collar -OP201611-ND	Bond Portfolio Hedge	D PART 1	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/29/2016	02/27/2017	0	290,000,000	123.1600	0	(711,282)	0	(943,707)		(943,707)	0	(943,707)	0	0	582,010		0001
JPY/Currency Collar -OP201611-NE	Bond Portfolio Hedge	D PART 1	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/29/2016	02/27/2017	0	285,000,000	123.1600	0	(699,018)	0	(927,436)		(927,436)	0	(927,436)	0	0	571,976		0001
JPY/Currency Collar -OP201611-NF	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	11/29/2016	02/27/2017	0	225,000,000	124.3000	0	(457,021)	0	(506,110)		(506,110)	0	(506,110)	0	0	451,560		0001
JPY/Currency Collar -OP201611-TB	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	235,000,000	122.2000	0	(557,998)	0	(1,025,961)		(1,025,961)	0	(1,025,961)	0	0	471,629		0001
JPY/Currency Collar -OP201611-TC	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	215,000,000	122.2000	0	(510,509)	0	(938,645)		(938,645)	0	(938,645)	0	0	431,490		0001
JPY/Currency Collar -OP201611-TD	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	300,000,000	122.4000	0	(765,104)	0	(1,233,413)		(1,233,413)	0	(1,233,413)	0	0	602,080		0001
JPY/Currency Collar -OP201611-TE	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/30/2016	02/27/2017	0	330,000,000	122.4000	0	(841,615)	0	(1,356,755)		(1,356,755)	0	(1,356,755)	0	0	662,288		0001
JPY/Currency Collar -OP201612-NA	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	12/05/2016	03/03/2017	0	205,000,000	124.6000	0	(396,310)	0	(462,721)		(462,721)	0	(462,721)	0	0	425,372		0001
JPY/Currency Collar -OP201612-NB	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2016	03/06/2017	0	130,000,000	123.3500	0	(274,250)	0	(466,983)		(466,983)	0	(466,983)	0	0	276,197		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar -OP201612-NC	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	12/07/2016	03/06/2017	0	105,000,000	123.4000	0	(192,000)	0	(371,665)		(371,665)	0	(371,665)	0	0	223,082		0001
JPY/Currency Collar -OP201612-ND	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	12/08/2016	03/08/2017	0	240,000,000	123.2000	0	(480,000)	0	(940,345)		(940,345)	0	(940,345)	0	0	517,687		0001
JPY/Currency Collar -OP201612-NE	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	12/09/2016	03/09/2017	0	230,000,000	124.7000	0	(552,000)	0	(594,003)		(594,003)	0	(594,003)	0	0	499,806		0001
JPY/Currency Collar -OP201612-NF	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	12/12/2016	03/10/2017	0	95,000,000	124.2500	0	(198,550)	0	(288,336)		(288,336)	0	(288,336)	0	0	207,954		0001
JPY/Currency Collar -OP201612-NG(HY)	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	12/13/2016	03/13/2017	0	225,000,000	124.3500	0	(400,000)	0	(635,008)		(635,008)	0	(635,008)	0	0	503,115		0001
JPY/Currency Collar -OP201612-TA(HY)	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	12/13/2016	03/13/2017	0	200,000,000	123.6800	0	(468,272)	0	(861,905)		(861,905)	0	(861,905)	0	0	447,214		0001
JPY/Currency Collar - FXOP201507-(US)-C4	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	07/29/2015	01/31/2017	0	4,961,799	117.2400	(142,241)	0	0	(90,209)		(90,209)	0	68,621	0	0	7,280		0002
JPY/Currency Collar - FXOP201507-(US)-C5	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	07/29/2015	07/24/2017	0	23,169,371	115.2300	(775,120)	0	0	(852,223)		(852,223)	0	5,317	0	0	87,420		0002
JPY/Currency Collar - FXOP201507-(US)-C6	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	07/29/2015	09/18/2017	0	8,429,908	114.4300	(292,411)	0	0	(328,255)		(328,255)	0	(8,942)	0	0	35,889		0002
JPY/Currency Collar - FXOP201508-(US)-C11	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	08/19/2015	01/31/2017	0	4,961,799	117.6000	(131,362)	0	0	(97,449)		(97,449)	0	67,584	0	0	7,280		0002
JPY/Currency Collar - FXOP201508-(US)-C12	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	08/19/2015	07/24/2017	0	23,169,371	115.7800	(737,453)	0	0	(902,044)		(902,044)	0	3,991	0	0	87,420		0002
JPY/Currency Collar - FXOP201508-(US)-C13	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	08/19/2015	09/18/2017	0	8,429,908	115.2100	(283,191)	0	0	(357,158)		(357,158)	0	(13,392)	0	0	35,889		0002
JPY/Currency Collar - FXOP201509-(US)-C14	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	09/03/2015	09/18/2017	0	4,214,954	111.9300	(150,000)	0	0	(131,781)		(131,781)	0	(1,892)	0	0	17,945		0002
JPY/Currency Collar - FXOP201509-(US)-C16	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	09/03/2015	01/31/2017	0	2,480,900	113.8900	(74,000)	0	0	(18,842)		(18,842)	0	36,102	0	0	3,640		0002
JPY/Currency Collar - FXOP201509-(US)-C17	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	09/03/2015	07/24/2017	0	11,588,978	112.4000	(405,000)	0	0	(317,309)		(317,309)	0	16,142	0	0	43,726		0002
JPY/Currency Collar - FXOP201509-(US)-C21	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	09/28/2015	09/18/2017	0	1,399,262	111.3400	(51,200)	0	0	(40,516)		(40,516)	0	(634)	0	0	5,957		0002
JPY/Currency Collar - FXOP201510-(US)-C22	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/12/2015	07/24/2017	0	9,906,430	111.9000	(324,000)	0	0	(253,612)		(253,612)	0	15,438	0	0	37,378		0002
JPY/Currency Collar - FXOP201510-(US)-C23	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/12/2015	09/18/2017	0	5,622,800	111.2500	(191,300)	0	0	(160,071)		(160,071)	0	484	0	0	23,938		0002
JPY/Currency Collar - FXOP201510-(US)-C24	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/12/2015	12/12/2017	0	3,742,811	110.3400	(136,500)	0	0	(123,870)		(123,870)	0	(7,888)	0	0	18,347		0002
JPY/Currency Collar - FXOP201510-(US)-C27	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/27/2015	01/31/2017	0	1,261,911	114.1500	(34,000)	0	0	(9,605)		(9,605)	0	19,134	0	0	1,852		0002
JPY/Currency Collar - FXOP201510-(US)-C28	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/27/2015	07/24/2017	0	9,906,430	112.5000	(320,000)	0	0	(271,081)		(271,081)	0	13,439	0	0	37,378		0002
JPY/Currency Collar - FXOP201510-(US)-C29	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/27/2015	09/18/2017	0	5,622,800	111.9400	(190,000)	0	0	(171,498)		(171,498)	0	(772)	0	0	23,938		0002
JPY/Currency Collar - FXOP201510-(US)-C30	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	10/27/2015	12/12/2017	0	3,742,811	110.8200	(133,000)	0	0	(129,168)		(129,168)	0	(8,429)	0	0	18,347		0002
JPY/Currency Collar - FXOP201511-(US)-C31	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/05/2015	07/24/2017	0	9,906,430	114.5100	(310,000)	0	0	(333,016)		(333,016)	0	12,589	0	0	37,378		0002
JPY/Currency Collar - FXOP201511-(US)-C32	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/05/2015	09/18/2017	0	5,622,800	113.9100	(185,000)	0	0	(207,948)		(207,948)	0	(2,583)	0	0	23,938		0002
JPY/Currency Collar - FXOP201511-(US)-C33	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/05/2015	12/12/2017	0	3,742,811	113.1600	(130,000)	0	0	(157,195)		(157,195)	0	(9,399)	0	0	18,347		0002
JPY/Currency Collar - FXOP201511-(US)-C34	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/30/2015	07/24/2017	0	9,906,430	115.0400	(300,000)	0	0	(359,273)		(359,273)	0	2,046	0	0	37,378		0002
JPY/Currency Collar - FXOP201511-(US)-C35	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/30/2015	09/18/2017	0	5,622,800	114.5500	(180,000)	0	0	(226,071)		(226,071)	0	(9,943)	0	0	23,938		0002
JPY/Currency Collar - FXOP201511-(US)-C36	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/30/2015	12/12/2017	0	3,742,811	113.7800	(130,000)	0	0	(168,642)		(168,642)	0	(13,442)	0	0	18,347		0002
JPY/Currency Collar - FXOP201512-(US)-C37	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/11/2015	07/24/2017	0	10,327,067	112.7100	(317,943)	0	0	(288,187)		(288,187)	0	11,756	0	0	38,965		0002
JPY/Currency Collar - FXOP201512-(US)-C38	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/11/2015	09/15/2017	0	4,987,553	112.0800	(161,694)	0	0	(155,134)		(155,134)	0	(3,059)	0	0	21,111		0002
JPY/Currency Collar - FXOP201512-(US)-C39	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/11/2015	12/12/2017	0	3,502,447	112.0000	(120,473)	0	0	(134,147)		(134,147)	0	(10,583)	0	0	17,168		0002
JPY/Currency Collar - FXOP201512-(US)-C40	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/15/2015	07/24/2017	0	10,327,067	113.6600	(306,702)	0	0	(320,225)		(320,225)	0	8,595	0	0	38,965		0002
JPY/Currency Collar - FXOP201512-(US)-C41	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/15/2015	09/15/2017	0	4,987,553	113.1700	(156,915)	0	0	(172,976)		(172,976)	0	(4,716)	0	0	21,111		0002
JPY/Currency Collar - FXOP201512-(US)-C42	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	12/15/2015	12/12/2017	0	3,502,447	112.3200	(119,418)	0	0	(137,944)		(137,944)	0	(10,854)	0	0	17,168		0002
JPY/Currency Collar - FXOP201512-(US)-C45	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/15/2015	01/31/2017	0	1,830,200	115.2400	(46,000)	0	0	(19,269)		(19,269)	0	27,739	0	0	2,685		0002
JPY/Currency Collar - FXOP201601-(US)-C48	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/06/2016	01/31/2017	0	2,421,950	113.3100	0	(59,853)	0	(13,783)		(13,783)	0	(13,783)	0	0	3,554		0002
JPY/Currency Collar - FXOP201601-(US)-C49	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/06/2016	07/24/2017	0	10,258,391	111.4600	0	(297,771)	0	(248,525)		(248,525)	0	(248,525)	0	0	38,706		0002
JPY/Currency Collar - FXOP201601-(US)-C50	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/06/2016	09/15/2017	0	5,494,034	111.0700	0	(167,802)	0	(154,240)		(154,240)	0	(154,240)	0	0	23,255		0002
JPY/Currency Collar - FXOP201601-(US)-C51	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/06/2016	12/12/2017	0	5,494,034	110.3300	0	(184,724)	0	(181,599)		(181,599)	0	(181,599)	0	0	26,931		0002
JPY/Currency Collar - FXOP201601-(US)-C52	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/06/2016	02/13/2018	0	3,662,692	109.8600	0	(129,673)	0	(135,227)		(135,227)	0	(135,227)	0	0	19,520		0002
JPY/Currency Collar - FXOP201601-(US)-C53	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/29/2016	07/24/2017	0	10,258,391	113.5400	0	(304,974)	0	(313,922)		(313,922)	0	(313,922)	0	0	38,706		0002
JPY/Currency Collar - FXOP201601-(US)-C56	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/29/2016	01/31/2017	0	2,421,950	111.0800	0	(34,061)	0	(6,422)		(6,422)	0	(6,422)	0	0	3,554		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201601-(US)-C57	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	09/15/2017	0	5,494,034	112.5300	0	(172,185)	0	(177,087)		(177,087)	0	(177,087)	0	0	23,255		0002
JPY/Currency Collar - FXOP201601-(US)-C58	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	12/12/2017	0	5,494,034	111.5500	0	(186,776)	0	(202,018)		(202,018)	0	(202,018)	0	0	26,931		0002
JPY/Currency Collar - FXOP201601-(US)-C59	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/29/2016	02/13/2018	0	3,662,692	110.8000	0	(131,175)	0	(145,996)		(145,996)	0	(145,996)	0	0	19,520		0002
JPY/Currency Collar - FXOP201602-(US)-C60	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	01/31/2017	0	2,421,950	104.9900	0	(35,920)	0	(482)		(482)	0	(482)	0	0	3,554		0002
JPY/Currency Collar - FXOP201602-(US)-C62	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	02/13/2018	0	3,662,692	106.7900	0	(137,257)	0	(105,581)		(105,581)	0	(105,581)	0	0	19,520		0002
JPY/Currency Collar - FXOP201602-(US)-C63	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/04/2016	12/12/2017	0	5,494,034	107.3900	0	(196,456)	0	(139,382)		(139,382)	0	(139,382)	0	0	26,931		0002
JPY/Currency Collar - FXOP201602-(US)-C65	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/04/2016	07/24/2017	0	10,258,391	102.0200	0	(184,722)	0	(78,995)		(78,995)	0	(78,995)	0	0	38,706		0002
JPY/Currency Collar - FXOP201602-(US)-C66	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	09/15/2017	0	5,494,034	108.0400	0	(180,902)	0	(112,292)		(112,292)	0	(112,292)	0	0	23,255		0002
JPY/Currency Collar - FXOP201603-(US)-C67	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	02/13/2018	0	4,391,450	96.3600	0	(131,508)	0	(51,352)		(51,352)	0	(51,352)	0	0	23,404		0002
JPY/Currency Collar - FXOP201603-(US)-C68	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	01/31/2017	0	5,613,615	102.3400	0	(118,000)	0	(379)		(379)	0	(379)	0	0	8,236		0002
JPY/Currency Collar - FXOP201603-(US)-C71	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/30/2016	02/13/2018	0	2,634,389	94.2300	0	(58,457)	0	(25,387)		(25,387)	0	(25,387)	0	0	14,040		0002
JPY/Currency Collar - FXOP201604-(US)-C72	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	07/24/2017	0	9,082,325	92.5100	0	(201,830)	0	(18,154)		(18,154)	0	(18,154)	0	0	34,268		0002
JPY/Currency Collar - FXOP201604-(US)-C73	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	09/15/2017	0	2,661,173	91.8700	0	(62,482)	0	(8,100)		(8,100)	0	(8,100)	0	0	11,264		0002
JPY/Currency Collar - FXOP201604-(US)-C74	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/07/2016	12/12/2017	0	1,442,184	90.5600	0	(36,504)	0	(6,939)		(6,939)	0	(6,939)	0	0	7,069		0002
JPY/Currency Collar - FXOP201604-(US)-C75	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/07/2016	02/13/2018	0	5,597,047	89.4000	0	(148,003)	0	(32,402)		(32,402)	0	(32,402)	0	0	29,829		0002
JPY/Currency Collar - FXOP201604-(US)-C76	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	07/09/2018	0	8,927,805	89.5500	0	(238,858)	0	(98,575)		(98,575)	0	(98,575)	0	0	55,426		0002
JPY/Currency Collar - FXOP201604-(US)-C77	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/27/2016	07/24/2017	0	9,082,325	96.5000	0	(181,377)	0	(33,042)		(33,042)	0	(33,042)	0	0	34,268		0002
JPY/Currency Collar - FXOP201604-(US)-C78	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	09/15/2017	0	2,669,757	95.5800	0	(51,600)	0	(13,433)		(13,433)	0	(13,433)	0	0	11,301		0002
JPY/Currency Collar - FXOP201604-(US)-C79	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	04/27/2016	12/12/2017	0	1,442,184	93.7000	0	(32,772)	0	(9,512)		(9,512)	0	(9,512)	0	0	7,069		0002
JPY/Currency Collar - FXOP201604-(US)-C80	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/27/2016	02/13/2018	0	5,605,631	92.4600	0	(133,649)	0	(46,092)		(46,092)	0	(46,092)	0	0	29,875		0002
JPY/Currency Collar - FXOP201605-(US)-C81	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	09/15/2017	0	2,669,757	89.5500	0	(51,600)	0	(5,905)		(5,905)	0	(5,905)	0	0	11,301		0002
JPY/Currency Collar - FXOP201605-(US)-C82	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	12/12/2017	0	1,442,184	87.7800	0	(32,772)	0	(5,052)		(5,052)	0	(5,052)	0	0	7,069		0002
JPY/Currency Collar - FXOP201605-(US)-C83	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/03/2016	02/13/2018	0	5,605,631	86.2700	0	(133,649)	0	(24,463)		(24,463)	0	(24,463)	0	0	29,875		0002
JPY/Currency Collar - FXOP201605-(US)-C84	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/03/2016	07/09/2018	0	8,927,805	83.7500	0	(238,858)	0	(59,344)		(59,344)	0	(59,344)	0	0	55,426		0002
JPY/Currency Collar - FXOP201605-(US)-C86	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	09/15/2017	0	2,669,757	94.8000	0	(53,608)	0	(12,214)		(12,214)	0	(12,214)	0	0	11,301		0002
JPY/Currency Collar - FXOP201605-(US)-C87	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/26/2016	12/12/2017	0	1,442,184	93.2700	0	(31,348)	0	(9,072)		(9,072)	0	(9,072)	0	0	7,069		0002
JPY/Currency Collar - FXOP201605-(US)-C88	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	02/13/2018	0	5,597,047	91.9300	0	(129,382)	0	(43,822)		(43,822)	0	(43,822)	0	0	29,829		0002
JPY/Currency Collar - FXOP201605-(US)-C89	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/26/2016	07/09/2018	0	8,927,805	89.2300	0	(230,754)	0	(96,139)		(96,139)	0	(96,139)	0	0	55,426		0002
JPY/Currency Collar - FXOP201606-(US)-C90	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/02/2016	12/12/2017	0	1,450,768	92.6400	0	(32,284)	0	(8,766)		(8,766)	0	(8,766)	0	0	7,111		0002
JPY/Currency Collar - FXOP201606-(US)-C91	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/02/2016	07/09/2018	0	8,927,805	88.0700	0	(231,999)	0	(87,739)		(87,739)	0	(87,739)	0	0	55,426		0002
JPY/Currency Collar - FXOP201606-(US)-C92	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/02/2016	09/15/2017	0	2,669,757	93.9500	0	(54,714)	0	(11,000)		(11,000)	0	(11,000)	0	0	11,301		0002
JPY/Currency Collar - FXOP201606-(US)-C94	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/02/2016	02/13/2018	0	5,597,047	91.1000	0	(131,727)	0	(40,563)		(40,563)	0	(40,563)	0	0	29,829		0002
JPY/Currency Collar - FXOP201606-(US)-C98	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	09/15/2017	0	2,669,757	88.1700	0	(55,000)	0	(4,848)		(4,848)	0	(4,848)	0	0	11,301		0002
JPY/Currency Collar - FXOP201606-(US)-C99	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	12/12/2017	0	1,450,768	86.5200	0	(33,000)	0	(4,378)		(4,378)	0	(4,378)	0	0	7,111		0002
JPY/Currency Collar - FXOP201606-(US)-C100	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	02/13/2018	0	5,605,631	85.0500	0	(147,651)	0	(20,338)		(20,338)	0	(20,338)	0	0	29,875		0002
JPY/Currency Collar - FXOP201606-(US)-C101	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	07/09/2018	0	8,944,974	83.1500	0	(264,398)	0	(56,375)		(56,375)	0	(56,375)	0	0	55,532		0002
JPY/Currency Collar - FXOP201607-(US)-C103	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/15/2017	0	4,953,215	88.1100	0	(147,828)	0	(8,916)		(8,916)	0	(8,916)	0	0	20,966		0002
JPY/Currency Collar - FXOP201607-(US)-C104	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	12/12/2017	0	3,751,395	86.8400	0	(122,721)	0	(11,761)		(11,761)	0	(11,761)	0	0	18,389		0002
JPY/Currency Collar - FXOP201607-(US)-C105	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	02/13/2018	0	4,257,876	85.8100	0	(140,668)	0	(17,695)		(17,695)	0	(17,695)	0	0	22,692		0002
JPY/Currency Collar - FXOP201607-(US)-C106	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	07/09/2018	0	9,545,884	83.6100	0	(354,284)	0	(61,670)		(61,670)	0	(61,670)	0	0	59,263		0002
JPY/Currency Collar - FXOP201607-(US)-C107	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/11/2018	0	3,528,200	82.7300	0	(137,628)	0	(27,102)		(27,102)	0	(27,102)	0	0	23,132		0002
JPY/Currency Collar - FXOP201607-(US)-C108	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/26/2016	09/15/2017	0	4,953,215	91.5800	0	(188,291)	0	(15,141)		(15,141)	0	(15,141)	0	0	20,966		0002
JPY/Currency Collar - FXOP201607-(US)-C109	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/26/2016	12/12/2017	0	3,751,395	90.0800	0	(98,506)	0	(17,732)		(17,732)	0	(17,732)	0	0	18,389		0002

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201607-(US)-C110	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/26/2016	02/13/2018	0	4,257,876	89.0100	0	(110,525)	0	(24,671)		(24,671)	0	(24,671)	0	0	22,692		0002
JPY/Currency Collar - FXOP201607-(US)-C111	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/26/2016	07/09/2018	0	9,545,884	86.5500	0	(279,166)	0	(79,683)		(79,683)	0	(79,683)	0	0	59,263		0002
JPY/Currency Collar - FXOP201607-(US)-C112	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2016	09/11/2018	0	3,528,200	85.3700	0	(107,857)	0	(34,318)		(34,318)	0	(34,318)	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C113	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	07/09/2018	0	9,545,884	83.6200	0	(271,260)	0	(65,313)		(65,313)	0	(65,313)	0	0	59,263		0002
JPY/Currency Collar - FXOP201608-(US)-C114	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	09/11/2018	0	3,528,200	82.6700	0	(111,324)	0	(27,825)		(27,825)	0	(27,825)	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C115	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	09/15/2017	0	4,953,215	88.5200	0	(114,733)	0	(10,153)		(10,153)	0	(10,153)	0	0	20,966		0002
JPY/Currency Collar - FXOP201608-(US)-C116	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	12/12/2017	0	3,751,395	87.0400	0	(95,613)	0	(12,772)		(12,772)	0	(12,772)	0	0	18,389		0002
JPY/Currency Collar - FXOP201608-(US)-C117	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/03/2016	02/13/2018	0	4,257,876	86.0100	0	(108,070)	0	(18,892)		(18,892)	0	(18,892)	0	0	22,692		0002
JPY/Currency Collar - FXOP201608-(US)-C118	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	09/11/2018	0	3,528,200	92.5500	0	(173,713)	0	(58,136)		(58,136)	0	(58,136)	0	0	23,132		0002
JPY/Currency Collar - FXOP201608-(US)-C119	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	07/09/2018	0	9,545,884	93.0400	0	(446,553)	0	(135,627)		(135,627)	0	(135,627)	0	0	59,263		0002
JPY/Currency Collar - FXOP201608-(US)-C120	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	02/13/2018	0	4,257,876	94.5300	0	(173,235)	0	(42,203)		(42,203)	0	(42,203)	0	0	22,692		0002
JPY/Currency Collar - FXOP201608-(US)-C121	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	12/12/2017	0	3,751,395	95.2000	0	(142,311)	0	(29,717)		(29,717)	0	(29,717)	0	0	18,389		0002
JPY/Currency Collar - FXOP201608-(US)-C122	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/31/2016	09/15/2017	0	4,953,215	96.2800	0	(168,762)	0	(26,637)		(26,637)	0	(26,637)	0	0	20,966		0002
JPY/Currency Collar - FXOP201609-(US)-C123	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/12/2016	09/15/2017	0	4,953,215	95.2500	0	(170,879)	0	(23,678)		(23,678)	0	(23,678)	0	0	20,966		0002
JPY/Currency Collar - FXOP201609-(US)-C124	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/12/2016	12/12/2017	0	3,751,395	94.3000	0	(143,779)	0	(26,422)		(26,422)	0	(26,422)	0	0	18,389		0002
JPY/Currency Collar - FXOP201609-(US)-C125	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	02/13/2018	0	4,257,876	93.3700	0	(174,843)	0	(38,057)		(38,057)	0	(38,057)	0	0	22,692		0002
JPY/Currency Collar - FXOP201609-(US)-C126	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	07/09/2018	0	9,545,884	92.0100	0	(447,354)	0	(127,404)		(127,404)	0	(127,404)	0	0	59,263		0002
JPY/Currency Collar - FXOP201609-(US)-C127	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/12/2016	09/11/2018	0	3,528,200	91.3200	0	(174,170)	0	(53,342)		(53,342)	0	(53,342)	0	0	23,132		0002
JPY/Currency Collar - FXOP201609-(US)-C128	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	07/09/2018	0	10,627,522	90.7300	0	(477,926)	0	(125,550)		(125,550)	0	(125,550)	0	0	65,978		0002
JPY/Currency Collar - FXOP201609-(US)-C129	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	09/15/2017	0	6,524,165	93.5900	0	(210,927)	0	(24,930)		(24,930)	0	(24,930)	0	0	27,616		0002
JPY/Currency Collar - FXOP201609-(US)-C130	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	09/26/2016	09/11/2018	0	3,305,005	90.1000	0	(156,296)	0	(45,654)		(45,654)	0	(45,654)	0	0	21,669		0002
JPY/Currency Collar - FXOP201609-(US)-C131	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	12/12/2017	0	4,936,046	92.7300	0	(179,422)	0	(30,116)		(30,116)	0	(30,116)	0	0	24,196		0002
JPY/Currency Collar - FXOP201609-(US)-C132	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2016	02/13/2018	0	5,107,735	92.0900	0	(199,965)	0	(40,133)		(40,133)	0	(40,133)	0	0	27,221		0002
JPY/Currency Collar - FXOP201610-(US)-C134	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	09/15/2017	0	6,180,788	98.4000	0	(178,542)	0	(43,055)		(43,055)	0	(43,055)	0	0	26,162		0002
JPY/Currency Collar - FXOP201610-(US)-C135	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/12/2017	0	8,241,051	97.4800	0	(270,738)	0	(82,424)		(82,424)	0	(82,424)	0	0	40,396		0002
JPY/Currency Collar - FXOP201610-(US)-C136	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/26/2016	02/13/2018	0	6,180,788	96.7600	0	(218,814)	0	(74,880)		(74,880)	0	(74,880)	0	0	32,940		0002
JPY/Currency Collar - FXOP201610-(US)-C137	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	07/09/2018	0	12,361,576	95.3200	0	(505,623)	0	(209,742)		(209,742)	0	(209,742)	0	0	76,743		0002
JPY/Currency Collar - FXOP201610-(US)-C138	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/26/2016	09/11/2018	0	6,283,801	94.7200	0	(270,715)	0	(121,083)		(121,083)	0	(121,083)	0	0	41,199		0002
JPY/Currency Collar - FXOP201610-(US)-C139	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/10/2018	0	4,189,201	93.8200	0	(193,857)	0	(93,523)		(93,523)	0	(93,523)	0	0	29,395		0002
JPY/Currency Collar - FXOP201611-(US)-C141	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	07/09/2018	0	12,361,576	96.2500	0	(514,931)	0	(227,436)		(227,436)	0	(227,436)	0	0	76,743		0002
JPY/Currency Collar - FXOP201611-(US)-C142	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	09/15/2017	0	6,180,788	94.8500	0	(119,402)	0	(28,082)		(28,082)	0	(28,082)	0	0	26,162		0002
JPY/Currency Collar - FXOP201611-(US)-C143	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	12/12/2017	0	8,241,051	93.0000	0	(178,921)	0	(50,314)		(50,314)	0	(50,314)	0	0	40,396		0002
JPY/Currency Collar - FXOP201611-(US)-C144	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	09/11/2018	0	6,283,801	95.5500	0	(276,257)	0	(128,747)		(128,747)	0	(128,747)	0	0	41,199		0002
JPY/Currency Collar - FXOP201611-(US)-C145	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	12/10/2018	0	4,189,201	94.8500	0	(197,699)	0	(99,237)		(99,237)	0	(99,237)	0	0	29,395		0002
JPY/Currency Collar - FXOP201611-(US)-C146	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/07/2016	02/13/2018	0	6,180,788	91.5500	0	(144,072)	0	(44,598)		(44,598)	0	(44,598)	0	0	32,940		0002
JPY/Currency Collar - FXOP201611-(US)-C147	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/29/2016	09/11/2018	0	6,824,620	101.2000	0	(301,687)	0	(206,614)		(206,614)	0	(206,614)	0	0	44,745		0002
JPY/Currency Collar - FXOP201611-(US)-C148	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/29/2016	12/10/2018	0	4,403,811	100.2200	0	(209,314)	0	(148,426)		(148,426)	0	(148,426)	0	0	30,901		0002
JPY/Currency Collar - FXOP201611-(US)-C149	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	11/29/2016	07/09/2018	0	12,301,485	101.8200	0	(511,481)	0	(344,978)		(344,978)	0	(344,978)	0	0	76,370		0002
JPY/Currency Collar - FXOP201611-(US)-C150	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/29/2016	12/12/2017	0	8,189,544	104.2800	0	(265,987)	0	(156,180)		(156,180)	0	(156,180)	0	0	40,144		0002
JPY/Currency Collar - FXOP201611-(US)-C151	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/29/2016	09/15/2017	0	6,120,697	105.3800	0	(174,570)	0	(94,297)		(94,297)	0	(94,297)	0	0	25,908		0002
JPY/Currency Collar - FXOP201611-(US)-C152	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/29/2016	02/13/2018	0	6,137,866	103.6000	0	(218,293)	0	(134,380)		(134,380)	0	(134,380)	0	0	32,711		0002
JPY/Currency Collar - FXOP201612-(US)-C157	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	12/14/2016	09/15/2017	0	7,365,439	108.6500	0	(189,394)	0	(163,920)		(163,920)	0	(163,920)	0	0	31,176		0002
JPY/Currency Collar - FXOP201612-(US)-C159	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	12/14/2016	12/10/2018	0	4,850,202	103.4400	0	(212,588)	0	(201,330)		(201,330)	0	(201,330)	0	0	34,033		0002

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JPY/Currency Collar - FXOP201612-(US)-C155	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	12/14/2016	02/13/2018	0	6,910,464	106.7700	0	(223,669)	0	(201,086)		(201,086)	0	(201,086)	0	0	36,829		0002
JPY/Currency Collar - FXOP201612-(US)-C156	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	12/14/2016	12/12/2017	0	9,228,260	107.5300	0	(273,050)	0	(214,134)		(214,134)	0	(214,134)	0	0	45,235		0002
JPY/Currency Collar - FXOP201612-(US)-C154	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	12/14/2016	09/11/2018	0	7,940,596	104.4400	0	(324,877)	0	(272,922)		(272,922)	0	(272,922)	0	0	52,062		0002
JPY/Currency Collar - FXOP201612-(US)-C153	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	12/14/2016	07/09/2018	0	13,417,461	104.9600	0	(514,761)	0	(420,937)		(420,937)	0	(420,937)	0	0	83,298		0002
JPY/Currency Collar - FXOP201612-(US)-C158	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	12/14/2016	07/24/2017	0	25,753,284	109.2200	0	(602,593)	0	(426,941)		(426,941)	0	(426,941)	0	0	97,169		0002
JPY/Currency Collar - FXOP201612-(US)-C161	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	09/15/2017	0	7,374,024	111.1300	0	(197,081)	0	(206,639)		(206,639)	0	(206,639)	0	0	31,213		0002
JPY/Currency Collar - FXOP201612-(US)-C163	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	12/10/2018	0	4,858,786	105.1900	0	(222,414)	0	(222,017)		(222,017)	0	(222,017)	0	0	34,093		0002
JPY/Currency Collar - FXOP201612-(US)-C160	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	02/13/2018	0	6,910,464	108.7200	0	(230,505)	0	(232,999)		(232,999)	0	(232,999)	0	0	36,829		0002
JPY/Currency Collar - FXOP201612-(US)-C162	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	12/12/2017	0	9,236,844	109.8900	0	(282,991)	0	(293,894)		(293,894)	0	(293,894)	0	0	45,277		0002
JPY/Currency Collar - FXOP201612-(US)-C165	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	09/11/2018	0	7,949,180	106.3300	0	(335,964)	0	(337,517)		(337,517)	0	(337,517)	0	0	52,118		0002
JPY/Currency Collar - FXOP201612-(US)-C164	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/28/2016	07/09/2018	0	13,426,045	107.0700	0	(530,527)	0	(534,578)		(534,578)	0	(534,578)	0	0	83,351		0002
0479999. Total-Written Options-Hedging Effective-Collars										(6,834,923)	(29,970,041)	0	(50,950,039)	XXX	(50,950,039)	0	(43,812,875)	0	0	12,620,932	XXX	XXX
0499999. Total-Written Options-Hedging Effective										(6,834,923)	(29,970,041)	0	(50,950,039)	XXX	(50,950,039)	0	(43,812,875)	0	0	12,620,932	XXX	XXX
0829999. Total-Written Options-Collars										(6,834,923)	(29,970,041)	0	(50,950,039)	XXX	(50,950,039)	0	(43,812,875)	0	0	12,620,932	XXX	XXX
0849999. Total-Written Options										(6,834,923)	(29,970,041)	0	(50,950,039)	XXX	(50,950,039)	0	(43,812,875)	0	0	12,620,932	XXX	XXX
Forwards - Hedging Effective																						
JPY/Currency Forward-201608-NC	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/17/2016	07/20/2018	0	343,532,000	96.7600	0	0	0	(48,623,720)		(48,509,294)	0	(48,623,720)	0	0	2,153,744		100/100
JPY/Currency Forward-201608-ND	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/17/2016	07/13/2018	0	258,830,000	96.7875	0	0	0	(36,638,124)		(36,590,987)	0	(36,638,124)	0	0	1,612,647		100/100
JPY/Currency Forward-201608-NE	Bond Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	08/22/2016	06/22/2018	0	278,853,000	97.0575	0	0	0	(39,546,389)		(39,095,103)	0	(39,546,389)	0	0	1,704,454		99/100
JPY/Currency Forward-201608-NF	Bond Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	08/22/2016	05/16/2018	0	59,095,000	97.2490	0	0	0	(8,380,214)		(8,312,314)	0	(8,380,214)	0	0	348,569		100/100
JPY/Currency Forward-201608-NG	Bond Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/18/2016	08/24/2018	0	296,585,000	96.7550	0	0	0	(44,236,743)		(41,288,510)	0	(44,236,743)	0	0	1,916,043		100/100
JPY/Currency Forward-201608-NI	Bond Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/18/2016	01/10/2018	0	133,815,000	97.9025	0	0	0	(19,948,542)		(19,033,769)	0	(19,948,542)	0	0	682,872		100/100
JPY/Currency Forward-201608-NJ	Bond Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2016	06/13/2018	0	230,370,000	97.1400	0	0	0	(32,663,901)		(32,250,283)	0	(32,663,901)	0	0	1,396,280		100/100
JPY/Currency Forward-201608-NK	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/18/2016	05/18/2018	0	378,228,000	97.1300	0	0	0	(56,378,149)		(53,555,351)	0	(56,378,149)	0	0	2,235,406		100/100
JPY/Currency Forward-201608-TB1	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	08/22/2016	08/17/2018	0	157,615,000	97.0200	0	0	0	(22,373,481)		(21,634,984)	0	(22,373,481)	0	0	1,012,301		100/100
JPY/Currency Forward-201608-NM	Bond Hedge	D PART 1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2016	02/21/2018	0	384,447,000	97.8000	0	0	0	(54,874,486)		(54,090,040)	0	(54,874,486)	0	0	2,068,823		101/100
JPY/Currency Forward-201608-TE	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	08/29/2016	02/23/2018	0	159,190,000	99.0620	0	0	0	(20,876,411)		(20,613,416)	0	(20,876,411)	0	0	858,700		100/100
JPY/Currency Forward-201608-TF	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	08/29/2016	01/26/2018	0	323,190,000	99.2150	0	0	0	(42,377,444)		(41,949,188)	0	(42,377,444)	0	0	1,684,089		100/100
JPY/Currency Forward-201611-NA	Bond Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/18/2016	03/13/2019	0	189,777,000	105.1800	0	0	0	(10,733,267)		(9,540,999)	0	(10,733,267)	0	0	1,416,281		100/100
JPY/Currency Forward-201611-NB	Bond Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	11/18/2016	02/06/2019	0	279,655,000	105.4100	0	0	0	(15,807,162)		(14,283,112)	0	(15,807,162)	0	0	2,040,981		100/100
JPY/Currency Forward-201611-NC	Bond Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/21/2016	04/13/2018	0	242,616,000	107.7300	0	0	0	(12,028,607)		(12,172,279)	0	(12,028,607)	0	0	1,383,124		100/100
JPY/Currency Forward-201611-ND	Bond Hedge	D PART 1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2016	01/11/2019	0	326,589,000	105.9550	0	0	0	(16,241,880)		(15,777,418)	0	(16,241,880)	0	0	2,342,769		100/100
JPY/Currency Forward-201611-NE	Bond Hedge	D PART 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2016	01/25/2019	0	214,858,000	106.0200	0	0	0	(10,689,591)		(10,006,462)	0	(10,689,591)	0	0	1,555,764		100/100
JPY/Currency Forward-201611-NF	Bond Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/21/2016	03/15/2019	0	273,175,000	105.3300	0	0	0	(13,590,627)		(13,318,888)	0	(13,590,627)	0	0	2,041,210		100/100
JPY/Currency Forward-201611-NG	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	05/15/2019	0	335,475,000	105.0250	0	0	0	(16,704,784)		(15,597,741)	0	(16,704,784)	0	0	2,600,082		100/100
JPY/Currency Forward-201611-NH(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/21/2016	05/15/2019	0	212,347,000	105.0300	0	0	0	(10,570,071)		(9,863,327)	0	(10,570,071)	0	0	1,645,784		100/100
JPY/Currency Forward-201611-NI	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	05/24/2019	0	298,366,000	104.9400	0	0	0	(14,859,920)		(13,881,332)	0	(14,859,920)	0	0	2,324,469		100/100
JPY/Currency Forward-201611-NJ	Bond Hedge	D PART 1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2016	06/12/2019	0	291,288,000	104.8025	0	0	0	(14,506,674)		(13,459,893)	0	(14,506,674)	0	0	2,293,861		100/100
JPY/Currency Forward-201611-NK	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	06/14/2019	0	320,492,000	104.7700	0	0	0	(15,965,728)		(14,851,302)	0	(15,965,728)	0	0	2,526,664		100/100
JPY/Currency Forward-201611-TD	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	11/22/2016	03/02/2018	0	502,289,000	108.0500	0	0	0	(26,657,332)		(25,142,889)	0	(26,657,332)	0	0	2,731,978		100/100
JPY/Currency Forward-201611-TE	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/24/2016	03/14/2018	0	327,761,000	109.3750	0	0	0	(12,119,239)		(12,332,169)	0	(12,119,239)	0	0	1,807,645		100/100
JPY/Currency Forward-201611-TF	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	11/22/2016	04/06/2018	0	148,765,000	107.8000	0	0	0	(7,899,346)		(7,438,912)	0	(7,899,346)	0	0	841,725		100/100
JPY/Currency Forward-201611-TH	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/24/2016	06/13/2018	0	244,235,000	109.1220	0	0	0	(9,010,885)		(8,282,874)	0	(9,010,885)	0	0	1,480,316		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Forward-201611-TI	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	11/22/2016	09/14/2018	0	205,909,000	106.6420	0	0	0	(10,948,844)		(10,275,254)	0	(10,948,844)	0	0	1,353,285		100/100
JPY/Currency Forward-201611-TJ	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	10/19/2018	0	340,783,000	106.4200	0	0	0	(18,127,560)		(16,912,647)	0	(18,127,560)	0	0	2,301,862		100/100
JPY/Currency Forward-201611-TK	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	11/16/2018	0	283,454,000	106.2400	0	0	0	(15,078,402)		(14,012,457)	0	(15,078,402)	0	0	1,954,999		100/100
JPY/Currency Forward-201611-TL	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	09/14/2018	0	317,381,000	106.6500	0	0	0	(16,881,313)		(15,815,300)	0	(16,881,313)	0	0	2,085,907		100/100
JPY/Currency Forward-201611-TN	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/22/2016	12/07/2018	0	324,270,000	105.9650	0	0	0	(17,264,504)		(16,390,314)	0	(17,264,504)	0	0	2,270,533		100/100
JPY/Currency Forward-BLA201611-NA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/25/2016	01/10/2018	0	177,000,000	110.2600	0	0	0	(4,451,748)		(6,012,819)	0	(4,451,748)	0	0	903,249		98/100
JPY/Currency Forward-BLA201611-NB	Unit Trust Hedge	D PART 2, SECTION 2	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/25/2016	01/12/2018	0	181,000,000	110.3175	0	0	0	(4,557,809)		(6,033,810)	0	(4,557,809)	0	0	926,122		96/100
JPY/Currency Forward-BLA201611-NC	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/25/2016	01/10/2018	0	172,000,000	110.3720	0	0	0	(4,334,787)		(5,674,186)	0	(4,334,787)	0	0	877,734		99/100
JPY/Currency Forward-BLA201611-TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/25/2016	01/12/2018	0	100,000,000	111.0030	0	0	0	(2,517,865)		(2,732,923)	0	(2,517,865)	0	0	511,669		94/100
JPY/Currency Forward-BLA201611-TB	Unit Trust Hedge	D PART 2, SECTION 2	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/25/2016	01/12/2018	0	199,000,000	111.1950	0	0	0	(5,024,846)		(5,103,717)	0	(5,024,846)	0	0	1,018,222		98/100
JPY/Currency Forward-BLA201611-TC	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/25/2016	01/12/2018	0	191,000,000	111.2000	0	0	0	(4,814,981)		(4,890,174)	0	(4,814,981)	0	0	977,289		98/100
JPY/Currency Forward-BLO201611-NA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/25/2016	01/19/2018	0	222,000,000	110.2775	0	0	0	(5,589,680)		(7,376,632)	0	(5,589,680)	0	0	1,146,403		95/100
JPY/Currency Forward-BLO201611-NB	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	11/25/2016	01/19/2018	0	207,000,000	110.3650	0	0	0	(5,206,287)		(6,719,424)	0	(5,206,287)	0	0	1,068,943		98/100
JPY/Currency Forward-BLO201611-TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	11/25/2016	01/19/2018	0	208,000,000	110.6750	0	0	0	(5,248,274)		(6,186,607)	0	(5,248,274)	0	0	1,074,107		99/100
JPY/Currency Forward-BLO201611-TB	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/24/2016	01/19/2018	0	200,000,000	110.0600	0	0	0	(7,364,379)		(7,026,967)	0	(7,364,379)	0	0	1,032,796		97/100
JPY/Currency Forward-CML201611-NA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/25/2016	01/11/2018	0	267,000,000	111.0100	0	0	0	(6,722,538)		(7,298,124)	0	(6,722,538)	0	0	1,364,344		100/100
JPY/Currency Forward-CML201611-TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/25/2016	01/11/2018	0	343,000,000	110.7900	0	0	0	(8,648,419)		(10,036,671)	0	(8,648,419)	0	0	1,752,697		100/100
JPY/Currency Forward-CML201612TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/26/2016	01/17/2018	0	100,000,000	114.5120	0	0	0	427,269		375,858	0	427,269	0	0	515,051		99/100
JPY/Currency Forward-EQV201611-TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	11/24/2016	01/11/2018	0	229,000,000	110.1820	0	0	0	(8,435,313)		(7,920,814)	0	(8,435,313)	0	0	1,170,168		100/100
JPY/Currency Forward-EQV201611-NA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/25/2016	01/11/2018	0	237,000,000	110.3665	0	0	0	(5,972,796)		(7,814,393)	0	(5,972,796)	0	0	1,211,047		99/100
JPY/Currency Forward-MML201612TA	Unit Trust Hedge	D PART 2, SECTION 2	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/26/2016	01/17/2018	0	109,000,000	114.5120	0	0	0	465,724		409,685	0	465,724	0	0	561,406		100/100
JPY/Currency Fwd - 201504-(US)-F	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/14/2015	07/26/2017	0	10,730,535	116.3100	0	0	0	(74,695)		(74,695)	0	(162,664)	0	0	40,684		0002
JPY/Currency Fwd - 201506-(US)-F	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/03/2015	02/22/2017	0	12,018,199	121.8086	0	0	0	(522,604)		(522,604)	0	(198,448)	0	0	23,057		0002
JPY/Currency Fwd - 201506-(US)-G	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/03/2015	07/26/2017	0	17,168,856	120.5571	0	0	0	(721,647)		(721,647)	0	(266,361)	0	0	65,095		0002
JPY/Currency Fwd - 201506-(US)-Q	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/18/2015	02/22/2017	0	12,447,420	120.8238	0	0	0	(444,942)		(444,942)	0	(226,438)	0	0	23,880		0002
JPY/Currency Fwd - 201506-(US)-R	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/18/2015	07/26/2017	0	18,027,298	119.5983	0	0	0	(623,864)		(623,864)	0	(316,139)	0	0	68,349		0002
JPY/Currency Fwd - 201602-(US)-A	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/12/2016	07/26/2017	0	16,825,479	110.4594	0	0	0	777,676		777,676	0	777,676	0	0	63,793		0002
JPY/Currency Fwd - 201602-(US)-B	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/12/2016	09/20/2017	0	11,932,355	110.1632	0	0	0	547,468		547,468	0	547,468	0	0	50,994		0002
JPY/Currency Fwd - 201602-(US)-C	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/12/2016	12/14/2017	0	14,164,306	109.6436	0	0	0	645,298		645,298	0	645,298	0	0	69,631		0002
JPY/Currency Fwd - 201602-(US)-D	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	07/26/2017	0	16,825,479	111.7010	0	0	0	581,255		581,255	0	581,255	0	0	63,793		0002
JPY/Currency Fwd - 201602-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	09/20/2017	0	11,932,355	111.3717	0	0	0	411,305		411,305	0	411,305	0	0	50,994		0002
JPY/Currency Fwd - 201602-(US)-F	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	12/14/2017	0	14,164,306	110.8730	0	0	0	479,751		479,751	0	479,751	0	0	69,631		0002
JPY/Currency Fwd - 201602-(US)-G	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	07/26/2017	0	16,825,479	111.7599	0	0	0	572,045		572,045	0	572,045	0	0	63,793		0002
JPY/Currency Fwd - 201602-(US)-H	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	09/20/2017	0	11,932,355	111.4435	0	0	0	403,316		403,316	0	403,316	0	0	50,994		0002
JPY/Currency Fwd - 201602-(US)-I	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/15/2016	12/14/2017	0	14,164,306	110.9184	0	0	0	473,703		473,703	0	473,703	0	0	69,631		0002
JPY/Currency Fwd - 201602-(US)-J	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	02/23/2016	02/15/2018	0	4,391,450	108.4601	0	0	0	229,445		229,445	0	229,445	0	0	23,461		0002
JPY/Currency Fwd - 201602-(US)-K	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/23/2016	02/02/2017	0	5,613,615	110.6886	0	0	0	294,723		294,723	0	294,723	0	0	8,498		0002
1219999. Total-Forwards-Hedging Effective											0	0	0	(787,571,838)	XXX	(773,292,293)	0	(786,354,135)	0	0	73,590,693	XXX	XXX
Forwards - Hedging Other																							
JPY/Currency Forward-201510-NA	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/01/2015	01/20/2017	0	53,161,000	117.9670	0	0	0	727,342		727,342	0	1,146,417	0	0	62,651		N/A
JPY/Currency Forward-201510-NA	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/01/2015	01/20/2017	0	286,358,000	117.9670	0	0	0	3,917,911		3,917,911	0	6,175,311	0	0	337,476		N/A
JPY/Currency Forward-201510-NB	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/01/2015	01/13/2017	0	16,033,000	118.0600	0	0	0	226,761		226,761	0	347,140	0	0	15,234		N/A
JPY/Currency Forward-201510-NB	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/01/2015	01/13/2017	0	240,658,000	118.0600	0	0	0	3,403,727		3,403,727	0	5,210,633	0	0	228,660		N/A

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Forward-201510-NH	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	10/09/2015	02/01/2017	0	272,974,000	118.6200	0	0	0	5,425,297		5,425,297	0	5,886,508	0	0	406,926		N/A
JPY/Currency Forward-201510-NI	Foreign currency	N/A	Currency	Deutsche Bank Aktiengesellschaft 7LTWFZYICNSX8D621K86	10/14/2015	02/03/2017	0	316,048,000	117.7372	0	0	0	3,912,950		3,912,950	0	6,758,368	0	0	485,636		N/A
JPY/Currency Forward-201510-TD	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	10/30/2015	02/08/2017	0	316,627,000	119.1590	0	0	0	7,864,911		7,864,911	0	6,833,305	0	0	521,074		N/A
JPY/Currency Forward-201512-TG	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	12/18/2015	03/17/2017	0	112,173,000	120.4130	0	0	0	4,194,915		4,194,915	0	2,398,280	0	0	257,700		N/A
JPY/Currency Forward-201512-TG	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	12/18/2015	03/17/2017	0	23,299,000	120.4130	0	0	0	871,309		871,309	0	498,137	0	0	53,526		N/A
JPY/Currency Forward-201602-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	02/24/2016	06/09/2017	0	5,463,000	109.6750	0	0	0	(278,625)		(278,625)	0	(278,625)	0	0	18,210		N/A
JPY/Currency Forward-201602-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	02/24/2016	06/09/2017	0	312,848,000	109.6750	0	0	0	(15,955,964)		(15,955,964)	0	(15,955,964)	0	0	1,042,827		N/A
JPY/Currency Forward-201603-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	03/14/2016	04/12/2017	0	13,309,000	111.7800	0	0	0	(474,201)		(474,201)	0	(474,201)	0	0	35,421		N/A
JPY/Currency Forward-201603-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	03/14/2016	04/12/2017	0	266,633,000	111.7800	0	0	0	(9,500,154)		(9,500,154)	0	(9,500,154)	0	0	709,631		N/A
JPY/Currency Forward-201603-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd. RB0PEZSDGCO3JS6CEU02	03/16/2016	05/10/2017	0	197,760,000	111.2720	0	0	0	(7,643,044)		(7,643,044)	0	(7,643,044)	0	0	594,195		N/A
JPY/Currency Forward-201603-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd. RB0PEZSDGCO3JS6CEU02	03/16/2016	05/10/2017	0	95,258,000	111.2720	0	0	0	(3,681,539)		(3,681,539)	0	(3,681,539)	0	0	286,215		N/A
JPY/Currency Forward-201604-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	04/20/2016	06/21/2017	0	88,234,000	107.4100	0	0	0	(6,179,460)		(6,179,460)	0	(6,179,460)	0	0	304,943		N/A
JPY/Currency Forward-201605-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	05/09/2016	08/04/2017	0	5,230,000	105.4630	0	0	0	(443,338)		(443,338)	0	(443,338)	0	0	20,256		N/A
JPY/Currency Forward-201605-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	05/09/2016	08/04/2017	0	522,325,000	105.4630	0	0	0	(44,276,550)		(44,276,550)	0	(44,276,550)	0	0	2,022,956		N/A
JPY/Currency Forward-201606-NA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	06/08/2016	08/16/2017	0	315,562,000	104.7190	0	0	0	(28,601,979)		(28,601,979)	0	(28,601,979)	0	0	1,255,657		N/A
JPY/Currency Forward-201606-NB	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2016	07/12/2017	0	6,100,000	104.8100	0	0	0	(558,512)		(558,512)	0	(558,512)	0	0	22,332		N/A
JPY/Currency Forward-201606-NB	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2016	07/12/2017	0	360,324,000	104.8100	0	0	0	(32,991,004)		(32,991,004)	0	(32,991,004)	0	0	1,319,139		N/A
JPY/Currency Forward-201606-NC	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	06/13/2016	09/13/2017	0	23,469,000	104.2300	0	0	0	(2,194,841)		(2,194,841)	0	(2,194,841)	0	0	98,954		N/A
JPY/Currency Forward-201606-NC	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	06/13/2016	09/13/2017	0	194,374,000	104.2300	0	0	0	(18,178,023)		(18,178,023)	0	(18,178,023)	0	0	819,553		N/A
JPY/Currency Forward-201607-NA	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2016	10/11/2017	0	376,095,000	99.0900	0	0	0	(51,477,233)		(51,477,233)	0	(51,477,233)	0	0	1,670,227		N/A
JPY/Currency Forward-201607-NB	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	07/06/2016	10/11/2017	0	351,264,000	98.9950	0	0	0	(48,369,212)		(48,369,212)	0	(48,369,212)	0	0	1,559,953		N/A
JPY/Currency Forward-201607-NC	Foreign currency	N/A	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2016	07/26/2017	0	120,862,000	104.7460	0	0	0	(11,050,447)		(11,050,447)	0	(11,050,447)	0	0	458,241		N/A
JPY/Currency Forward-201607-NC	Foreign currency	N/A	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2016	07/26/2017	0	229,643,000	104.7460	0	0	0	(20,996,326)		(20,996,326)	0	(20,996,326)	0	0	870,677		N/A
JPY/Currency Forward-201607-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	07/27/2016	10/27/2017	0	257,740,000	102.7250	0	0	0	(26,881,582)		(26,881,582)	0	(26,881,582)	0	0	1,176,417		N/A
JPY/Currency Forward-201607-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	07/27/2016	10/27/2017	0	161,672,000	102.7250	0	0	0	(16,861,951)		(16,861,951)	0	(16,861,951)	0	0	737,928		N/A
JPY/Currency Forward-201608-NB	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/09/2016	11/15/2017	0	354,379,000	99.7985	0	0	0	(45,629,966)		(45,629,966)	0	(45,629,966)	0	0	1,667,946		N/A
JPY/Currency Forward-201608-NC	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/17/2016	07/20/2018	0	19,962,000	96.7600	0	0	0	(2,818,784)		(2,818,784)	0	(2,818,784)	0	0	125,150		N/A
JPY/Currency Forward-201608-ND	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/17/2016	07/13/2018	0	23,738,000	96.7875	0	0	0	(3,355,859)		(3,355,859)	0	(3,355,859)	0	0	147,900		N/A
JPY/Currency Forward-201608-NF	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	08/22/2016	05/16/2018	0	156,640,000	97.2490	0	0	0	(22,033,011)		(22,033,011)	0	(22,033,011)	0	0	923,933		N/A
JPY/Currency Forward-201608-NG	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	08/18/2016	08/24/2018	0	10,278,000	96.7550	0	0	0	(1,430,832)		(1,430,832)	0	(1,430,832)	0	0	66,399		N/A
JPY/Currency Forward-201608-NH	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/18/2016	12/15/2017	0	6,909,000	97.9220	0	0	0	(991,484)		(991,484)	0	(991,484)	0	0	34,013		N/A
JPY/Currency Forward-201608-NH	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/18/2016	12/15/2017	0	334,710,000	97.9220	0	0	0	(48,032,963)		(48,032,963)	0	(48,032,963)	0	0	1,647,784		N/A
JPY/Currency Forward-201608-NI	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	08/18/2016	01/10/2018	0	82,004,000	97.9025	0	0	0	(11,664,202)		(11,664,202)	0	(11,664,202)	0	0	418,475		N/A
JPY/Currency Forward-201608-NJ	Foreign currency	N/A	Currency	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	08/22/2016	06/13/2018	0	121,624,000	97.1400	0	0	0	(17,026,559)		(17,026,559)	0	(17,026,559)	0	0	737,167		N/A
JPY/Currency Forward-201608-TB1	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	08/22/2016	08/17/2018	0	27,138,000	97.0200	0	0	0	(3,725,091)		(3,725,091)	0	(3,725,091)	0	0	174,297		N/A
JPY/Currency Forward-201608-NL(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/26/2016	03/17/2017	0	216,564,000	99.3875	0	0	0	(31,129,912)		(31,129,912)	0	(31,129,912)	0	0	497,521		N/A
JPY/Currency Forward-201608-NM	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2016	02/21/2018	0	3,636,000	97.8000	0	0	0	(511,570)		(511,570)	0	(511,570)	0	0	19,566		N/A
JPY/Currency Forward-201608-NN	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/26/2016	10/27/2017	0	84,756,000	98.7200	0	0	0	(11,799,610)		(11,799,610)	0	(11,799,610)	0	0	386,856		N/A
JPY/Currency Forward-201608-NN	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/26/2016	10/27/2017	0	6,004,000	98.7200	0	0	0	(835,868)		(835,868)	0	(835,868)	0	0	27,404		N/A
JPY/Currency Forward-201608-NO	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/26/2016	11/29/2017	0	11,392,000	98.5400	0	0	0	(1,583,251)		(1,583,251)	0	(1,583,251)	0	0	54,782		N/A
JPY/Currency Forward-201608-NO	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association... 7H6GLXDRUGQFU57RNE97	08/26/2016	11/29/2017	0	311,810,000	98.5400	0	0	0	(43,335,093)		(43,335,093)	0	(43,335,093)	0	0	1,499,446		N/A
JPY/Currency Forward-201608-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	08/29/2016	03/15/2017	0	10,948,000	100.9090	0	0	0	(1,431,254)		(1,431,254)	0	(1,431,254)	0	0	24,818		N/A
JPY/Currency Forward-201608-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	08/29/2016	03/15/2017	0	335,960,000	100.9090	0	0	0	(43,920,733)		(43,920,733)	0	(43,920,733)	0	0	761,592		N/A

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JPY/Currency Forward-201608-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	08/29/2016	02/23/2018	0	20,426,000	99.0620	0	0	0	(2,644,950)		(2,644,950)	0	(2,644,950)	0	0	110,182		N/A
JPY/Currency Forward-201608-TF	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	08/29/2016	01/26/2018	0	17,145,000	99.2150	0	0	0	(2,225,375)		(2,225,375)	0	(2,225,375)	0	0	89,340		N/A
JPY/Currency Forward-201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	09/12/2016	01/18/2017	0	52,346,000	101.9880	0	0	0	(6,475,611)		(6,475,611)	0	(6,475,611)	0	0	58,525		N/A
JPY/Currency Forward-201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	09/12/2016	01/18/2017	0	671,236,000	101.9880	0	0	0	(83,037,166)		(83,037,166)	0	(83,037,166)	0	0	750,465		N/A
JPY/Currency Forward-To settle 201510-NI	Foreign currency	N/A	Currency	Deutsche Bank Aktiengesellschaft 7LTWFZYICNSX8D621K86	08/18/2016	02/03/2017	0	316,048,000	99.5560	0	0	0	45,496,022		45,496,022	0	45,496,022	0	0	485,636		N/A
JPY/Currency Forward-To settle 201607-NA	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/18/2016	10/11/2017	0	376,095,000	98.3200	0	0	0	53,999,744		53,999,744	0	53,999,744	0	0	1,670,227		N/A
JPY/Currency Forward-To settle 201607-NB	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2016	10/11/2017	0	351,264,000	98.4700	0	0	0	49,975,553		49,975,553	0	49,975,553	0	0	1,559,953		N/A
JPY/Currency Forward-To settle 201604-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	08/26/2016	06/21/2017	0	88,234,000	99.1650	0	0	0	12,478,126		12,478,126	0	12,478,126	0	0	304,943		N/A
JPY/Currency Forward-To settle 201606-NA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	08/26/2016	08/16/2017	0	315,562,000	99.1200	0	0	0	43,944,841		43,944,841	0	43,944,841	0	0	1,255,657		N/A
JPY/Currency Forward-To settle 201510-TD	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	08/29/2016	02/08/2017	0	316,627,000	101.0970	0	0	0	41,321,242		41,321,242	0	41,321,242	0	0	521,074		N/A
JPY/Currency Forward-To settle 201510-NA	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2016	01/20/2017	0	53,161,000	108.6220	0	0	0	3,541,535		3,541,535	0	3,541,535	0	0	62,651		N/A
JPY/Currency Forward-To settle 201510-NA	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2016	01/20/2017	0	286,358,000	110.5725	0	0	0	14,277,391		14,277,391	0	14,277,391	0	0	337,476		N/A
JPY/Currency Forward-To settle 201510-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/18/2016	01/13/2017	0	16,033,000	110.2150	0	0	0	853,688		853,688	0	853,688	0	0	15,234		N/A
JPY/Currency Forward-To settle 201510-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/21/2016	01/13/2017	0	240,658,000	110.4300	0	0	0	12,369,532		12,369,532	0	12,369,532	0	0	228,660		N/A
JPY/Currency Forward-To settle 201510-NH	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	11/18/2016	02/01/2017	0	272,974,000	110.1800	0	0	0	14,383,252		14,383,252	0	14,383,252	0	0	406,926		N/A
JPY/Currency Forward-To settle 201603-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/18/2016	04/12/2017	0	13,309,000	109.7550	0	0	0	706,715		706,715	0	706,715	0	0	35,421		N/A
JPY/Currency Forward-To settle 201603-NB	Foreign currency	N/A	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	11/21/2016	04/12/2017	0	266,633,000	109.9500	0	0	0	13,709,790		13,709,790	0	13,709,790	0	0	709,631		N/A
JPY/Currency Forward-To settle 201606-NB	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2016	07/12/2017	0	6,100,000	107.7300	0	0	0	404,126		404,126	0	404,126	0	0	22,332		N/A
JPY/Currency Forward-To settle 201606-NB	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2016	07/12/2017	0	360,324,000	109.6350	0	0	0	17,922,006		17,922,006	0	17,922,006	0	0	1,319,139		N/A
JPY/Currency Forward-To settle 201606-NC	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/17/2016	09/13/2017	0	23,469,000	107.2125	0	0	0	1,586,089		1,586,089	0	1,586,089	0	0	98,954		N/A
JPY/Currency Forward-To settle 201606-NC	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/18/2016	09/13/2017	0	194,374,000	109.2500	0	0	0	9,691,946		9,691,946	0	9,691,946	0	0	819,553		N/A
JPY/Currency Forward-To settle 201607-NC	Foreign currency	N/A	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2016	07/26/2017	0	120,862,000	107.8800	0	0	0	7,764,886		7,764,886	0	7,764,886	0	0	458,241		N/A
JPY/Currency Forward-To settle 201607-NC	Foreign currency	N/A	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2016	07/26/2017	0	229,643,000	109.7600	0	0	0	11,008,790		11,008,790	0	11,008,790	0	0	870,677		N/A
JPY/Currency Forward-To settle 201608-NB	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	11/15/2017	0	354,379,000	108.9450	0	0	0	17,333,217		17,333,217	0	17,333,217	0	0	1,667,946		N/A
JPY/Currency Forward-To settle 201608-NC	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/17/2016	07/20/2018	0	19,962,000	105.5450	0	0	0	1,262,323		1,262,323	0	1,262,323	0	0	125,150		N/A
JPY/Currency Forward-To settle 201608-ND	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/17/2016	07/13/2018	0	23,738,000	105.5870	0	0	0	1,502,803		1,502,803	0	1,502,803	0	0	147,900		N/A
JPY/Currency Forward-To settle 201608-NF	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	11/17/2016	05/16/2018	0	156,640,000	106.2450	0	0	0	9,581,218		9,581,218	0	9,581,218	0	0	923,933		N/A
JPY/Currency Forward-To settle 201608-NG	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/17/2016	08/24/2018	0	10,278,000	105.1500	0	0	0	663,203		663,203	0	663,203	0	0	66,399		N/A
JPY/Currency Forward-To settle 201608-NH	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/16/2016	12/15/2017	0	6,909,000	107.0300	0	0	0	441,080		441,080	0	441,080	0	0	34,013		N/A
JPY/Currency Forward-To settle 201608-NH	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	12/15/2017	0	334,710,000	108.7800	0	0	0	16,245,016		16,245,016	0	16,245,016	0	0	1,647,784		N/A
JPY/Currency Forward-To settle 201608-NI	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/17/2016	01/10/2018	0	82,004,000	106.5000	0	0	0	5,487,175		5,487,175	0	5,487,175	0	0	418,475		N/A
JPY/Currency Forward-To settle 201608-NJ	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/17/2016	06/13/2018	0	121,624,000	105.5770	0	0	0	7,941,850		7,941,850	0	7,941,850	0	0	737,167		N/A
JPY/Currency Forward-To settle 201608-NL(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/21/2016	03/17/2017	0	216,564,000	110.2950	0	0	0	10,779,040		10,779,040	0	10,779,040	0	0	497,521		N/A
JPY/Currency Forward-To settle 201608-NM	Foreign currency	N/A	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2016	02/21/2018	0	3,636,000	106.4600	0	0	0	234,907		234,907	0	234,907	0	0	19,566		N/A
JPY/Currency Forward-To settle 201608-NN	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/16/2016	10/27/2017	0	84,756,000	107.3070	0	0	0	5,453,615		5,453,615	0	5,453,615	0	0	386,856		N/A
JPY/Currency Forward-To settle 201608-NN	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	10/27/2017	0	6,004,000	109.0700	0	0	0	294,031		294,031	0	294,031	0	0	27,404		N/A
JPY/Currency Forward-To settle 201608-NO	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/16/2016	11/29/2017	0	11,392,000	107.1330	0	0	0	727,897		727,897	0	727,897	0	0	54,782		N/A
JPY/Currency Forward-To settle 201608-NO	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	11/21/2016	11/29/2017	0	311,810,000	108.8700	0	0	0	15,190,728		15,190,728	0	15,190,728	0	0	1,499,446		N/A
JPY/Currency Forward-To settle 201608-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	11/16/2016	02/23/2018	0	20,426,000	106.5100	0	0	0	1,308,078		1,308,078	0	1,308,078	0	0	110,182		N/A
JPY/Currency Forward-To settle 201608-TF	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	11/16/2016	01/26/2018	0	17,145,000	106.6150	0	0	0	1,112,587		1,112,587	0	1,112,587	0	0	89,340		N/A
JPY/Currency Forward-To settle 201512-TG	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	11/16/2016	03/17/2017	0	112,173,000	108.3530	0	0	0	7,459,948		7,459,948	0	7,459,948	0	0	257,700		N/A
JPY/Currency Forward-To settle 201512-TG	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	11/22/2016	03/17/2017	0	23,299,000	110.1950	0	0	0	1,179,734		1,179,734	0	1,179,734	0	0	53,526		N/A
JPY/Currency Forward-To settle 201602-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	11/16/2016	06/09/2017	0	5,463,000	108.0020	0	0	0	357,709		357,709	0	357,709	0	0	18,210		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Forward-To settle 201602-TD	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/22/2016	06/09/2017	0	312,848,000	109.7850	0	0	0	15,658,191		15,658,191	0	15,658,191	0	0	1,042,827		N/A
JPY/Currency Forward-To settle 201603-TC	Foreign currency	N/A	Currency		Mizuho Bank, Ltd	11/29/2016	05/10/2017	0	197,760,000	111.2790	0	0	0	7,631,084		7,631,084	0	7,631,084	0	0	594,195		N/A
JPY/Currency Forward-To settle 201603-TC	Foreign currency	N/A	Currency		Mizuho Bank, Ltd	11/30/2016	05/10/2017	0	95,258,000	111.4810	0	0	0	3,509,533		3,509,533	0	3,509,533	0	0	286,215		N/A
JPY/Currency Forward-To settle 201605-TA	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/16/2016	08/04/2017	0	5,230,000	107.6830	0	0	0	342,578		342,578	0	342,578	0	0	20,256		N/A
JPY/Currency Forward-To settle 201605-TA	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/22/2016	08/04/2017	0	522,325,000	109.4500	0	0	0	26,204,059		26,204,059	0	26,204,059	0	0	2,022,956		N/A
JPY/Currency Forward-To settle 201607-TA	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/16/2016	10/27/2017	0	257,740,000	107.2130	0	0	0	16,795,502		16,795,502	0	16,795,502	0	0	1,176,417		N/A
JPY/Currency Forward-To settle 201607-TA	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/22/2016	10/27/2017	0	161,672,000	108.9700	0	0	0	8,058,458		8,058,458	0	8,058,458	0	0	737,928		N/A
JPY/Currency Forward-To settle 201608-TD	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/16/2016	03/15/2017	0	10,948,000	108.4580	0	0	0	719,307		719,307	0	719,307	0	0	24,818		N/A
JPY/Currency Forward-To settle 201608-TD	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/22/2016	03/15/2017	0	335,960,000	110.2550	0	0	0	16,872,610		16,872,610	0	16,872,610	0	0	761,592		N/A
JPY/Currency Forward-To settle 201609-TB	Foreign currency	N/A	Currency		The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/16/2016	01/18/2017	0	52,346,000	108.6250	0	0	0	3,490,537		3,490,537	0	3,490,537	0	0	58,525		N/A
JPY/Currency Forward-To settle 201609-TB	Foreign currency	N/A	Currency		The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/30/2016	01/18/2017	0	671,236,000	112.5100	0	0	0	22,353,280		22,353,280	0	22,353,280	0	0	750,465		N/A
JPY/Currency Forward-To settle 201608-TB1	Foreign currency	N/A	Currency		The Bank of Tokyo-Mitsubishi UFJ, Ltd	11/16/2016	08/17/2018	0	27,138,000	105.3700	0	0	0	1,710,065		1,710,065	0	1,710,065	0	0	174,297		N/A
JPY/Currency Forward-BLA201609-NA	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	09/20/2016	01/10/2017	0	177,000,000	101.1450	0	0	0	(23,248,969)		(23,248,969)	0	(23,248,969)	0	0	147,500		N/A
JPY/Currency Forward-BLA201609-NB	Foreign currency	N/A	Currency		BNP Paribas	09/20/2016	01/11/2017	0	181,000,000	101.0790	0	0	0	(23,863,288)		(23,863,288)	0	(23,863,288)	0	0	158,195		N/A
JPY/Currency Forward-BLA201609-NC	Foreign currency	N/A	Currency		Barclays Bank PLC	09/20/2016	01/10/2017	0	172,000,000	101.1070	0	0	0	(22,648,351)		(22,648,351)	0	(22,648,351)	0	0	143,333		N/A
JPY/Currency Forward-BLA201609-TC	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	09/20/2016	01/11/2017	0	191,000,000	101.1530	0	0	0	(25,060,306)		(25,060,306)	0	(25,060,306)	0	0	166,935		N/A
JPY/Currency Forward-BLO201609-NA	Foreign currency	N/A	Currency		BNP Paribas	09/20/2016	01/11/2017	0	222,000,000	101.0780	0	0	0	(29,270,691)		(29,270,691)	0	(29,270,691)	0	0	194,030		N/A
JPY/Currency Forward-BLO201609-NB	Foreign currency	N/A	Currency		Societe Generale Private Banking (Monaco)	09/20/2016	01/12/2017	0	206,000,000	101.1505	0	0	0	(27,017,239)		(27,017,239)	0	(27,017,239)	0	0	188,051		N/A
JPY/Currency Forward-BLO201609-TB	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	09/20/2016	01/12/2017	0	188,000,000	101.1490	0	0	0	(24,658,932)		(24,658,932)	0	(24,658,932)	0	0	171,620		N/A
JPY/Currency Forward-To settle BLA201609-NA	Foreign currency	N/A	Currency		JPMorgan Chase Bank, National Association	11/25/2016	01/10/2017	0	177,000,000	112.5000	0	0	0	5,988,176		5,988,176	0	5,988,176	0	0	147,500		N/A
JPY/Currency Forward-To settle BLA201609-NB	Foreign currency	N/A	Currency		BNP Paribas	11/25/2016	01/11/2017	0	181,000,000	112.5950	0	0	0	5,960,594		5,960,594	0	5,960,594	0	0	158,195		N/A
JPY/Currency Forward-To settle BLA201609-NC	Foreign currency	N/A	Currency		Barclays Bank PLC	11/25/2016	01/10/2017	0	172,000,000	112.6720	0	0	0	5,564,946		5,564,946	0	5,564,946	0	0	143,333		N/A
JPY/Currency Forward-To settle BLO201609-NA	Foreign currency	N/A	Currency		BNP Paribas	11/25/2016	01/11/2017	0	222,000,000	112.5950	0	0	0	7,310,784		7,310,784	0	7,310,784	0	0	194,030		N/A
JPY/Currency Forward-To settle BLO201609-NB	Foreign currency	N/A	Currency		Societe Generale Private Banking (Monaco)	11/25/2016	01/12/2017	0	206,000,000	112.6500	0	0	0	6,669,220		6,669,220	0	6,669,220	0	0	188,051		N/A
JPY/Currency Forward-To settle BLA201609-TC	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/25/2016	01/11/2017	0	191,000,000	113.5350	0	0	0	4,747,856		4,747,856	0	4,747,856	0	0	166,935		N/A
JPY/Currency Forward-To settle BLO201609-TB	Foreign currency	N/A	Currency		Sumitomo Mitsui Bank Corporation	11/24/2016	01/12/2017	0	188,000,000	112.4050	0	0	0	6,482,113		6,482,113	0	6,482,113	0	0	171,620		N/A
JPY/Currency Forward-EQV201607-NA	Foreign currency	N/A	Currency		Morgan Stanley & Co. International PLC	07/29/2016	01/11/2017	0	232,000,000	102.3460	0	0	0	(28,062,539)		(28,062,539)	0	(28,062,539)	0	0	202,770		N/A
JPY/Currency Forward-To settle EQV201607-NA	Foreign currency	N/A	Currency		Barclays Bank PLC	11/25/2016	01/11/2017	0	232,000,000	112.6665	0	0	0	7,497,626		7,497,626	0	7,497,626	0	0	202,770		N/A
12229999. Total-Forwards-Hedging Other											0	0	0	(271,960,368)	XXX	(271,960,368)	0	(267,251,392)	0	0	57,977,219	XXX	XXX
1269999. Total-Forwards											0	0	0	(1,059,532,206)	XXX	(1,045,252,661)	0	(1,053,605,527)	0	0	131,567,912	XXX	XXX
1399999. Total-Hedging Effective											0	0	0	(795,760,425)	XXX	(781,480,880)	0	(792,132,645)	0	0	98,832,557	XXX	XXX
1409999. Total-Hedging Other											0	0	0	(271,960,368)	XXX	(271,960,368)	0	(267,251,392)	0	0	57,977,219	XXX	XXX
1449999. TOTAL											0	0	0	(1,067,720,793)	XXX	(1,053,441,248)	0	(1,059,384,038)	0	0	156,809,776	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Collars																								
DBG-JPY/Currency CollarFXOP201512-B	Bond Portfolio Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft 7LTWFZYICNSX8D621K86	12/01/2015	03/03/2016	03/03/2016	Expiration,	0	250,000,000	110.7000	190,000	0	0	0	0		0	(48,144)	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201512-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/01/2015	03/04/2016	03/04/2016	Expiration,	0	250,000,000	110.5700	155,000	0	0	0	0		0	(47,369)	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201512-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	12/01/2015	03/07/2016	03/07/2016	Expiration,	0	125,000,000	110.2800	125,000	0	0	0	0		0	(23,914)	0	0	0	0	0001
MS-JPY/Currency CollarFXOP201512-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/08/2015	03/08/2016	03/08/2016	Expiration,	0	250,000,000	110.3200	25,000	0	0	0	0		0	(52,419)	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201512-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	12/09/2015	03/09/2016	03/09/2016	Expiration,	0	250,000,000	109.6500	147,511	0	0	0	0		0	(36,397)	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201512-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	12/10/2015	03/10/2016	03/10/2016	Expiration,	0	125,000,000	109.0800	106,250	0	0	0	0		0	(13,462)	0	0	0	0	0001
JPY/Currency Collar - FXOP201507-(US)-C1	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	02/18/2016	02/18/2016	Expiration,	0	7,443,509	126.3800	110,054	0	0	0	0		0	(3,615)	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C8	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	02/18/2016	02/18/2016	Expiration,	0	7,443,509	126.5800	96,934	0	0	0	0		0	(2,423)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C15	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	09/03/2015	02/18/2016	02/18/2016	Expiration,	0	3,721,755	122.4800	59,640	0	0	0	0		0	(13,232)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C20	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/28/2015	02/18/2016	02/18/2016	Expiration,	0	3,730,616	122.4000	53,500	0	0	0	0		0	(13,091)	0	0	0	0	0002
JPM-JPY/Currency CollarFXOP201602-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/04/2016	05/05/2016	05/05/2016	Expiration,	0	100,000,000	99.2000	0	47,600	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201602-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	02/09/2016	05/10/2016	05/10/2016	Expiration,	0	135,000,000	97.1300	0	229,500	0	0	0		0	0	0	0	0	0	0001
DBG-JPY/Currency CollarFXOP201603-A	Bond Portfolio Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft 7LTWFZYICNSX8D621K86	03/03/2016	06/03/2016	06/03/2016	Expiration,	0	250,000,000	101.9500	0	900,000	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201603-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2016	06/06/2016	06/06/2016	Expiration,	0	250,000,000	101.7800	0	685,000	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201603-C	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	03/07/2016	06/07/2016	06/07/2016	Expiration,	0	125,000,000	101.9000	0	375,000	0	0	0		0	0	0	0	0	0	0001
MS-JPY/Currency CollarFXOP201603-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/08/2016	06/08/2016	06/08/2016	Expiration,	0	250,000,000	101.3600	0	700,000	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201603-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	03/09/2016	06/09/2016	06/09/2016	Expiration,	0	250,000,000	101.1500	0	811,480	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201603-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	03/10/2016	06/10/2016	06/10/2016	Expiration,	0	125,000,000	102.0500	0	362,500	0	0	0		0	0	0	0	0	0	0001
JPY/Currency Collar - FXOP201606-(US)-C96	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/09/2016	07/15/2016	07/15/2016	Expiration,	0	34,094,124	109.3400	0	224,614	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201507-(US)-C2	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	09/13/2016	09/13/2016	Expiration,	0	11,121,951	127.0600	226,946	0	0	0	0		0	(82,319)	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C9	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	09/13/2016	09/13/2016	Expiration,	0	11,121,951	127.3600	213,765	0	0	0	0		0	(81,450)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C18	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	09/03/2015	09/13/2016	09/13/2016	Expiration,	0	5,560,976	123.0400	121,410	0	0	0	0		0	(74,261)	0	0	0	0	0002
JPY/Currency Collar - FXOP201510-(US)-C25	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	09/13/2016	09/13/2016	Expiration,	0	1,473,171	123.4400	28,000	0	0	0	0		0	(18,958)	0	0	0	0	0002
JPY/Currency Collar - FXOP201512-(US)-C43	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/15/2015	09/13/2016	09/13/2016	Expiration,	0	2,526,829	124.1300	44,066	0	0	0	0		0	(29,224)	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C46	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/06/2016	09/13/2016	09/13/2016	Expiration,	0	2,260,166	121.0800	0	38,158	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C54	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/29/2016	09/13/2016	09/13/2016	Expiration,	0	2,260,166	126.6900	0	24,955	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201602-(US)-C61	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/04/2016	09/13/2016	09/13/2016	Expiration,	0	2,260,166	122.5400	0	25,835	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201603-(US)-C70	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/03/2016	09/13/2016	09/13/2016	Expiration,	0	7,096,585	117.6700	0	99,097	0	0	0		0	0	0	0	0	0	0002
CITI-JPY/Currency CollarFXOP201604-A	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	04/12/2016	07/12/2016	07/12/2016	Expiration,	0	100,000,000	97.2000	0	302,426	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201604-B	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	04/12/2016	07/12/2016	07/12/2016	Expiration,	0	100,000,000	97.2000	0	302,426	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201605-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/05/2016	08/05/2016	08/05/2016	Expiration,	0	100,000,000	90.7300	0	149,000	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201605-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	05/10/2016	08/10/2016	08/10/2016	Expiration,	0	135,000,000	92.5100	0	114,750	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201606-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco) 549300KUIHN585DKX254	06/03/2016	09/02/2016	09/02/2016	Expiration,	0	250,000,000	95.9000	0	700,000	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201606-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2016	09/06/2016	09/06/2016	Expiration,	0	250,000,000	96.3700	0	551,600	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201606-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2016	09/07/2016	09/07/2016	Expiration,	0	125,000,000	96.2000	0	247,942	0	0	0		0	0	0	0	0	0	0001
MS-JPY/Currency CollarFXOP201606-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	06/08/2016	09/08/2016	09/08/2016	Expiration,	0	250,000,000	95.8200	0	600,000	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201606-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association E57ODZWZ7FF32TWEFA76	06/09/2016	09/09/2016	09/09/2016	Expiration,	0	250,000,000	95.6000	0	793,739	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201606-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	06/10/2016	09/12/2016	09/12/2016	Expiration,	0	125,000,000	96.0100	0	397,000	0	0	0		0	0	0	0	0	0	0001
JPY/Currency Collar - FXOP201507-(US)-C3	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/29/2015	12/13/2016	12/13/2016	Expiration,	0	5,013,306	127.1500	133,791	0	0	0	0		0	(58,954)	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C10	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/19/2015	12/13/2016	12/13/2016	Expiration,	0	5,013,306	127.4100	125,123	0	0	0	0		0	(58,640)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C19	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd. C3GTMMZIHMY46P4OIX74	09/03/2015	12/13/2016	12/13/2016	Expiration,	0	2,506,653	123.0100	71,540	0	0	0	0		0	(47,645)	0	0	0	0	0002
JPY/Currency Collar - FXOP201510-(US)-C26	Foreign currency	N/A	Currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/27/2015	12/13/2016	12/13/2016	Expiration,	0	1,064,469	123.6600	27,000	0	0	0	0		0	(19,204)	0	0	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Collar - FXOP201512-(US)-C44	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/15/2015	12/13/2016	12/13/2016	Expiration,	0	1,837,068	124.2700	43,336	0	0	0	0		0	(30,705)	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C47	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	120.2000	0	46,830	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C55	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/29/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	127.4800	0	26,972	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201602-(US)-C64	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	123.3300	0	28,154	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201603-(US)-C69	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	12/13/2016	12/13/2016	Expiration,	0	5,646,493	118.1600	0	108,798	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201605-(US)-C85	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/18/2016	12/13/2016	12/13/2016	Exercise	0	17,168,856	114.9500	0	251,896	409,403	0	0		0	409,403	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C93	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/02/2016	12/13/2016	12/13/2016	Exercise	0	34,337,711	113.7000	0	480,472	1,201,366	0	0		0	1,201,366	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C95	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/09/2016	12/13/2016	12/13/2016	Exercise	0	17,168,856	111.6800	0	246,518	918,843	0	0		0	918,843	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C97	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	12/13/2016	12/13/2016	Exercise	0	17,168,856	109.0600	0	223,000	1,349,063	0	0		0	1,349,063	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C102	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/23/2016	12/13/2016	12/13/2016	Exercise	0	17,168,856	110.6300	0	263,653	1,088,812	0	0		0	1,088,812	0	0	0	0	0002
JPY/Currency Collar - FXOP201610-(US)-C133	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/26/2016	12/13/2016	12/13/2016	Exercise	0	12,876,642	105.5100	0	140,037	1,474,562	0	0		0	1,474,562	0	0	0	0	0002
JPY/Currency Collar - FXOP201611-(US)-C140	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/13/2016	12/13/2016	Exercise	0	12,018,199	106.5900	0	88,880	1,241,814	0	0		0	1,241,814	0	0	0	0	0002
CITI-JPY/Currency Collar FXOP201607-A	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	07/12/2016	10/12/2016	10/12/2016	Expiration,	0	200,000,000	93.6500	0	951,703	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201608-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/05/2016	11/07/2016	11/07/2016	Expiration,	0	100,000,000	91.2800	0	270,000	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201608-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/10/2016	11/07/2016	11/07/2016	Expiration,	0	135,000,000	90.7000	0	294,300	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency Collar FXOP201609-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	09/02/2016	12/05/2016	12/05/2016	Expiration,	0	250,000,000	92.8000	0	750,000	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency Collar FXOP201609-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2016	12/06/2016	12/06/2016	Expiration,	0	250,000,000	92.5800	0	598,660	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency Collar FXOP201609-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/07/2016	12/07/2016	12/07/2016	Expiration,	0	125,000,000	91.0100	0	317,361	0	0	0		0	0	0	0	0	0	0001
MS-JPY/Currency Collar FXOP201609-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/08/2016	12/08/2016	12/08/2016	Expiration,	0	250,000,000	91.1400	0	702,500	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency Collar FXOP201609-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	09/09/2016	12/09/2016	12/09/2016	Expiration,	0	250,000,000	92.0300	0	770,000	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201609-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	09/12/2016	12/12/2016	12/12/2016	Expiration,	0	125,000,000	91.3900	0	350,000	0	0	0		0	0	0	0	0	0	0001
BTMU-JPY/Currency Collar FXOP201609-TA(HY)	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	09/13/2016	12/13/2016	12/13/2016	Expiration,	0	230,000,000	91.0500	0	664,195	0	0	0		0	0	0	0	0	0	0001
MS-JPY/Currency Collar FXOP201609-NG(HY)	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/13/2016	12/13/2016	12/13/2016	Expiration,	0	200,000,000	91.5800	0	600,000	0	0	0		0	0	0	0	0	0	0001
0059999. Total-Purchased Options-Hedging Effective-Collars													2,103,866	16,856,551	7,683,862	0	0	XXX	0	6,928,436	0	0	0	0	XXX
0079999. Total-Purchased Options-Hedging Effective													2,103,866	16,856,551	7,683,862	0	0	XXX	0	6,928,436	0	0	0	0	XXX
0409999. Total-Purchased Options-Collars													2,103,866	16,856,551	7,683,862	0	0	XXX	0	6,928,436	0	0	0	0	XXX
0429999. Total-Purchased Options													2,103,866	16,856,551	7,683,862	0	0	XXX	0	6,928,436	0	0	0	0	XXX
Written Options - Hedging Effective - Collars																									
DBG-JPY/Currency CollarFXOP201512-B	Bond Portfolio Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	12/01/2015	03/03/2016	03/03/2016	Expiration,	0	250,000,000	132.9000	(190,000)	0	0	0	0		0	2,591	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201512-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/01/2015	03/04/2016	03/04/2016	Expiration,	0	250,000,000	133.1000	(155,000)	0	0	0	0		0	2,487	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201512-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	12/01/2015	03/07/2016	03/07/2016	Expiration,	0	125,000,000	132.5000	(125,000)	0	0	0	0		0	2,859	0	0	0	0	0001
MS-JPY/Currency CollarFXOP201512-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	12/08/2015	03/08/2016	03/08/2016	Expiration,	0	250,000,000	131.7000	(25,000)	0	0	0	0		0	11,415	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201512-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	12/09/2015	03/09/2016	03/09/2016	Expiration,	0	250,000,000	130.3000	(147,511)	0	0	0	0		0	32,410	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201512-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	12/10/2015	03/10/2016	03/10/2016	Expiration,	0	125,000,000	129.9000	(106,250)	0	0	0	0		0	22,346	0	0	0	0	0001
JPY/Currency Collar - FXOP201507-(US)-C1	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/29/2015	02/18/2016	02/18/2016	Exercise	0	7,443,509	120.4800	(110,054)	0	(471,398)	0	0		0	(382,392)	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C8	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/19/2015	02/18/2016	02/18/2016	Exercise	0	7,443,509	121.0100	(96,934)	0	(501,934)	0	0		0	(400,016)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C15	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	09/03/2015	02/18/2016	02/18/2016	Exercise	0	3,721,755	116.8200	(59,640)	0	(126,480)	0	0		0	(118,423)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C20	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/28/2015	02/18/2016	02/18/2016	Exercise	0	3,730,616	116.6000	(53,500)	0	(119,981)	0	0		0	(109,259)	0	0	0	0	0002
JPM-JPY/Currency CollarFXOP201602-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	02/04/2016	05/05/2016	05/05/2016	Expiration,	0	100,000,000	128.1500	0	(47,600)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201602-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	02/09/2016	05/10/2016	05/10/2016	Expiration,	0	135,000,000	124.7500	0	(229,500)	0	0	0		0	0	0	0	0	0	0001
DBG-JPY/Currency CollarFXOP201603-A	Bond Portfolio Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	03/03/2016	06/03/2016	06/03/2016	Expiration,	0	250,000,000	119.8000	0	(900,000)	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201603-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/04/2016	06/06/2016	06/06/2016	Expiration,	0	250,000,000	120.0200	0	(685,000)	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201603-C	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	03/07/2016	06/07/2016	06/07/2016	Expiration,	0	125,000,000	119.9200	0	(375,000)	0	0	0		0	0	0	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MS-JPY/Currency CollarFXOP201603-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	03/08/2016	06/08/2016	06/08/2016	Expiration,	0	250,000,000	119.7700	0	(700,000)	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201603-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	03/09/2016	06/09/2016	06/09/2016	Expiration,	0	250,000,000	119.8500	0	(811,480)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201603-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	03/10/2016	06/10/2016	06/10/2016	Expiration,	0	125,000,000	120.7200	0	(362,500)	0	0	0		0	0	0	0	0	0	0001
JPY/Currency Collar - FXOP201606-(US)-C96	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/09/2016	07/15/2016	07/15/2016	Expiration,	0	34,094,124	103.3400	0	(224,614)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201507-(US)-C2	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/29/2015	09/13/2016	09/13/2016	Exercise	0	11,121,951	118.3100	(226,946)	0	(1,486,248)	0	0		0	(1,245,525)	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C9	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/19/2015	09/13/2016	09/13/2016	Exercise	0	11,121,951	118.9800	(213,765)	0	(1,540,509)	0	0		0	(1,273,738)	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C18	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	09/03/2015	09/13/2016	09/13/2016	Exercise	0	5,560,976	114.8300	(121,410)	0	(597,116)	0	0		0	(528,008)	0	0	0	0	0002
JPY/Currency Collar - FXOP201510-(US)-C25	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/27/2015	09/13/2016	09/13/2016	Exercise	0	1,473,171	115.4700	(28,000)	0	(165,472)	0	0		0	(144,127)	0	0	0	0	0002
JPY/Currency Collar - FXOP201512-(US)-C43	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/15/2015	09/13/2016	09/13/2016	Exercise	0	2,526,829	116.9700	(44,066)	0	(312,586)	0	0		0	(267,312)	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C46	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	09/13/2016	09/13/2016	Exercise	0	2,260,166	114.7000	0	(38,158)	(240,401)	0	0		0	(240,401)	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C54	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/29/2016	09/13/2016	09/13/2016	Exercise	0	2,260,166	113.3100	0	(24,955)	(215,624)	0	0		0	(215,624)	0	0	0	0	0002
JPY/Currency Collar - FXOP201602-(US)-C61	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	09/13/2016	09/13/2016	Exercise	0	2,260,166	108.2500	0	(25,835)	(120,055)	0	0		0	(120,055)	0	0	0	0	0002
JPY/Currency Collar - FXOP201603-(US)-C70	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/03/2016	09/13/2016	09/13/2016	Exercise	0	7,096,585	105.6200	0	(99,097)	(209,632)	0	0		0	(209,632)	0	0	0	0	0002
CITI-JPY/Currency CollarFXOP201604-A	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	04/12/2016	07/12/2016	07/12/2016	Expiration,	0	100,000,000	114.8500	0	(302,426)	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201604-B	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	04/12/2016	07/12/2016	07/12/2016	Expiration,	0	100,000,000	114.8500	0	(302,426)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201605-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	05/05/2016	08/05/2016	08/05/2016	Expiration,	0	100,000,000	116.8500	0	(149,000)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201605-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	05/10/2016	08/10/2016	08/10/2016	Expiration,	0	135,000,000	119.3000	0	(114,750)	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency CollarFXOP201606-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	06/03/2016	09/02/2016	09/02/2016	Expiration,	0	250,000,000	113.5500	0	(700,000)	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201606-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/06/2016	09/06/2016	09/06/2016	Expiration,	0	250,000,000	114.5000	0	(551,600)	0	0	0		0	0	0	0	0	0	0001
BARC-JPY/Currency CollarFXOP201606-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2016	09/07/2016	09/07/2016	Expiration,	0	125,000,000	114.3000	0	(247,942)	0	0	0		0	0	0	0	0	0	0001
MS-JPY/Currency CollarFXOP201606-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	06/08/2016	09/08/2016	09/08/2016	Expiration,	0	250,000,000	113.8500	0	(600,000)	0	0	0		0	0	0	0	0	0	0001
CITI-JPY/Currency CollarFXOP201606-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	06/09/2016	09/09/2016	09/09/2016	Expiration,	0	250,000,000	113.3000	0	(793,739)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency CollarFXOP201606-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	06/10/2016	09/12/2016	09/12/2016	Expiration,	0	125,000,000	113.4000	0	(397,000)	0	0	0		0	0	0	0	0	0	0001
JPY/Currency Collar - FXOP201507-(US)-C3	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/29/2015	12/13/2016	12/13/2016	Exercise	0	5,013,306	117.5400	(133,791)	0	7,597	0	0		0	154,179	0	0	0	0	0002
JPY/Currency Collar - FXOP201508-(US)-C10	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/19/2015	12/13/2016	12/13/2016	Exercise	0	5,013,306	118.1100	(125,123)	0	(16,381)	0	0		0	141,992	0	0	0	0	0002
JPY/Currency Collar - FXOP201509-(US)-C19	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	09/03/2015	12/13/2016	12/13/2016	Exercise	0	2,506,653	114.3200	(71,540)	0	0	0	0		0	48,303	0	0	0	0	0002
JPY/Currency Collar - FXOP201510-(US)-C26	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/27/2015	12/13/2016	12/13/2016	Exercise	0	1,064,469	114.6700	(27,000)	0	0	0	0		0	22,171	0	0	0	0	0002
JPY/Currency Collar - FXOP201512-(US)-C44	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/15/2015	12/13/2016	12/13/2016	Exercise	0	1,837,068	115.9400	(43,336)	0	27,909	0	0		0	72,373	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C47	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/06/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	114.7300	0	(46,830)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201601-(US)-C55	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/29/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	111.4300	0	(26,972)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201602-(US)-C64	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/04/2016	12/13/2016	12/13/2016	Expiration,	0	1,816,465	106.2100	0	(28,154)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201603-(US)-C69	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/03/2016	12/13/2016	12/13/2016	Expiration,	0	5,646,493	103.5200	0	(108,798)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201605-(US)-C85	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	05/18/2016	12/13/2016	12/13/2016	Expiration,	0	17,168,856	100.5900	0	(251,896)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C93	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/02/2016	12/13/2016	12/13/2016	Expiration,	0	34,337,711	100.4100	0	(480,472)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C95	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/09/2016	12/13/2016	12/13/2016	Expiration,	0	17,168,856	98.2800	0	(246,518)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C97	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	12/13/2016	12/13/2016	Expiration,	0	17,168,856	94.1400	0	(223,000)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201606-(US)-C102	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/23/2016	12/13/2016	12/13/2016	Expiration,	0	17,168,856	97.8600	0	(263,653)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201610-(US)-C133	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/26/2016	12/13/2016	12/13/2016	Expiration,	0	12,876,642	102.6100	0	(140,037)	0	0	0		0	0	0	0	0	0	0002
JPY/Currency Collar - FXOP201611-(US)-C140	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/13/2016	12/13/2016	Expiration,	0	12,018,199	102.1500	0	(88,880)	0	0	0		0	0	0	0	0	0	0002
CITI-JPY/Currency Collar FXOP201607-A	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	07/12/2016	10/12/2016	10/12/2016	Expiration,	0	200,000,000	111.7000	0	(951,703)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201608-A	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/05/2016	11/07/2016	11/07/2016	Expiration,	0	100,000,000	108.7000	0	(270,000)	0	0	0		0	0	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201608-B	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/10/2016	11/07/2016	11/07/2016	Expiration,	0	135,000,000	107.7800	0	(294,300)	0	0	0		0	0	0	0	0	0	0001
SGP-JPY/Currency Collar FXOP201609-A	Bond Portfolio Hedge	D PART 1	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	09/02/2016	12/05/2016	12/05/2016	Exercise	0	250,000,000	111.6300	0	(750,000)	(6,457,806)	0	0		0	(6,457,806)	0	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARC-JPY/Currency Collar FXOP201609-B	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2016	12/06/2016	12/06/2016	Exercise	0	250,000,000	111.7000	0	(598,660)	(5,065,345)	0	0		0	(5,065,345)	0	0	0	0	0001
BARC-JPY/Currency Collar FXOP201609-C	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/07/2016	12/07/2016	12/07/2016	Exercise	0	125,000,000	109.2800	0	(317,361)	(5,217,468)	0	0		0	(5,217,468)	0	0	0	0	0001
MS-JPY/Currency Collar FXOP201609-D	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/08/2016	12/08/2016	12/08/2016	Exercise	0	250,000,000	109.5300	0	(702,500)	(10,160,287)	0	0		0	(10,160,287)	0	0	0	0	0001
CITI-JPY/Currency Collar FXOP201609-E	Bond Portfolio Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	09/09/2016	12/09/2016	12/09/2016	Exercise	0	250,000,000	111.1000	0	(770,000)	(8,688,097)	0	0		0	(8,688,097)	0	0	0	0	0001
JPM-JPY/Currency Collar FXOP201609-F	Bond Portfolio Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	09/12/2016	12/12/2016	12/12/2016	Exercise	0	125,000,000	109.6500	0	(350,000)	(6,351,714)	0	0		0	(6,351,714)	0	0	0	0	0001
BTMU-JPY/Currency Collar FXOP201609-TA(HY)	Bond Portfolio Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	09/13/2016	12/13/2016	12/13/2016	Exercise	0	230,000,000	109.3200	0	(664,195)	(11,263,592)	0	0		0	(11,263,592)	0	0	0	0	0001
MS-JPY/Currency Collar FXOP201609-NG(HY)	Bond Portfolio Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/13/2016	12/13/2016	12/13/2016	Exercise	0	200,000,000	109.8500	0	(600,000)	(9,304,748)	0	0		0	(9,304,748)	0	0	0	0	0001
0479999. Total-Written Options-Hedging Effective-Collars													(2,103,866)	(16,856,551)	(68,597,368)	0	0	XXX	0	(67,250,444)	0	0	0	0	XXX
0499999. Total-Written Options-Hedging Effective													(2,103,866)	(16,856,551)	(68,597,368)	0	0	XXX	0	(67,250,444)	0	0	0	0	XXX
0829999. Total-Written Options-Collars													(2,103,866)	(16,856,551)	(68,597,368)	0	0	XXX	0	(67,250,444)	0	0	0	0	XXX
0849999. Total-Written Options													(2,103,866)	(16,856,551)	(68,597,368)	0	0	XXX	0	(67,250,444)	0	0	0	0	XXX
Forwards - Hedging Effective																									
JPY/Currency Forward - 201510-NE(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	10/07/2015	01/08/2016	01/08/2016	Maturity	0	207,943,000	119.7650	0	0	211,304,034	0	0		0	212,744,383	0	0	0	0	98/100
JPY/Currency Forward - 201510-TC	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	10/29/2015	01/29/2016	01/29/2016	Maturity	0	701,943,000	120.4295	0	0	699,384,831	0	0		0	700,063,148	0	0	0	0	101/100
JPY/Currency Forward - 201508-TG	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	08/17/2015	02/19/2016	02/19/2016	Maturity	0	335,593,000	123.9280	0	0	368,145,254	0	0		0	358,586,334	0	0	0	0	100/100
JPY/Currency Forward - 201508-TH	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	08/20/2015	02/24/2016	02/24/2016	Maturity	0	665,460,000	123.3610	0	0	733,224,465	0	0		0	717,334,323	0	0	0	0	99/100
JPY/Currency Forward - 201508-TJ	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	08/26/2015	02/26/2016	02/26/2016	Maturity	0	291,065,000	118.6380	0	0	305,533,264	0	0		0	309,981,665	0	0	0	0	102/100
JPY/Currency Forward - 201508-TK	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	08/26/2015	02/26/2016	02/26/2016	Maturity	0	320,281,000	118.9580	0	0	337,108,363	0	0		0	341,152,593	0	0	0	0	102/100
JPY/Currency Forward - 201508-NA	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/17/2015	02/19/2016	02/19/2016	Maturity	0	100,000,000	123.9060	0	0	109,680,446	0	0		0	106,850,337	0	0	0	0	100/96
JPY/Currency Forward - 201508-NA	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/17/2015	02/19/2016	02/19/2016	Maturity	0	147,494,000	123.9060	0	0	161,772,077	0	0		0	157,597,836	0	0	0	0	100/96
JPY/Currency Forward - 201509-NC	Bond Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/16/2015	03/02/2016	03/02/2016	Maturity	0	189,876,000	120.0850	0	0	200,081,252	0	0		0	200,684,138	0	0	0	0	99/100
JPY/Currency Forward - 201511-TC	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	11/25/2015	03/18/2016	03/18/2016	Maturity	0	291,699,000	122.0650	0	0	320,286,394	0	0		0	316,253,067	0	0	0	0	100/100
JPY/Currency Forward - 201511-TD	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	11/30/2015	03/18/2016	03/18/2016	Maturity	0	112,886,000	122.4520	0	0	124,342,147	0	0		0	122,418,423	0	0	0	0	100/100
JPY/Currency Forward - 201511-NB(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	11/30/2015	03/09/2016	03/09/2016	Maturity	0	201,744,000	122.7650	0	0	220,171,590	0	0		0	216,286,661	0	0	0	0	100/100
JPY/Currency Forward - 201512-TB	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/04/2015	03/09/2016	03/09/2016	Maturity	0	131,722,000	122.4590	0	0	143,395,363	0	0		0	141,193,477	0	0	0	0	101/100
JPY/Currency Forward - 201512-TC(HY)	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/07/2015	03/11/2016	03/11/2016	Maturity	0	202,933,000	122.9155	0	0	220,174,871	0	0		0	215,996,129	0	0	0	0	101/100
JPY/Currency Forward - 201512-TF	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/16/2015	03/18/2016	03/18/2016	Maturity	0	270,298,000	121.4850	0	0	295,377,823	0	0		0	292,942,505	0	0	0	0	100/100
JPY/Currency Forward - 201512-NA	Bond Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	12/14/2015	03/16/2016	03/16/2016	Maturity	0	280,292,000	120.5230	0	0	298,134,611	0	0		0	297,872,286	0	0	0	0	101/100
JPY/Currency Fwd - 201503-(US)-C	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/18/2015	02/22/2016	02/22/2016	Sale	0	22,153,301	120.2311	0	0	(2,264,971)	0	0		0	(2,227,216)	0	0	0	0	0002
JPY/Currency Fwd - 201503-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/18/2015	02/22/2016	02/22/2016	Sale	0	22,153,301	119.5676	0	0	0	0	0		0	(77,532)	0	0	0	0	0002
JPY/Currency Fwd - 201503-(US)-I	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/26/2015	02/22/2016	02/22/2016	Sale	0	22,153,301	117.8466	0	0	(765,134)	0	0		0	(1,144,430)	0	0	0	0	0002
JPY/Currency Fwd - 201504-(US)-D	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	04/14/2015	02/22/2016	02/22/2016	Sale	0	22,153,301	118.8206	0	0	(928,243)	0	0		0	(1,127,719)	0	0	0	0	0002
JPY/Currency Fwd - 201505-(US)-K	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	05/13/2015	02/22/2016	02/22/2016	Maturity	0	22,153,301	118.4491	0	0	(1,047,189)	0	0		0	(1,332,490)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-C	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	06/03/2015	02/22/2016	02/22/2016	Maturity	0	22,153,301	123.4934	0	0	(1,909,304)	0	0		0	(1,333,225)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-J	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	06/17/2015	02/22/2016	02/22/2016	Maturity	0	31,014,621	123.4197	0	0	(2,656,101)	0	0		0	(1,866,501)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-N	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	06/18/2015	02/22/2016	02/22/2016	Maturity	0	35,445,281	122.4495	0	0	(2,778,754)	0	0		0	(2,132,925)	0	0	0	0	0002
JPY/Currency Forward - 201510-NC	Bond Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	10/05/2015	06/10/2016	06/10/2016	Maturity	0	307,382,000	119.5625	0	0	343,149,957	0	0		0	344,394,010	0	0	0	0	100/98
JPY/Currency Forward - 201510-ND	Bond Hedge	D PART 1	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/05/2015	06/10/2016	06/10/2016	Maturity	0	306,138,000	119.6000	0	0	341,868,392	0	0		0	343,011,781	0	0	0	0	100/100
JPY/Currency Forward - 201510-NL	Bond Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/19/2015	04/22/2016	04/22/2016	Maturity	0	100,000,000	119.0030	0	0	108,748,058	0	0		0	109,778,632	0	0	0	0	100/100
JPY/Currency Forward - 201510-NL1	Bond Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/19/2015	04/22/2016	04/22/2016	Maturity	0	100,000,000	119.0030	0	0	108,748,058	0	0		0	109,778,632	0	0	0	0	100/100
JPY/Currency Forward - 201510-NL2	Bond Hedge	D PART 1	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	10/19/2015	04/22/2016	04/22/2016	Maturity	0	66,830,000	119.0030	0	0	72,676,327	0	0		0	73,365,059	0	0	0	0	100/100
JPY/Currency Forward - 201512-TA	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	12/02/2015	04/13/2016	04/13/2016	Maturity	0	626,453,000	122.3360	0	0	705,233,774	0	0		0	694,513,969	0	0	0	0	100/100
JPY/Currency Forward - 201512-TD	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	12/09/2015	05/11/2016	05/11/2016	Maturity	0	498,694,000	122.4160	0	0	559,356,100	0	0		0	550,022,703	0	0	0	0	100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Forward - 201601-NA(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	01/06/2016	04/08/2016	04/08/2016	Maturity	0	205,108,000	118.3680	0	0	223,042,937	0	0		0	223,042,937	0	0	0	0	100/100
JPY/Currency Forward - 201601-TA	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	01/27/2016	05/20/2016	05/20/2016	Maturity	0	682,398,000	117.9640	0	0	731,205,356	0	0		0	731,205,356	0	0	0	0	100/100
JPY/Currency Forward - 201602-TB	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/22/2016	06/08/2016	06/08/2016	Maturity	0	644,324,000	112.4610	0	0	676,449,975	0	0		0	676,449,975	0	0	0	0	100/100
JPY/Currency Forward - 201602-NA	Bond Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/29/2016	06/15/2016	06/15/2016	Maturity	0	194,495,000	112.5700	0	0	206,316,454	0	0		0	206,316,454	0	0	0	0	101/100
JPY/Currency Forward - 201603-NA(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	03/07/2016	06/15/2016	06/15/2016	Maturity	0	190,378,000	113.2510	0	0	203,170,928	0	0		0	203,170,928	0	0	0	0	99/97
JPY/Currency Forward - 201603-TB(HY)	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/09/2016	06/15/2016	06/15/2016	Maturity	0	198,500,000	112.1340	0	0	209,749,331	0	0		0	209,749,331	0	0	0	0	99/97
JPY/Currency Fwd - 201410-(US)-T	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/17/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	105.2164	0	0	182,320	0	0		0	(2,656,657)	0	0	0	0	0002
JPY/Currency Fwd - 201410-(US)-U	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/28/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	106.5025	0	0	(104,605)	0	0		0	(2,643,364)	0	0	0	0	0002
JPY/Currency Fwd - 201410-(US)-V	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/28/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	106.6485	0	0	(136,742)	0	0		0	(2,657,477)	0	0	0	0	0002
JPY/Currency Fwd - 201410-(US)-W	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/28/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	106.6806	0	0	(143,794)	0	0		0	(2,643,518)	0	0	0	0	0002
JPY/Currency Fwd - 201411-(US)-C	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/25/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	116.3322	0	0	(2,088,052)	0	0		0	(2,662,486)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-B	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/03/2014	07/20/2016	07/20/2016	Maturity	0	47,156,465	118.0224	0	0	(4,791,630)	0	0		0	(5,326,553)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/04/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	118.1567	0	0	(2,419,895)	0	0		0	(2,663,338)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-G	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/05/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	118.8626	0	0	(2,545,536)	0	0		0	(2,663,661)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-H	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/05/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	119.4050	0	0	(2,641,086)	0	0		0	(2,653,349)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-J	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/09/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	117.8363	0	0	(2,362,365)	0	0		0	(2,663,190)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-L	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/09/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	116.7850	0	0	(2,171,377)	0	0		0	(2,662,700)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-P	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/10/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	116.6026	0	0	(2,137,885)	0	0		0	(2,651,367)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-W	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/16/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	114.9574	0	0	(1,831,054)	0	0		0	(2,661,826)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-X	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/16/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	114.8763	0	0	(1,815,686)	0	0		0	(2,661,787)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-AA	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/16/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	115.7709	0	0	(1,983,856)	0	0		0	(2,662,219)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-AB	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/16/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	115.6130	0	0	(1,954,361)	0	0		0	(2,662,143)	0	0	0	0	0002
JPY/Currency Fwd - 201412-(US)-AE	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/03/2014	07/20/2016	07/20/2016	Maturity	0	23,578,233	117.6656	0	0	(2,331,588)	0	0		0	(2,652,130)	0	0	0	0	0002
JPY/Currency Fwd - 201501-(US)-A	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/14/2015	07/20/2016	07/20/2016	Maturity	0	23,578,233	115.0250	0	0	(1,843,827)	0	0		0	(2,650,210)	0	0	0	0	0002
JPY/Currency Fwd - 201504-(US)-A	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	04/14/2015	09/15/2016	09/15/2016	Maturity	0	17,073,171	118.0466	0	0	(2,248,517)	0	0		0	(2,394,559)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-D	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/03/2015	09/15/2016	09/15/2016	Maturity	0	24,390,244	122.6190	0	0	(4,001,886)	0	0		0	(3,428,920)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-K	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/17/2015	09/15/2016	09/15/2016	Maturity	0	24,390,244	122.5700	0	0	(3,993,732)	0	0		0	(3,428,876)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-O	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/18/2015	09/15/2016	09/15/2016	Maturity	0	24,390,244	121.6605	0	0	(3,841,261)	0	0		0	(3,431,160)	0	0	0	0	0002
JPY/Currency Fwd - 201602-(US)-M	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	02/23/2016	09/15/2016	09/15/2016	Maturity	0	7,096,585	111.4067	0	0	(567,355)	0	0		0	(567,355)	0	0	0	0	0002
JPY/Currency Forward - 201509-ND	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/28/2015	07/08/2016	07/08/2016	Maturity	0	341,603,000	119.0650	0	0	402,862,135	0	0		0	405,342,188	0	0	0	0	100/100
JPY/Currency Forward - 201509-NE	Bond Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2015	07/08/2016	07/08/2016	Maturity	0	268,483,000	119.0050	0	0	316,470,081	0	0		0	318,553,593	0	0	0	0	100/97
JPY/Currency Forward - 201510-NK	Bond Hedge	D PART 1	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	10/19/2015	07/22/2016	07/22/2016	Maturity	0	321,821,000	118.6525	0	0	361,222,838	0	0		0	364,494,376	0	0	0	0	100/98
JPY/Currency Forward - 201510-NM	Bond Hedge	D PART 1	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/21/2015	07/27/2016	07/27/2016	Maturity	0	344,430,000	119.3260	0	0	390,976,543	0	0		0	392,476,680	0	0	0	0	100/98
JPY/Currency Forward - 201510-TB	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	10/26/2015	07/29/2016	07/29/2016	Maturity	0	302,972,000	120.3340	0	0	349,146,070	0	0		0	347,894,009	0	0	0	0	100/98
JPY/Currency Forward - 201604-TA	Bond Hedge	D PART 1	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	04/06/2016	07/29/2016	07/29/2016	Maturity	0	105,491,000	109.9870	0	0	111,115,099	0	0		0	111,115,099	0	0	0	0	100/100
JPY/Currency Forward - 201512-NB	Bond Hedge	D PART 1	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	12/14/2015	08/12/2016	08/12/2016	Maturity	0	316,885,000	119.8430	0	0	371,553,166	0	0		0	371,370,991	0	0	0	0	101/100
JPY/Currency Forward - 201604-NA(HY)	Bond Hedge	D PART 1	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	04/06/2016	08/03/2016	08/03/2016	Maturity	0	214,513,000	109.6940	0	0	232,609,619	0	0		0	232,609,619	0	0	0	0	100/100
JPY/Currency Forward - 201605-TC	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	05/18/2016	08/19/2016	08/19/2016	Maturity	0	257,425,000	108.4980	0	0	278,105,124	0	0		0	278,105,124	0	0	0	0	101/100
JPY/Currency Forward - 201604-TB	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	04/11/2016	09/09/2016	09/09/2016	Maturity	0	664,932,000	107.5390	0	0	699,121,259	0	0		0	699,121,259	0	0	0	0	101/100
JPY/Currency Forward - 201606-TA	Bond Hedge	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	06/06/2016	09/14/2016	09/14/2016	Maturity	0	695,008,000	106.1740	0	0	717,609,447	0	0		0	717,609,447	0	0	0	0	99/100
JPY/Currency Forward - 201606-TB(HY)	Bond Hedge	D PART 1	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	06/13/2016	09/14/2016	09/14/2016	Maturity	0	225,192,000	106.0820	0	0	232,313,700	0	0		0	232,313,700	0	0	0	0	101/100
JPY/Currency Fwd - 201504-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/14/2015	12/15/2016	12/15/2016	Maturity	0	8,584,428	117.6796	0	0	2,918	0	0		0	(75,142)	0	0	0	0	0002
JPY/Currency Fwd - 201506-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/03/2015	12/15/2016	12/15/2016	Maturity	0	15,022,749	122.0749	0	0	(530,321)	0	0		0	(134,511)	0	0	0	0	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Fwd - 201506-(US)-P	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/18/2015	12/15/2016	12/15/2016	Maturity	0	15,451,970	121.1715	0	0	(435,537)	0	0		0	(136,906)	0	0	0	0	0002
JPY/Currency Fwd - 201602-(US)-L	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	02/23/2016	12/15/2016	12/15/2016	Maturity	0	5,646,493	110.9693	0	0	339,909	0	0		0	339,909	0	0	0	0	0002
1219999. Total-Forwards-Hedging Effective													0	0	13,640,191,017	0	0	XXX	0	13,578,765,622	0	0	0	0	XXX
Forwards - Hedging Other																									
JPY/Currency Forward - To settle 201510-NE(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	01/06/2016	01/08/2016	01/08/2016	Maturity	0	207,943,000	118.6400	0	0	(209,319,171)	0	0		0	(209,319,171)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	01/27/2016	01/29/2016	01/29/2016	Maturity	0	701,943,000	118.3080	0	0	(687,064,387)	0	0		0	(687,064,387)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-NA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	02/04/2016	02/19/2016	02/19/2016	Maturity	0	100,000,000	117.0140	0	0	(103,579,711)	0	0		0	(103,579,711)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-NA1	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	02/09/2016	02/19/2016	02/19/2016	Maturity	0	147,494,000	114.5820	0	0	(149,598,632)	0	0		0	(149,598,632)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-TG	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/17/2016	02/19/2016	02/19/2016	Maturity	0	335,593,000	114.2950	0	0	(339,529,096)	0	0		0	(339,529,096)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-TH	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/22/2016	02/24/2016	02/24/2016	Maturity	0	665,460,000	112.8450	0	0	(670,720,201)	0	0		0	(670,720,201)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-TJ	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	02/24/2016	02/26/2016	02/26/2016	Maturity	0	291,065,000	111.9700	0	0	(288,360,892)	0	0		0	(288,360,892)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201508-TK	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	02/24/2016	02/26/2016	02/26/2016	Maturity	0	320,281,000	111.9700	0	0	(317,305,464)	0	0		0	(317,305,464)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201509-NC	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/29/2016	03/02/2016	03/02/2016	Maturity	0	189,876,000	112.9300	0	0	(188,159,852)	0	0		0	(188,159,852)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-NB(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	03/07/2016	03/09/2016	03/09/2016	Maturity	0	201,744,000	113.6000	0	0	(203,734,718)	0	0		0	(203,734,718)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/07/2016	03/09/2016	03/09/2016	Maturity	0	131,722,000	113.6900	0	0	(133,127,160)	0	0		0	(133,127,160)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TC(HY)	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/09/2016	03/11/2016	03/11/2016	Maturity	0	202,933,000	112.4880	0	0	(201,496,401)	0	0		0	(201,496,401)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-NA	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	03/14/2016	03/16/2016	03/16/2016	Maturity	0	280,292,000	113.7000	0	0	(281,256,733)	0	0		0	(281,256,733)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/16/2016	03/18/2016	03/18/2016	Maturity	0	291,699,000	113.3100	0	0	(297,314,147)	0	0		0	(297,314,147)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TD	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/16/2016	03/18/2016	03/18/2016	Maturity	0	112,886,000	113.3100	0	0	(115,059,033)	0	0		0	(115,059,033)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TF	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/16/2016	03/18/2016	03/18/2016	Maturity	0	270,298,000	113.3100	0	0	(275,501,182)	0	0		0	(275,501,182)	0	0	0	0	N/A
JPY/Currency Fwd - To settle 201503-(US)-C & 201503-(US)-E	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/18/2016	02/22/2016	02/22/2016	Maturity	0	44,306,602	113.8000	0	0	(369,871)	0	0		0	(369,871)	0	0	0	0	N/A
JPY/Currency Fwd - To settle 201503-(US)-I	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/18/2016	02/22/2016	02/22/2016	Maturity	0	22,153,301	113.8200	0	0	(188,795)	0	0		0	(188,795)	0	0	0	0	N/A
JPY/Currency Fwd - To settle 201504-(US)-D	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/18/2016	02/22/2016	02/22/2016	Maturity	0	22,153,301	113.8780	0	0	(199,982)	0	0		0	(199,982)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201601-NA(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	04/06/2016	04/08/2016	04/08/2016	Maturity	0	205,108,000	110.0900	0	0	(207,444,554)	0	0		0	(207,444,554)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	04/11/2016	04/13/2016	04/13/2016	Maturity	0	626,453,000	108.0700	0	0	(622,994,163)	0	0		0	(622,994,163)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NL	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	04/12/2016	04/22/2016	04/22/2016	Maturity	0	100,000,000	108.4147	0	0	(99,072,192)	0	0		0	(99,072,192)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NL1	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	04/12/2016	04/22/2016	04/22/2016	Maturity	0	100,000,000	108.4147	0	0	(99,072,192)	0	0		0	(99,072,192)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NL2	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	04/20/2016	04/22/2016	04/22/2016	Maturity	0	66,830,000	109.3300	0	0	(66,768,929)	0	0		0	(66,768,929)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TD	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	05/09/2016	05/11/2016	05/11/2016	Maturity	0	498,694,000	107.4700	0	0	(491,063,260)	0	0		0	(491,063,260)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201601-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	05/18/2016	05/20/2016	05/20/2016	Maturity	0	682,398,000	108.8200	0	0	(674,525,846)	0	0		0	(674,525,846)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NC	Foreign currency	N/A	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	06/08/2016	06/10/2016	06/10/2016	Maturity	0	307,382,000	106.8390	0	0	(306,632,918)	0	0		0	(306,632,918)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-ND	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/08/2016	06/10/2016	06/10/2016	Maturity	0	306,138,000	106.6500	0	0	(304,851,706)	0	0		0	(304,851,706)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	06/06/2016	06/08/2016	06/08/2016	Maturity	0	644,324,000	106.5400	0	0	(640,835,315)	0	0		0	(640,835,315)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-NA	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/13/2016	06/15/2016	06/15/2016	Maturity	0	194,495,000	106.4100	0	0	(195,026,507)	0	0		0	(195,026,507)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-NA(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	06/13/2016	06/15/2016	06/15/2016	Maturity	0	190,378,000	106.4200	0	0	(190,916,196)	0	0		0	(190,916,196)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TB(HY)	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	06/13/2016	06/15/2016	06/15/2016	Maturity	0	198,500,000	106.4500	0	0	(199,117,273)	0	0		0	(199,117,273)	0	0	0	0	N/A
JPY/Currency Fwd - To settle FXOP201606-(US)-C96	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/15/2016	07/20/2016	07/20/2016	Maturity	0	34,094,124	105.8520	0	0	57,332	0	0		0	57,332	0	0	0	0	N/A
JPY/Currency Forward - 201510-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	10/22/2015	08/24/2016	08/24/2016	Maturity	0	390,649,000	119.0200	0	0	463,144,178	0	0		0	465,284,816	0	0	0	0	N/A
JPY/Currency Forward - 201511-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/04/2015	08/23/2016	08/23/2016	Maturity	0	323,537,000	120.0670	0	0	387,840,625	0	0		0	386,345,261	0	0	0	0	N/A
JPY/Currency Forward - 201511-NA	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/25/2015	09/16/2016	09/16/2016	Maturity	0	223,122,000	121.7000	0	0	266,215,171	0	0		0	262,321,705	0	0	0	0	N/A
JPY/Currency Forward - 201606-ND(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	06/13/2016	09/16/2016	09/16/2016	Maturity	0	196,853,000	106.0650	0	0	204,698,171	0	0		0	204,698,171	0	0	0	0	N/A
JPY/Currency Forward - To settle 201509-ND	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/06/2016	07/08/2016	07/08/2016	Maturity	0	341,603,000	101.1000	0	0	(342,076,697)	0	0		0	(342,076,697)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201509-NE	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/06/2016	07/08/2016	07/08/2016	Maturity	0	268,483,000	101.0100	0	0	(268,615,965)	0	0		0	(268,615,965)	0	0	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

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JPY/Currency Forward - To settle 201510-NK	Foreign currency	N/A	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	07/20/2016	07/22/2016	07/22/2016	Maturity	0	321,821,000	106.6150	0	0	(324,576,160)	0	0		0	(324,576,160)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NM	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/25/2016	07/27/2016	07/27/2016	Maturity	0	344,430,000	106.1700	0	0	(347,870,368)	0	0		0	(347,870,368)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-TB	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	07/27/2016	07/29/2016	07/29/2016	Maturity	0	302,972,000	105.1300	0	0	(305,032,047)	0	0		0	(305,032,047)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201604-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	07/27/2016	07/29/2016	07/29/2016	Maturity	0	105,491,000	105.1300	0	0	(106,208,282)	0	0		0	(106,208,282)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-NB	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	08/09/2016	08/12/2016	08/12/2016	Maturity	0	316,885,000	102.0700	0	0	(316,450,953)	0	0		0	(316,450,953)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201604-NA(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/01/2016	08/03/2016	08/03/2016	Maturity	0	214,513,000	102.4400	0	0	(217,227,281)	0	0		0	(217,227,281)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201605-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	08/17/2016	08/19/2016	08/19/2016	Maturity	0	257,425,000	100.6800	0	0	(258,065,807)	0	0		0	(258,065,807)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	08/19/2016	08/23/2016	08/23/2016	Maturity	0	323,537,000	100.1100	0	0	(323,375,490)	0	0		0	(323,375,490)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	08/22/2016	08/24/2016	08/24/2016	Maturity	0	390,649,000	100.7600	0	0	(392,088,786)	0	0		0	(392,088,786)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-NA	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/18/2016	09/16/2016	09/16/2016	Maturity	0	223,122,000	100.2950	0	0	(219,392,363)	0	0		0	(219,392,363)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201604-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/07/2016	09/09/2016	09/09/2016	Maturity	0	664,932,000	101.3600	0	0	(658,950,993)	0	0		0	(658,950,993)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201606-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	09/12/2016	09/14/2016	09/14/2016	Maturity	0	695,008,000	102.6300	0	0	(693,656,239)	0	0		0	(693,656,239)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201606-TB(HY)	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/13/2016	09/14/2016	09/14/2016	Maturity	0	225,192,000	101.5522	0	0	(222,393,689)	0	0		0	(222,393,689)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201606-ND(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/13/2016	09/16/2016	09/16/2016	Maturity	0	196,853,000	102.1800	0	0	(197,200,388)	0	0		0	(197,200,388)	0	0	0	0	N/A
JPY/Currency Forward (US)	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/13/2016	12/15/2016	12/15/2016	Maturity	0	8,672,332	115.1930	0	0	188,258	0	0		0	188,258	0	0	0	0	N/A
JPY/Currency Forward - 201509-NF	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	09/30/2015	10/05/2016	10/05/2016	Maturity	0	201,090,000	119.0150	0	0	232,876,582	0	0		0	233,735,030	0	0	0	0	N/A
JPY/Currency Forward - 201509-NG	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	09/30/2015	10/05/2016	10/05/2016	Maturity	0	264,754,000	119.0010	0	0	306,567,975	0	0		0	307,729,213	0	0	0	0	N/A
JPY/Currency Forward - 201510-NF	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	10/07/2015	10/07/2016	10/07/2016	Maturity	0	322,752,000	118.8670	0	0	369,778,911	0	0		0	371,526,162	0	0	0	0	N/A
JPY/Currency Forward - 201510-NG	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/09/2015	10/14/2016	10/14/2016	Maturity	0	286,263,000	119.1670	0	0	328,389,516	0	0		0	329,126,623	0	0	0	0	N/A
JPY/Currency Forward - 201510-NJ	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	10/14/2015	10/14/2016	10/14/2016	Maturity	0	249,610,000	118.3050	0	0	284,271,381	0	0		0	286,715,025	0	0	0	0	N/A
JPY/Currency Forward - 201510-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	10/30/2015	11/02/2016	11/02/2016	Maturity	0	304,347,000	119.5950	0	0	349,480,360	0	0		0	348,901,239	0	0	0	0	N/A
JPY/Currency Forward - 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/05/2015	11/25/2016	11/25/2016	Maturity	0	17,569,000	119.6200	0	0	18,470,766	0	0		0	18,338,073	0	0	0	0	N/A
JPY/Currency Forward - 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/05/2015	11/25/2016	11/25/2016	Maturity	0	322,799,000	119.6200	0	0	339,367,344	0	0		0	336,929,340	0	0	0	0	N/A
JPY/Currency Forward - 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/17/2016	11/24/2016	11/24/2016	Maturity	0	20,123,000	112.3420	0	0	20,107,250	0	0		0	20,107,250	0	0	0	0	N/A
JPY/Currency Forward - 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	02/17/2016	11/24/2016	11/24/2016	Maturity	0	304,256,000	112.3420	0	0	304,017,856	0	0		0	304,017,856	0	0	0	0	N/A
JPY/Currency Forward - 201602-TC	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	02/24/2016	11/25/2016	11/25/2016	Maturity	0	278,789,000	109.8450	0	0	269,147,282	0	0		0	269,147,282	0	0	0	0	N/A
JPY/Currency Forward - 201603-TD	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/16/2016	11/25/2016	11/25/2016	Maturity	0	388,321,000	111.0320	0	0	378,942,321	0	0		0	378,942,321	0	0	0	0	N/A
JPY/Currency Forward - 201608-NA(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/01/2016	11/04/2016	11/04/2016	Maturity	0	213,342,000	102.0745	0	0	211,383,983	0	0		0	211,383,983	0	0	0	0	N/A
JPY/Currency Forward - 201608-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	08/17/2016	11/18/2016	11/18/2016	Maturity	0	270,201,000	100.2790	0	0	245,920,186	0	0		0	245,920,186	0	0	0	0	N/A
JPY/Currency Forward - 201609-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/12/2016	11/28/2016	11/28/2016	Maturity	0	282,553,000	101.6670	0	0	255,936,528	0	0		0	255,936,528	0	0	0	0	N/A
JPY/Currency Forward - 201512-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	12/09/2015	12/09/2016	12/09/2016	Maturity	0	194,642,000	121.3720	0	0	206,739,204	0	0		0	203,126,353	0	0	0	0	N/A
JPY/Currency Forward - 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/07/2016	12/02/2016	12/02/2016	Maturity	0	36,231,000	111.5570	0	0	35,544,998	0	0		0	35,544,998	0	0	0	0	N/A
JPY/Currency Forward - 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	03/07/2016	12/02/2016	12/02/2016	Maturity	0	97,206,000	111.5570	0	0	95,365,489	0	0		0	95,365,489	0	0	0	0	N/A
JPY/Currency Forward - 201605-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	05/18/2016	12/01/2016	12/01/2016	Maturity	0	228,216,000	106.4570	0	0	212,389,114	0	0		0	212,389,114	0	0	0	0	N/A
JPY/Currency Forward - 201605-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	05/18/2016	12/01/2016	12/01/2016	Maturity	0	270,000,000	106.4570	0	0	251,275,374	0	0		0	251,275,374	0	0	0	0	N/A
JPY/Currency Forward - 201607-ND	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/25/2016	12/07/2016	12/07/2016	Maturity	0	384,517,000	105.5920	0	0	355,595,718	0	0		0	355,595,718	0	0	0	0	N/A
JPY/Currency Forward - 201608-TB2	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	08/22/2016	12/05/2016	12/05/2016	Maturity	0	241,591,000	97.0200	0	0	205,949,906	0	0		0	205,949,906	0	0	0	0	N/A
JPY/Currency Forward - 201608-TC	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	08/19/2016	12/02/2016	12/02/2016	Maturity	0	349,927,000	97.8100	0	0	300,996,921	0	0		0	300,996,921	0	0	0	0	N/A
JPY/Currency Forward - 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/07/2016	12/02/2016	12/02/2016	Maturity	0	324,304,000	100.6140	0	0	286,953,853	0	0		0	286,953,853	0	0	0	0	N/A
JPY/Currency Forward - 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/07/2016	12/02/2016	12/02/2016	Maturity	0	315,000,000	100.6140	0	0	278,721,397	0	0		0	278,721,397	0	0	0	0	N/A
JPY/Currency Forward - 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/07/2016	12/02/2016	12/02/2016	Maturity	0	66,939,000	100.6140	0	0	59,229,624	0	0		0	59,229,624	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NF	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/17/2016	10/07/2016	10/07/2016	Maturity	0	322,752,000	100.0600	0	0	(311,272,917)	0	0		0	(311,272,917)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201509-NG	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/17/2016	10/05/2016	10/05/2016	Maturity	0	264,754,000	100.0675	0	0	(257,791,874)	0	0		0	(257,791,874)	0	0	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Forward - To settle 201510-NG	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/18/2016	10/14/2016	10/14/2016	Maturity	0	286,263,000	100.1525	0	0	(275,991,097)	0	0		0	(275,991,097)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-NJ	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	08/22/2016	10/14/2016	10/14/2016	Maturity	0	249,610,000	100.2175	0	0	(240,809,493)	0	0		0	(240,809,493)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201509-NF	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	08/22/2016	10/05/2016	10/05/2016	Maturity	0	201,090,000	100.2540	0	0	(196,166,944)	0	0		0	(196,166,944)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-NA(HY)	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/26/2016	11/04/2016	11/04/2016	Maturity	0	213,342,000	100.0380	0	0	(207,166,638)	0	0		0	(207,166,638)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201510-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	08/29/2016	11/02/2016	11/02/2016	Maturity	0	304,347,000	101.5930	0	0	(296,874,938)	0	0		0	(296,874,938)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/12/2016	11/18/2016	11/18/2016	Maturity	0	270,201,000	102.1540	0	0	(250,518,360)	0	0		0	(250,518,360)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/16/2016	11/25/2016	11/25/2016	Maturity	0	.17,569,000	108.4930	0	0	(16,752,624)	0	0		0	(16,752,624)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	340,368,000	112.5610	0	0	(336,721,414)	0	0		0	(336,721,414)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	.17,569,000	112.5610	0	0	17,380,772	0	0		0	17,380,772	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	.17,569,000	108.9570	0	0	(16,824,271)	0	0		0	(16,824,271)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	340,368,000	120.0840	0	0	359,226,146	0	0		0	359,226,146	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	340,368,000	119.6200	0	0	(357,838,110)	0	0		0	(357,838,110)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201511-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/24/2016	11/25/2016	11/25/2016	Maturity	0	.17,569,000	108.4930	0	0	16,752,624	0	0		0	16,752,624	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/16/2016	11/24/2016	11/24/2016	Maturity	0	.20,123,000	108.1520	0	0	(19,357,313)	0	0		0	(19,357,313)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	.20,123,000	110.7830	0	0	19,828,216	0	0		0	19,828,216	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	.20,123,000	108.9420	0	0	(19,498,709)	0	0		0	(19,498,709)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	324,379,000	113.1320	0	0	326,404,385	0	0		0	326,404,385	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	324,379,000	110.7830	0	0	(319,627,135)	0	0		0	(319,627,135)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	324,379,000	112.3420	0	0	(324,125,106)	0	0		0	(324,125,106)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/22/2016	11/24/2016	11/24/2016	Maturity	0	.20,123,000	108.1520	0	0	19,357,313	0	0		0	19,357,313	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TC	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	11/25/2016	11/25/2016	Maturity	0	278,789,000	110.8300	0	0	(271,560,774)	0	0		0	(271,560,774)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TC	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	11/25/2016	11/25/2016	Maturity	0	278,789,000	110.7510	0	0	271,367,205	0	0		0	271,367,205	0	0	0	0	N/A
JPY/Currency Forward - To settle 201602-TC	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	11/22/2016	11/25/2016	11/25/2016	Maturity	0	278,789,000	109.8450	0	0	(269,147,282)	0	0		0	(269,147,282)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TD	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/22/2016	11/25/2016	11/25/2016	Maturity	0	388,321,000	112.1077	0	0	382,613,589	0	0		0	382,613,589	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TD	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/22/2016	11/25/2016	11/25/2016	Maturity	0	388,321,000	110.7800	0	0	(378,082,267)	0	0		0	(378,082,267)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TD	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/22/2016	11/25/2016	11/25/2016	Maturity	0	388,321,000	111.0320	0	0	(378,942,321)	0	0		0	(378,942,321)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	282,553,000	112.7600	0	0	(283,862,048)	0	0		0	(283,862,048)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	282,553,000	102.1155	0	0	257,065,582	0	0		0	257,065,582	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TC	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	282,553,000	101.6670	0	0	(255,936,528)	0	0		0	(255,936,528)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201607-ND	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/26/2016	12/07/2016	12/07/2016	Maturity	0	384,517,000	100.1300	0	0	(337,201,675)	0	0		0	(337,201,675)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201512-TE	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	08/29/2016	12/09/2016	12/09/2016	Maturity	0	194,642,000	101.4390	0	0	(172,786,294)	0	0		0	(172,786,294)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TB2	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	12/01/2016	12/05/2016	12/05/2016	Maturity	0	241,591,000	100.9000	0	0	214,186,204	0	0		0	214,186,204	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TB2	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	12/01/2016	12/05/2016	12/05/2016	Maturity	0	241,591,000	97.0200	0	0	(205,949,906)	0	0		0	(205,949,906)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TB2	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	11/29/2016	12/01/2016	12/01/2016	Maturity	0	241,591,000	113.2400	0	0	(239,162,207)	0	0		0	(239,162,207)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/29/2016	12/01/2016	12/01/2016	Maturity	0	36,231,000	112.9350	0	0	(35,770,155)	0	0		0	(35,770,155)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	97,206,000	112.2040	0	0	(95,918,583)	0	0		0	(95,918,583)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/29/2016	12/01/2016	12/01/2016	Maturity	0	97,206,000	111.2790	0	0	(94,562,344)	0	0		0	(94,562,344)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	133,437,000	112.4817	0	0	131,995,608	0	0		0	131,995,608	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/01/2016	12/01/2016	Maturity	0	97,206,000	111.2790	0	0	94,562,344	0	0		0	94,562,344	0	0	0	0	N/A
JPY/Currency Forward - To settle 201603-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	133,437,000	111.5570	0	0	(130,910,486)	0	0		0	(130,910,486)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201605-TB	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/29/2016	12/01/2016	12/01/2016	Maturity	0	228,216,000	112.9350	0	0	(225,313,174)	0	0		0	(225,313,174)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201605-TB	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	11/29/2016	12/01/2016	12/01/2016	Maturity	0	270,000,000	113.0300	0	0	(266,789,929)	0	0		0	(266,789,929)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201605-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	498,216,000	108.1010	0	0	473,640,382	0	0		0	473,640,382	0	0	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Forward - To settle 201605-TB	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/01/2016	12/01/2016	Maturity	0	498,216,000	106.4570	0	0	(463,664,487)	0	0		0	(463,664,487)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TC	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/30/2016	12/02/2016	12/02/2016	Maturity	0	349,927,000	112.3450	0	0	(345,726,399)	0	0		0	(345,726,399)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TC	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/30/2016	12/02/2016	12/02/2016	Maturity	0	349,927,000	100.0300	0	0	307,828,668	0	0		0	307,828,668	0	0	0	0	N/A
JPY/Currency Forward - To settle 201608-TC	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/30/2016	12/02/2016	12/02/2016	Maturity	0	349,927,000	97.8100	0	0	(300,996,921)	0	0		0	(300,996,921)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/29/2016	12/01/2016	12/01/2016	Maturity	0	324,304,000	112.9050	0	0	(320,093,917)	0	0		0	(320,093,917)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/29/2016	12/01/2016	12/01/2016	Maturity	0	315,000,000	112.9050	0	0	(310,910,700)	0	0		0	(310,910,700)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/29/2016	12/02/2016	12/02/2016	Maturity	0	66,939,000	111.7770	0	0	(65,801,078)	0	0		0	(65,801,078)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	706,243,000	101.0280	0	0	627,476,192	0	0		0	627,476,192	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	66,939,000	112.2020	0	0	(66,051,268)	0	0		0	(66,051,268)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	66,939,000	111.7770	0	0	65,801,078	0	0		0	65,801,078	0	0	0	0	N/A
JPY/Currency Forward - To settle 201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/30/2016	12/02/2016	12/02/2016	Maturity	0	706,243,000	100.6140	0	0	(624,904,874)	0	0		0	(624,904,874)	0	0	0	0	N/A
JPY/Currency Forward - To settle 201506-V Adjustment	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/30/2015	10/07/2015	10/07/2015	Maturity	0	300,182,000	121.9210	0	0	29,295	0	0		0	29,295	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-TA	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/08/2016	10/11/2016	10/11/2016	Maturity	0	189,000,000	100.2400	0	0	182,254,545	0	0		0	182,254,545	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-NA	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/08/2016	10/11/2016	10/11/2016	Maturity	0	176,000,000	99.6380	0	0	168,699,259	0	0		0	168,699,259	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-TB	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	07/11/2016	10/14/2016	10/14/2016	Maturity	0	197,000,000	100.2260	0	0	190,070,485	0	0		0	190,070,485	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-TC	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/11/2016	10/14/2016	10/14/2016	Maturity	0	187,000,000	100.5510	0	0	181,007,287	0	0		0	181,007,287	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-NB	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/11/2016	10/14/2016	10/14/2016	Maturity	0	180,000,000	102.2415	0	0	177,160,859	0	0		0	177,160,859	0	0	0	0	N/A
JPY/Currency Forward - BLA201607-NC	Foreign currency	N/A	Currency	Citibank, National Association	E57ODZWZ7FF32TWEFA76	07/11/2016	10/14/2016	10/14/2016	Maturity	0	170,000,000	102.1760	0	0	167,211,398	0	0		0	167,211,398	0	0	0	0	N/A
JPY/Currency Forward - BLO201607-NA	Foreign currency	N/A	Currency	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	07/14/2016	10/19/2016	10/19/2016	Maturity	0	220,000,000	105.3840	0	0	223,464,867	0	0		0	223,464,867	0	0	0	0	N/A
JPY/Currency Forward - BLO201607-NA1	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/14/2016	10/19/2016	10/19/2016	Maturity	0	2,000,000	105.2640	0	0	2,029,186	0	0		0	2,029,186	0	0	0	0	N/A
JPY/Currency Forward - BLO201607-NB	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/14/2016	10/19/2016	10/19/2016	Maturity	0	206,000,000	105.3250	0	0	209,127,229	0	0		0	209,127,229	0	0	0	0	N/A
JPY/Currency Forward - BLO201607-TA	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/15/2016	10/20/2016	10/20/2016	Maturity	0	208,000,000	105.2390	0	0	211,168,358	0	0		0	211,168,358	0	0	0	0	N/A
JPY/Currency Forward - BLO201607-TB	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	07/15/2016	10/20/2016	10/20/2016	Maturity	0	187,000,000	105.7470	0	0	190,764,895	0	0		0	190,764,895	0	0	0	0	N/A
JPY/Currency Forward - BLA201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/21/2016	11/29/2016	11/29/2016	Maturity	0	190,000,000	101.1480	0	0	171,743,700	0	0		0	171,743,700	0	0	0	0	N/A
JPY/Currency Forward - BLA201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	09/21/2016	11/28/2016	11/28/2016	Maturity	0	199,000,000	101.1460	0	0	179,330,488	0	0		0	179,330,488	0	0	0	0	N/A
JPY/Currency Forward - BLO201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/21/2016	11/29/2016	11/29/2016	Maturity	0	208,000,000	101.1390	0	0	187,997,426	0	0		0	187,997,426	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/21/2016	10/11/2016	10/11/2016	Maturity	0	189,000,000	101.6080	0	0	(184,741,818)	0	0		0	(184,741,818)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-NA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	09/20/2016	10/11/2016	10/11/2016	Maturity	0	176,000,000	101.5780	0	0	(171,983,915)	0	0		0	(171,983,915)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	09/21/2016	10/14/2016	10/14/2016	Maturity	0	197,000,000	101.5880	0	0	(192,653,408)	0	0		0	(192,653,408)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-TC	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	09/20/2016	10/14/2016	10/14/2016	Maturity	0	187,000,000	101.5970	0	0	(182,890,248)	0	0		0	(182,890,248)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-NB	Foreign currency	N/A	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2016	10/14/2016	10/14/2016	Maturity	0	180,000,000	101.5080	0	0	(175,889,873)	0	0		0	(175,889,873)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201607-NC	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2016	10/14/2016	10/14/2016	Maturity	0	170,000,000	101.5260	0	0	(166,147,670)	0	0		0	(166,147,670)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201607-NA	Foreign currency	N/A	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2016	10/19/2016	10/19/2016	Maturity	0	220,000,000	101.4880	0	0	(215,203,470)	0	0		0	(215,203,470)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201607-NA1	Foreign currency	N/A	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2016	10/19/2016	10/19/2016	Maturity	0	2,000,000	101.4880	0	0	(1,956,395)	0	0		0	(1,956,395)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201607-NB	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	09/20/2016	10/19/2016	10/19/2016	Maturity	0	206,000,000	101.5480	0	0	(201,627,836)	0	0		0	(201,627,836)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	09/21/2016	10/20/2016	10/20/2016	Maturity	0	208,000,000	101.5715	0	0	(203,809,300)	0	0		0	(203,809,300)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201607-TB	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	09/20/2016	10/20/2016	10/20/2016	Maturity	0	187,000,000	101.5740	0	0	(183,236,909)	0	0		0	(183,236,909)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TA	Foreign currency	N/A	Currency	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	11/25/2016	11/29/2016	11/29/2016	Maturity	0	190,000,000	113.5620	0	0	(192,821,984)	0	0		0	(192,821,984)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	190,000,000	101.4010	0	0	172,173,280	0	0		0	172,173,280	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd.	RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	190,000,000	101.1480	0	0	(171,743,700)	0	0		0	(171,743,700)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/25/2016	11/28/2016	11/28/2016	Maturity	0	199,000,000	113.8540	0	0	(201,861,600)	0	0		0	(201,861,600)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/25/2016	11/28/2016	11/28/2016	Maturity	0	199,000,000	101.4150	0	0	179,807,422	0	0		0	179,807,422	0	0	0	0	N/A
JPY/Currency Forward - To settle BLA201609-TB	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMMZIHMY46P4OIX74	11/25/2016	11/28/2016	11/28/2016	Maturity	0	199,000,000	101.1460	0	0	(179,330,488)	0	0		0	(179,330,488)	0	0	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPY/Currency Forward - To settle BLO201609-TA	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	11/25/2016	11/29/2016	11/29/2016	Maturity	0	208,000,000	113.3500	0	0	(210,695,264)	0	0		0	(210,695,264)	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	208,000,000	101.4020	0	0	188,486,291	0	0		0	188,486,291	0	0	0	0	N/A
JPY/Currency Forward - To settle BLO201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	208,000,000	101.1390	0	0	(187,997,426)	0	0		0	(187,997,426)	0	0	0	0	N/A
JPY/Currency Forward - EQV201607-TA	Foreign currency	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	103.8010	0	0	210,502,253	0	0		0	210,502,253	0	0	0	0	N/A
JPY/Currency Forward - EQV201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	09/15/2016	11/28/2016	11/28/2016	Maturity	0	221,000,000	101.8860	0	0	200,613,026	0	0		0	200,613,026	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	09/15/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	102.0774	0	0	(207,006,895)	0	0		0	(207,006,895)	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/21/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	103.9166	0	0	210,736,683	0	0		0	210,736,683	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/21/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	102.1954	0	0	(207,246,192)	0	0		0	(207,246,192)	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/21/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	103.8010	0	0	(210,502,253)	0	0		0	(210,502,253)	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201607-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/21/2016	11/21/2016	11/21/2016	Maturity	0	225,000,000	102.0774	0	0	207,006,895	0	0		0	207,006,895	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	221,000,000	112.7600	0	0	(222,023,877)	0	0		0	(222,023,877)	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	221,000,000	101.8860	0	0	(200,613,026)	0	0		0	(200,613,026)	0	0	0	0	N/A
JPY/Currency Forward - To settle EQV201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/24/2016	11/28/2016	11/28/2016	Maturity	0	221,000,000	102.1786	0	0	201,189,154	0	0		0	201,189,154	0	0	0	0	N/A
JPY/Currency Forward - CML201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	09/13/2016	11/29/2016	11/29/2016	Maturity	0	348,000,000	100.9090	0	0	313,818,874	0	0		0	313,818,874	0	0	0	0	N/A
JPY/Currency Forward - To settle CML201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	348,000,000	113.4000	0	0	(352,664,879)	0	0		0	(352,664,879)	0	0	0	0	N/A
JPY/Currency Forward - To settle CML201609-TA	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation 5U0XI89JRFVHWIBS4F54	11/25/2016	11/29/2016	11/29/2016	Maturity	0	348,000,000	101.2010	0	0	314,726,971	0	0		0	314,726,971	0	0	0	0	N/A
JPY/Currency Forward - To settle CML201609-TA	Foreign currency	N/A	Currency	Mizuho Bank, Ltd RB0PEZSDGCO3JS6CEU02	11/25/2016	11/29/2016	11/29/2016	Maturity	0	348,000,000	100.9090	0	0	(313,818,874)	0	0		0	(313,818,874)	0	0	0	0	N/A
12229999. Total-Forwards-Hedging Other												0	0	(12,327,067,844)	0	0	XXX	0	(12,330,131,017)	0	0	0	0	XXX
1269999. Total-Forwards												0	0	1,313,123,173	0	0	XXX	0	1,248,634,605	0	0	0	0	XXX
1399999. Total-Hedging Effective												0	(0)	13,579,277,511	0	0	XXX	0	13,518,443,614	0	0	0	0	XXX
1409999. Total-Hedging Other												0	0	(12,327,067,844)	0	0	XXX	0	(12,330,131,017)	0	0	0	0	XXX
1449999. TOTAL												0	(0)	1,252,209,668	0	0	XXX	0	1,188,312,598	0	0	0	0	XXX

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	11,510,000	17,891,245	(7,584,190)	0	17,891,245	(7,584,190)	0	3,181,976	1,979,031
The Bank of Tokyo-Mitsubishi UFJ, Ltd	C3GTMMZIHMY46P4OIX74	Y	Y	0	91,884,835	(205,060,812)	0	91,884,835	(204,250,004)	0	18,017,952	0
The Bank of Tokyo-Mitsubishi UFJ, Ltd. (US)	C3GTMMZIHMY46P4OIX74	Y	Y	810,000	2,327,626	(2,033,093)	0	2,327,626	(2,033,093)	0	714,853	199,386
Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	Y	Y	12,800,000	16,876,407	(5,587,564)	0	16,876,407	(5,587,564)	0	3,277,074	1,765,918
Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	Y	Y	6,210,000	9,809,754	(4,244,717)	0	9,809,754	(4,244,717)	0	1,878,110	1,233,147
Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	Y	Y	0	36,146,890	(118,453,024)	0	36,146,890	(117,922,924)	0	9,051,509	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	88,500,346	(240,240,704)	0	88,500,346	(237,952,808)	0	16,389,254	0
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	0	67,891,942	(271,747,991)	0	67,891,942	(268,056,887)	0	15,785,632	0
JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97	Y	Y	0	105,738,842	(255,034,791)	0	105,738,842	(254,186,449)	0	25,720,102	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	41,119,119	(121,555,270)	0	41,119,119	(119,259,580)	0	12,535,753	0
Citibank, National Association	E57ODZWZ7FF32TWEFA76	Y	Y	0	43,952,402	(51,603,387)	0	43,952,402	(51,475,320)	0	8,261,735	610,750
Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54	Y	Y	0	97,546,461	(352,011,298)	0	97,546,461	(347,552,587)	0	27,192,932	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	32,045,054	(106,017,833)	0	32,045,054	(108,597,656)	0	6,990,574	0
Mizuho Bank, Ltd	RB0PEZSDGCO3JS6CEU02	Y	Y	0	12,033,610	(39,719,625)	0	11,926,160	(37,803,525)	0	6,841,045	0
0299999. Total NAIC 1 Designation				31,330,000	663,764,533	(1,780,894,298)	0	663,657,083	(1,766,507,303)	0	155,838,503	5,788,231
NAIC 2 Designation												
Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86	Y	Y	49,504,576	49,408,972	0	0	49,408,972	0	0	971,273	875,669
0399999. Total NAIC 2 Designation				49,504,576	49,408,972	0	0	49,408,972	0	0	971,273	875,669
0999999. Gross Totals				80,834,576	713,173,505	(1,780,894,298)	0	713,066,055	(1,766,507,303)	0	156,809,776	6,663,901
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					713,173,505	(1,780,894,298)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BARCLAYS BANK PLC LONDON G5GSEF7VJP5I7OUK5573	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	191,616,585	155,343,806	159,065,859	03/20/2031.	V
BNP PARIBAS GROUP R0MUWSFPU8MPRO8K5P83	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	85,187,634	69,061,722	70,716,448	03/20/2031.	V
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	14,358,537	11,640,484	11,919,391	03/20/2031.	V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	80,380,277	65,164,392	66,725,737	03/20/2031.	V
J.P. MORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	194,581,475	157,747,446	161,223,878	03/20/2031.	V
MIZUHO BANK RB0PEZSDGCO3JS6CEU02	TREASURY	J26161 M2 2	JAPAN NATIONAL GOVERNMENT	34,941,145	28,053,910	29,108,243	12/20/2030.	V
MORGAN STANLEY & CO INTERNATIONAL P 4PQUHN3JPFGFNF3BB653	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	177,607,481	143,986,608	146,297,254	03/20/2031.	V
BANK OF TOKYO MITSUBISHI UFJ, LTD. C3GTMMZIHMY46P4OIX74	TREASURY	J26161 M2 2	JAPAN NATIONAL GOVERNMENT	116,680,758	93,681,861	97,202,650	12/20/2030.	V
SOCIETE GENERALE PARIS 549300KUIHN585DKX254	TREASURY	J26161 T8 2	JAPAN NATIONAL GOVERNMENT	93,002,236	75,397,030	76,604,512	03/20/2031.	V
SUMITOMO MITSUI BANKING CORPORATION 5U0XI89JRFVHWIBS4F54	TREASURY	J26161 M2 2	JAPAN NATIONAL GOVERNMENT	236,408,709	189,810,284	196,388,904	12/20/2030.	V
0199999. Totals				1,224,764,838	989,887,544	1,015,252,876	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	CASH		CASH	11,510,000	11,510,000	XXX	xxx	V
Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	CASH		CASH	12,800,000	12,800,000	XXX	xxx	V
The Bank of Tokyo-Mitsubishi UFJ, Ltd C3GTMMZIHMY46P4OIX74	CASH		CASH	810,000	810,000	XXX	xxx	V
Mizuho Capital Markets Corporation OV6W8S6QX2D1J857QP30	CASH		CASH	6,210,000	6,210,000	XXX	xxx	V
Deutsche Bank Aktiengesellschaft 7LTWFZYICNSX8D621K86	CASH		CASH	49,504,576	49,504,576	XXX	xxx	V
0299999. Totals				80,834,576	80,834,576	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Short-Term Invested Assets (Schedule DA Type)						
31607A 70 3	FIDELITY GOVERNMENT PORT-INS FD #2642 - Money Market Mutual Fund			31,495,000	31,495,000	01/02/2017
825252 88 5	INVESCO STIT GOVT & AGENCY-INST - Money Market Mutual Fund			27,168,000	27,168,000	01/02/2017
4812C0 67 0	JPMORGAN US GOVERNMENT MM-CP. - Money Market Mutual Fund			23,060,000	23,060,000	01/02/2017
09248U 70 0	BLACKROCK LIQUID FED FUNDS - Money Market Mutual Fund			24,431,000	24,431,000	01/02/2017
608919 71 8	FEDERATED GOVT OBLI FD-PRM - Money Market Mutual Fund			27,566,000	27,566,000	01/02/2017
127603 80 5	CITIGROUP GLOBAL MARKETS INC REPO - Repo			10,913,000	10,913,000	02/06/2017
20272A RV 0	COMMONWEALTH BANK AUST - Commercial Paper			1,446,966	1,446,000	02/21/2017
67984R BJ 7	OLD LINE FUNDING CORPORATION - Commercial Paper			1,397,071	1,396,000	03/01/2017
06417L BJ 5	BANK OF NOVA SCOTIA (TORONTO) - Commercial Paper			4,404,198	4,400,000	03/16/2017
85520P AE 6	STARBIRD FUNDING CORP - Commercial Paper			2,102,906	2,100,000	03/27/2017
85520P AD 8	STARBIRD FUNDING CORP - Commercial Paper			2,603,598	2,600,000	03/27/2017
44988K AN 9	ING (US) FUNDING LLC - Commercial Paper			2,002,496	2,000,000	04/03/2017
19423E AZ 1	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. - Commercial Paper			4,645,935	4,640,000	04/06/2017
06053P SP 3	BANK OF AMERICA NA - Corporates			3,558,462	3,555,000	04/12/2017
06053P SQ 1	BANK OF AMERICA NA - Corporates			4,599,876	4,600,000	04/13/2017
2332K4 EW 0	DNB BANK ASA - Commercial Paper			4,706,035	4,700,000	04/26/2017
44988K AS 8	ING (US) FUNDING LLC - Commercial Paper			5,110,932	5,105,000	05/03/2017
63254G CC 7	NATIONAL AUSTRALIA BANK LTD - Commercial Paper			2,102,251	2,100,000	05/05/2017
20272A RS 7	COMMONWEALTH BANK AUST - Commercial Paper			3,103,463	3,100,000	05/05/2017
19423C CP 5	COLLATERALIZED COMMERCIAL PAPER II CO., LLC. - Commercial Paper			3,607,776	3,605,000	05/09/2017
88603A BL 6	THUNDER BAY FUNDING LLC - Commercial Paper			3,204,743	3,204,000	06/05/2017
44988K BC 2	ING (US) FUNDING LLC - Commercial Paper			4,954,956	4,953,000	06/12/2017
63254G CU 7	NATIONAL AUSTRALIA BANK LTD - Commercial Paper			400,104	400,000	10/27/2017
20272A UJ 3	COMMONWEALTH BANK AUST - Commercial Paper			1,574,382	1,574,000	11/03/2017
20272A UT 1	COMMONWEALTH BANK AUST - Commercial Paper			899,793	900,000	11/27/2017
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			201,058,943	201,011,000	XXX
Cash (Schedule E Part 1 Type)						
06417G KK 3	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			463,023	463,000	01/03/2017
86958D 4Z 2	SVENSKA HANDELSBANKEN NY - Certificate Of Deposit			5,000,415	5,000,000	01/06/2017
83050F FC 0	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			2,878,380	2,878,000	01/09/2017
94988E XY 9	WELLS FARGO BANK NA - Certificate Of Deposit			700,125	700,000	01/11/2017
8574P1 HZ 2	STATE STREET BANK & TRST - Certificate Of Deposit			4,756,065	4,755,000	01/13/2017
90275D BK 5	UBS AG (STAMFORD) - Certificate Of Deposit			2,134,523	2,134,000	01/13/2017
13606A H8 4	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK) - Certificate Of Deposit			3,601,314	3,600,000	01/23/2017
78009N F8 4	ROYAL BANK OF CANADA (NEW YORK) - Certificate Of Deposit			1,100,475	1,100,372	01/23/2017
90275D BY 5	UBS AG (STAMFORD) - Certificate Of Deposit			4,574,003	4,571,000	02/02/2017
60689D B2 8	MIZUHO BANK LTD (NEW YORK) - Certificate Of Deposit			3,249,399	3,247,000	02/03/2017
05582W AV 6	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			1,300,835	1,300,000	02/03/2017
21684B L8 5	RABOBANK NEDERLAND NY. - Certificate Of Deposit			4,722,898	4,720,000	02/03/2017
60682A X6 8	MITSUBISHI UFJ TR&BK NY - Certificate Of Deposit			2,150,698	2,149,000	02/06/2017
94988E YM 4	WELLS FARGO BANK NA - Certificate Of Deposit			4,057,332	4,055,000	02/06/2017
22549V JR 5	CREDIT SUISSE AG (NEW YORK) - Certificate Of Deposit			2,433,882	2,432,000	02/06/2017
94988E YQ 5	WELLS FARGO BANK NA - Certificate Of Deposit			400,226	400,000	02/06/2017
05582W BB 9	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			4,649,280	4,646,000	02/07/2017
86563Y BM 4	SUMITOMO MITSUI BANKING CORP (NEWYORK) - Certificate Of Deposit			1,889,456	1,888,000	02/09/2017
87019U PD 5	SWEDBANK AB NEW YORK - Certificate Of Deposit			1,901,518	1,900,000	02/16/2017
83050F KC 4	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			2,301,599	2,300,000	02/16/2017
06427E UQ 2	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			3,902,726	3,900,000	02/17/2017
05582W BR 4	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			2,301,987	2,300,000	02/17/2017
65602U CG 1	NORINCHUKIN BANK (NEW YORK) - Certificate Of Deposit			400,413	400,000	02/21/2017
8574P1 JF 4	STATE STREET BANK & TRST - Certificate Of Deposit			3,754,551	3,752,000	02/22/2017
22532X EH 7	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			3,535,186	3,532,000	02/22/2017
83050F KJ 9	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			1,301,174	1,300,000	02/23/2017
63253T D3 9	NATIONAL AUSTRALIA BANK LTD (NEW YORK) - Certificate Of Deposit			4,403,560	4,400,000	02/24/2017
86564E FY 7	SUMITOMO MITSUI TRUST NY - Certificate Of Deposit			4,605,009	4,600,000	02/28/2017
96121T N6 1	WESTPAC BANKING CORP NY - Certificate Of Deposit			1,501,333	1,500,000	03/02/2017
13606A Y2 8	CANADIAN IMP BK COMM NY - Certificate Of Deposit			4,272,443	4,268,000	03/03/2017
06427E WB 3	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			2,602,239	2,600,000	03/07/2017
83369Y CP 9	SOCIETE GENERALE NY - Certificate Of Deposit			4,204,372	4,200,000	03/09/2017
06417G FT 0	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			3,903,853	3,900,000	03/10/2017
8574P1 JJ 6	STATE STREET BANK & TRST - Certificate Of Deposit			3,602,732	3,600,000	03/10/2017
60689D K2 8	MIZUHO BANK LTD (NEW YORK) - Certificate Of Deposit			901,123	900,000	03/14/2017
60689D K6 9	MIZUHO BANK LTD (NEW YORK) - Certificate Of Deposit			4,705,870	4,700,000	03/16/2017
60682A Z9 0	BANK TOKYO-MIT UFJ NY - Certificate Of Deposit			3,504,644	3,500,000	03/20/2017
83369Y DB 9	SOCIETE GENERALE NY - Certificate Of Deposit			4,944,413	4,939,000	03/20/2017
86563Y EW 9	SUMITOMO MITSUI BANK NY - Certificate Of Deposit			5,042,787	5,037,000	03/20/2017
65602U DX 3	NORINCHUKIN BANK (NEW YORK) - Certificate Of Deposit			4,506,390	4,500,000	03/21/2017
83369Y DN 3	SOCIETE GENERALE NY - Certificate Of Deposit			469,573	469,000	04/03/2017
21684B X8 2	COOPERATIEVE RABOBANK UA (NEW YORK) - Certificate Of Deposit			2,702,786	2,700,000	04/11/2017
83050F MG 3	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			687,690	687,000	04/11/2017
94988E ZP 6	WELLS FARGO BANK NA - Certificate Of Deposit			4,804,143	4,800,000	04/11/2017
83369Y EH 5	SOCIETE GENERALE NY - Certificate Of Deposit			2,469,896	2,467,000	04/12/2017
86564E JN 7	SUMITOMO MITSUI TRUST NY - Certificate Of Deposit			2,002,176	2,000,000	04/12/2017
22536E R8 1	CREDIT INDUST ET COMM NY - Certificate Of Deposit			2,703,024	2,700,000	04/13/2017
22532X EM 6	CREDIT AGRICOLE CIB NY - Certificate Of Deposit			3,704,569	3,700,000	04/13/2017
65558L PU 0	NORDEA BANK FINLAND PLC (NEW YORK) - Certificate Of Deposit			4,906,350	4,900,000	04/20/2017
86958D 3D 2	SVENSKA HANDELSBANKEN NY - Certificate Of Deposit			1,001,315	1,000,000	04/21/2017
06417G JF 6	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			799,838	800,000	04/25/2017
65558L QA 3	NORDEA BANK FINLAND PLC (NEW YORK) - Certificate Of Deposit			4,405,650	4,400,000	04/26/2017

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
63253T D9 6	NATIONAL AUSTRALIA BANK LTD - Certificate Of Deposit			4,902,303	4,900,000	04/27/2017
83050F GD 7	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			400,499	400,000	05/05/2017
63873F Z5 0	NATIXIS (NEW YORK) - Certificate Of Deposit			5,111,417	5,108,000	05/08/2017
22532X EV 6	CREDIT AGRICOLE CIB NY - Certificate Of Deposit			805,591	805,000	05/09/2017
86958J DY 2	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			4,945,469	4,940,000	05/15/2017
13606A YR 3	CANADIAN IMP BK COMM NY - Certificate Of Deposit			4,405,271	4,400,000	05/24/2017
65558L QL 9	NORDEA BANK FINLAND PLC (NEW YORK) - Certificate Of Deposit			2,603,128	2,600,000	05/26/2017
161453 BK 0	CHASE BANK USA NA - Certificate Of Deposit			1,301,511	1,300,000	05/26/2017
83050F NC 1	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			300,184	300,000	05/26/2017
94988E WE 4	WELLS FARGO BANK NA - Certificate Of Deposit			548,424	548,000	06/01/2017
96121T S6 6	WESTPAC BANKING CORP NY - Certificate Of Deposit			4,805,136	4,800,000	06/01/2017
22536E T5 5	CREDIT INDUST ET COMM NY - Certificate Of Deposit			3,000,909	3,000,000	06/01/2017
78009N D3 7	ROYAL BANK OF CANADA NY - Certificate Of Deposit			6,932,957	6,925,000	06/02/2017
23340Q VJ 9	DNB BANK ASA (NEW YORK) - Certificate Of Deposit			4,088,951	4,089,000	06/06/2017
06417G RG 5	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			436,024	436,000	06/08/2017
22532X EY 0	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			3,300,812	3,300,000	06/08/2017
161453 BL 8	CHASE BANK USA NA - Certificate Of Deposit			1,520,709	1,519,000	06/09/2017
83050F PC 9	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			1,299,831	1,300,000	06/09/2017
96121T T6 5	WESTPAC BANKING CORP NY. - Certificate Of Deposit			2,902,764	2,900,000	06/15/2017
06366C 2R 8	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			3,301,937	3,301,365	06/16/2017
8574P1 KW 5	STATE STREET BANK & TRST - Certificate Of Deposit			699,953	700,000	06/20/2017
17305T HY 1	CITIBANK NA - Certificate Of Deposit			4,600,000	4,600,000	07/05/2017
89113W EC 6	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit			600,784	600,000	07/12/2017
40428A 3J 4	HSBC BANK USA NA - Certificate Of Deposit			3,074,022	3,071,000	07/12/2017
86958J FB 0	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			2,201,267	2,200,000	08/01/2017
89113W GK 6	TORONTO DOMINION BANK NY - Certificate Of Deposit			4,307,069	4,300,000	08/10/2017
96121T W3 8	WESTPAC BANKING CORP (NEW YORK) - Certificate Of Deposit			2,703,991	2,700,000	08/11/2017
20271E LN 7	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK) - Certificate Of Deposit			4,507,866	4,500,000	08/15/2017
90275D DG 2	UBS AG (STAMFORD) - Certificate Of Deposit			4,011,670	4,009,000	11/01/2017
21684B G9 9	RABOBANK NEDERLAND NY - Certificate Of Deposit			694,010	694,000	11/07/2017
23340Q UE 1	DNB BANK ASA (NEW YORK) - Certificate Of Deposit			2,900,450	2,900,000	11/07/2017
94989R CD 8	WELLS FARGO BANK NA - Certificate Of Deposit			2,588,777	2,587,000	11/07/2017
06417G QU 5	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			1,351,204	1,351,000	11/08/2017
06417G QY 7	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			500,098	500,000	12/01/2017
83050F NY 3	SKANDINAV ENSKILDA BK NY - Certificate Of Deposit			3,641,410	3,642,000	12/01/2017
89113W PK 6	TORONTO DOMINION BANK NY - Certificate Of Deposit			4,494,386	4,494,000	12/05/2017
51489K 5B 0	LANDESBK BADEN-WURTT NY - Certificate Of Deposit			11,730,612	11,731,000	01/05/2017
	PAYABLE ON UNSETTLED REINVESTMENT			(4,624,604)	(4,624,604)	
9099999.	Total - Cash (Schedule E Part 1 Type)			259,716,053	259,515,133	XXX
Cash Equivalents (Schedle E Part 2 Type)						
999G84 18 4	MSILF #8302 GOVERNMENT PORTFOLIO INSTL SHARE CLASS - Money Market Mutual Fund			65,421,078	65,421,078	01/02/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			65,421,078	65,421,078	XXX
9999999.	Totals			526,196,074	525,947,211	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....83,715,743 Book/Adjusted Carrying Value $.....83,384,865
2. Average balance for the year: Fair Value $.....504,215,668 Book/Adjusted Carrying Value $.....503,955,324
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....530,571,815 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value $.....(498,679,241) Book/Adjusted Carrying Value $.....(498,679,241)
2. Average balance for the year: Fair Value $.....403,621,680 Book/Adjusted Carrying Value $.....396,534,722

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
JP Morgan Chase	New York, NY		0.000	247,618	0	(102,636,475)	XXX
Bank of America	Dallas, TX		0.000	0	0	423,696	XXX
TOKYO-MITSUBISHI-UFJ(OSAKA EXPENSE)	Japan		0.000	0	0	1,283,993	XXX
JAPAN POST BANK OSAKA(CLAIM)	Japan		0.000	0	0	2,340,628	XXX
JAPAN POST BANK(MADOHAN)	Japan		0.000	0	0	3,053,149	XXX
JAPAN POST BANK TOKYO(PREMIUM)	Japan		0.000	0	0	3,183,334	XXX
RUMOI SHINKIN BANK	Japan		0.000	0	0	5,356,683	XXX
JAPAN POST BANK TOKYO(CLAIM)	Japan		0.000	0	0	5,972,762	XXX
SUMITOMO MITSUI BANKING CORP	Japan		0.200	0	11,082	12,125,913	XXX
Wells Fargo	Atlanta, GA		0.000	34	0	13,539,413	XXX
Columbus Bank & Trust	Columbus, GA		0.004	18,178	0	19,180,664	XXX
BANK OF MITSUBISHI TOKYO UFJ	Japan		0.001	0	278	21,613,553	XXX
MIZUHO BANK	Japan		0.001	0	753	24,206,932	XXX
SUMITOMO MITSUI BANKING CORP	Japan		0.001	0	931	28,155,198	XXX
MIZUHO(EXPENSE)	Japan		0.000	0	0	741,074,639	XXX
0199998. Deposits in.....214 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	166	0	1,702,308	XXX
0199999. Total - Open Depositories		XXX	XXX	265,996	13,045	780,576,390	XXX
0399999. Total Cash on Deposit		XXX	XXX	265,996	13,045	780,576,390	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	20,515	XXX
0599999. Total Cash		XXX	XXX	265,996	13,045	780,596,905	XXX

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

1. January	119,172,111	4. April	147,472,618	7. July	1,195,495,981	10. October	1,736,814,677
2. February	187,730,950	5. May	660,461,146	8. August	1,054,797,746	11. November	1,480,374,972
3. March	279,362,332	6. June	1,348,084,713	9. September	1,664,853,612	12. December	780,576,390

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	REQUIRED BY STATE	105,779	105,517	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	REQUIRED BY STATE	0	0	35,260	35,172
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD	B	REQUIRED BY STATE	1,007,420	1,004,920	0	0
22. Massachusetts MA	B	REQUIRED BY STATE	138,016	137,674	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE	B	REQUIRED BY STATE	1,662,242	1,658,118	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	REQUIRED BY STATE	0	0	201,484	200,984
33. New York NY			0	0	0	0
34. North Carolina NC	B	REQUIRED BY STATE	402,968	401,968	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	REQUIRED BY STATE	164,209	163,802	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS	C	REQUIRED BY STATE	0	0	50,000	50,000
53. Guam GU	B	REQUIRED BY STATE	60,445	60,295	0	0
54. Puerto Rico PR	B	REQUIRED BY STATE	0	0	1,239,387	1,273,188
55. US Virgin Islands VI	B	REQUIRED BY STATE	503,710	502,460	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	2,417,807	2,411,808	1,710,225	2,221,650
59. Total	XXX	XXX	6,462,596	6,446,562	3,236,356	3,780,994

DETAILS OF WRITE-INS

5801. BNY-US	B	Designated for Aflac Hong Kong	2,417,807	2,411,808	0	0
5802. JAPAN	B	Legal Affairs Bureau, Japan - Required by Government Law	0	0	1,710,225	2,221,650
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	2,417,807	2,411,808	1,710,225	2,221,650

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LIFE ANNUAL STATEMENT BLANK

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