LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	MATTHEW EVAN WINTER #	Chief Financial Officer	MARIO IMBARRATO #
Secretary	ANGELA KAY FONTANA	Actuary	ERROL CRAMER

OTHER

DOGAN CIVGIN, Executive Vice President, Annuities	JUDITH PEPPLE GREFFIN, Executive Vice President	JESSE EDWARD MERTEN, Treasurer
SAMUEL HENRY PILCH,* Senior Group Vice President		

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JAMES DAVID DeVRIES #	ANGELA KAY FONTANA
JUDITH PEPPLE GREFFIN	JAMES ARNOLD HASKINS #	MARIO IMBARRATO #
WILFORD JOHN KAVANAUGH	HARRY ROBERT MILLER	SAMUEL HENRY PILCH
STEVEN EMIL SHEBIK	STEVEN PAUL SORENSON #	THOMAS JOSEPH WILSON, II
MATTHEW EVAN WINTER		

State of Illinois
County of Cook SS:

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.

MATTHEW EVAN WINTER President and Chief Executive Officer	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

Subscribed and sworn to before me this 8TH day of MAY 2015

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.....

KAREN ACKERMANN
NOTARY
1/30/2018

* Person having charge of the accounts and finances of the insurer.

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	19,924,495,102		19,924,495,102	20,302,707,610
2.	Stocks:				
	2.1 Preferred stocks	34,756,425		34,756,425	33,034,363
	2.2 Common stocks	1,400,801,269	18,820,103	1,381,981,166	1,338,339,016
3.	Mortgage loans on real estate:				
	3.1 First liens	3,185,580,273		3,185,580,273	3,099,415,722
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	26,885,045		26,885,045	27,033,392
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 96,209,758), cash equivalents ($ 576,140,843) and short-term investments ($ 29,062,805)	701,413,406		701,413,406	695,358,158
6.	Contract loans (including $ ..... premium notes)	598,241,565	1,318,861	596,922,704	598,434,128
7.	Derivatives	53,031,838		53,031,838	60,598,953
8.	Other invested assets	3,033,021,815	17,418,863	3,015,602,952	2,934,270,443
9.	Receivables for securities	40,871,099		40,871,099	13,694,386
10.	Securities lending reinvested collateral assets	14,356,784		14,356,784	
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,013,454,621	37,557,827	28,975,896,795	29,102,886,170
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	265,696,371		265,696,371	266,349,163
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	9,393,443		9,393,443	(2,938,896)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	292,143,827		292,143,827	309,144,003
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	12,598,222	458,275	12,139,947	10,293,518
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	4,284,682		4,284,682	49,479,904
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	10,354,904		10,354,904	10,754,947
18.2	Net deferred tax asset	185,963,807		185,963,807	152,886,670
19.	Guaranty funds receivable or on deposit	13,337,129		13,337,129	13,337,129
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)	4,657	4,657		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	3,087,380		3,087,380	3,321,037
24.	Health care ($ .....) and other amounts receivable	5,460,736	5,460,736		
25.	Aggregate write-ins for other than invested assets	447,684,774	411,175,427	36,509,347	47,425,326
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,263,464,554	454,656,922	29,808,807,631	29,962,938,971
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,069,724,952		4,069,724,952	4,157,999,367
28.	Total (Lines 26 and 27)	34,333,189,506	454,656,922	33,878,532,583	34,120,938,338
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	33,031,100		33,031,100	43,454,417
2502.	Collateral and related receivables	2,803,181		2,803,181	3,315,652
2503.	Premium tax recoverable	461,816		461,816	461,941
2598.	Summary of remaining write-ins for Line 25 from overflow page	411,388,677	411,175,427	213,249	193,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	447,684,774	411,175,427	36,509,347	47,425,326

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 22,668,504,739 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	22,668,504,739	22,842,446,433
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	101,282,894	102,474,980
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,734,230,935	2,770,314,747
4.	Contract claims:		
	4.1 Life	104,207,369	111,717,457
	4.2 Accident and health	14,133,544	15,019,310
5.	Policyholders' dividends $ 16 and coupons $ ..... due and unpaid	16	16
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	9,494	6,127
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	97,970	90,154
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,088,816 accident and health premiums	3,543,495	3,070,991
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 11,105,320 assumed and $ 4,885,910 ceded	15,991,230	5,765,698
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,120,337 , accident and health $ 1,117,564 and deposit-type contract funds $	11,237,901	16,279,411
11.	Commissions and expense allowances payable on reinsurance assumed	5,234,208	
12.	General expenses due or accrued	16,694,613	14,098,220
13.	Transfers to Separate Accounts due or accrued (net) (including $ (25,185,659) accrued for expense allowances recognized in reserves, net of reinsured allowances)	7,803,550	5,130,037
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13,516,216	12,123,308
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,805,949	1,691,229
17.	Amounts withheld or retained by company as agent or trustee		97,808
18.	Amounts held for agents' account, including $ ..... agents' credit balances	28,242	51,036
19.	Remittances and items not allocated	1,641,359	24,323,585
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	718,090,526	702,211,264
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		32,198
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	79,547,848	93,017,114
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	9,096,652	21,333,229
	24.09 Payable for securities	44,563,354	47,268,778
	24.10 Payable for securities lending	408,490,944	406,906,948
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	64,529,466	55,213,605
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,024,282,515	27,250,683,682
27.	From Separate Accounts Statement	4,069,724,952	4,157,999,367
28.	Total liabilities (Lines 26 and 27)	31,094,007,467	31,408,683,049
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	891,612,200	819,342,372
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	2,779,122,516	2,706,852,689
38.	Totals of Lines 29, 30 and 37	2,784,525,116	2,712,255,289
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,878,532,583	34,120,938,338
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	30,266,380	26,110,288
2502.	Deposit-type fund suspense	22,667,283	22,784,984
2503.	Collateral and related interest payable	6,097,053	1,632,927
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,498,750	4,685,405
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	64,529,466	55,213,605
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	322,752,421	456,837,581	(9,872,255,699)
2.	Considerations for supplementary contracts with life contingencies			80,202
3.	Net investment income	344,651,099	484,209,076	1,584,755,234
4.	Amortization of Interest Maintenance Reserve (IMR)	6,512,924	11,323,172	27,374,850
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	11,650,844	15,098,998	62,520,192
7.	Reserve adjustments on reinsurance ceded	(185,584,457)	(241,848,401)	(946,537,290)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,933,285	14,290,988	41,235,187
	8.2 Charges and fees for deposit-type contracts		648,679	664,903
	8.3 Aggregate write-ins for miscellaneous income	27,820,541	670,937	33,252,697
9.	Totals (Lines 1 to 8.3)	536,736,658	741,231,029	(9,068,909,723)
10.	Death benefits	168,439,604	215,307,114	632,852,330
11.	Matured endowments (excluding guaranteed annual pure endowments)	439,167	853,363	2,739,212
12.	Annuity benefits	255,833,025	338,268,003	1,107,830,616
13.	Disability benefits and benefits under accident and health contracts	11,101,546	12,562,759	47,974,817
14.	Coupons, guaranteed annual pure endowments and similar benefits	34,266	18,022	152,545
15.	Surrender benefits and withdrawals for life contracts	232,257,205	623,300,291	1,868,324,796
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	34,835,822	40,021,902	149,662,871
18.	Payments on supplementary contracts with life contingencies	49,480	46,656	128,487
19.	Increase in aggregate reserves for life and accident and health contracts	(175,133,780)	(464,066,101)	(12,806,301,064)
20.	Totals (Lines 10 to 19)	527,856,334	766,312,008	(8,996,635,390)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,417,200	9,304,530	36,446,051
22.	Commissions and expense allowances on reinsurance assumed	36,996,606	20,080,164	109,677,761
23.	General insurance expenses	69,392,679	75,996,298	726,456,436
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,710,613	11,755,869	24,469,624
25.	Increase in loading on deferred and uncollected premiums	11,353,457	3,542,047	(7,359,041)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(194,822,933)	(254,300,066)	(969,883,910)
27.	Aggregate write-ins for deductions	991	382	(161,468,402)
28.	Totals (Lines 20 to 27)	465,904,946	632,691,232	(9,238,296,871)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	70,831,712	108,539,797	169,387,148
30.	Dividends to policyholders	4,370	11,679	15,033
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	70,827,342	108,528,118	169,372,115
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	16,576,138	14,142,115	(161,865,947)
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)	54,251,204	94,386,003	331,238,062
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 36,435,725 (excluding taxes of $ 17,514,652 transferred to the IMR)	(2,780,474)	(12,105,554)	643,651,273
35.	Net income (Line 33 plus Line 34)	51,470,730	82,280,450	974,889,335
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,712,255,289	2,875,119,169	2,875,119,169
37.	Net income (Line 35)	51,470,730	82,280,450	974,889,335
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (76,111)	25,320,594	72,068,008	(42,953,517)
39.	Change in net unrealized foreign exchange capital gain (loss)	(24,393,060)	1,764,251	(22,255,486)
40.	Change in net deferred income tax	33,001,026	10,886,991	(227,208,506)
41.	Change in nonadmitted assets	2,717,601	(8,967,553)	27,438,283
42.	Change in liability for reinsurance in unauthorized and certified companies	32,198		(32,198)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(15,879,262)	(77,320,641)	(148,764,238)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			(700,000,000)
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance		(12,080,816)	(23,977,553)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	72,269,827	68,630,689	(162,863,880)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,784,525,116	2,943,749,858	2,712,255,289
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance	27,580,794	1,804,488	31,804,488
08.302.	Fund manager fees	240,908	460,526	1,412,921
08.303.	Service fees	93	153,145	9,600
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,254)	(1,747,223)	25,688
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	27,820,541	670,937	33,252,697
2701.	Fines and penalties	991	382	509
2702.	Transfer of IMR due to reinsurance agreement			(161,457,799)
2703.	Net change in discontinued operations liability			(11,112)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	991	382	(161,468,402)
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	317,136,816	460,594,430	(9,862,323,079)
2. Net investment income	342,615,168	489,230,957	1,700,767,915
3. Miscellaneous income	93,599,892	44,545,566	91,949,860
4. Total (Lines 1 to 3)	753,351,876	994,370,953	(8,069,605,304)
5. Benefit and loss related payments	854,944,878	1,435,387,181	4,718,926,373
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(197,496,446)	(255,303,266)	(972,384,133)
7. Commissions, expenses paid and aggregate write-ins for deductions	117,336,091	127,030,284	906,398,604
8. Dividends paid to policyholders	1,004	12,231	57,392
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	70,126,472	155,328	(117,899,207)
10. Total (Lines 5 through 9)	844,911,999	1,307,281,757	4,535,099,029
11. Net cash from operations (Line 4 minus Line 10)	(91,560,123)	(312,910,805)	(12,604,704,333)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,256,419,865	1,338,968,585	14,903,537,869
12.2 Stocks	217,759,645	75,274,346	1,760,025,190
12.3 Mortgage loans	56,342,347	305,872,177	2,398,223,939
12.4 Real estate			
12.5 Other invested assets	109,771,090	95,506,065	555,856,924
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(206,621)	(61,674)	(118,988)
12.7 Miscellaneous proceeds		121,718,390	166,102,881
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,640,086,326	1,937,277,890	19,783,627,815
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,859,176,032	750,497,516	3,631,144,180
13.2 Stocks	250,704,057	304,888,526	1,409,167,697
13.3 Mortgage loans	141,327,115	27,923,220	479,777,745
13.4 Real estate	67,672	13,728	170,967
13.5 Other invested assets	166,368,368	101,614,328	639,104,773
13.6 Miscellaneous applications	23,285,729		
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,440,928,973	1,184,937,318	6,159,365,362
14. Net increase (or decrease) in contract loans and premium notes	(1,703,019)	(5,637,468)	(192,860,111)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	200,860,372	757,978,039	13,817,122,563
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			(700,000,000)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(70,096,957)	(85,126,892)	(338,019,772)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(33,148,045)	(25,622,277)	(12,985,511)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(103,245,002)	(110,749,169)	(1,051,005,283)
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)	6,055,247	334,318,066	161,412,947
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	695,358,158	533,945,212	533,945,212
19.2 End of period (Line 18 plus Line 19.1)	701,413,406	868,263,278	695,358,158

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

20.0001. Proceeds from bonds sold, matured or repaid	32,799,073	104,682,673	407,347,492
20.0002. Proceeds from equities sold, matured or repaid	5,782,728	1,637,053	8,439,331
20.0003. Proceeds from other invested assets sold, matured or repaid		30,098	2,973,012
20.0004. Cost of bonds acquired	31,190,431	104,712,771	410,320,504
20.0005. Cost of equities acquired	7,454,810	2,008,927	10,552,160
20.0006. Cost of other invested assets acquired		(239,880)	(359,926)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	89,843,958	91,204,320	399,261,740
3.	Ordinary individual annuities	12,904,517	68,055,704	101,618,818
4.	Credit life (group and individual)			
5.	Group life insurance	8,244,735	9,025,037	31,156,265
6.	Group annuities	2,009,554	1,841,742	8,409,939
7.	A & H - group	5,860,154	6,392,020	24,798,089
8.	A & H - credit (group and individual)			
9.	A & H - other	448,166	484,297	1,842,903
10.	Aggregate of all other lines of business			
11.	Subtotal	119,311,084	177,003,121	567,087,754
12.	Deposit-type contracts		(217,651)	(252,953)
13.	Total	119,311,084	176,785,470	566,834,801
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2014 Annual Statement notes: 1(B, C), 2-4, 5(B, C, F-H, K), 6-10, 11(A), 12(B-I), 13-16, 17(A), 18, 19, 21, 23, 24(A-D) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2015 and 2014.

(in millions)		State of Domicile	March 31, 2015	December 31, 2014
Net Income				
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	Illinois	$ 51	$ 975
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):	Illinois	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(4)	NAIC SAP (1-2-3=4)	Illinois	$ 51	$ 975
Surplus				
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	Illinois	$ 2,785	$ 2,712
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 2,785	$ 2,712

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first three months of 2015 were 3.56% and 4.35%, respectively. The minimum and maximum lending rates for new mortgage loans in 2014 were 2.00% and 6.75%, respectively. All new mortgage loans were commercial.

2. For loans acquired during the first three months of 2015, the maximum percentage of any one loan to the value of the property at the time of the loan was 74.3%. For loans acquired during 2014, the maximum percentage of any one loan to the value of the property at the time of the loan was 99.2%.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities ("LBASS") were obtained from external sources and internal estimates.

2. The table below presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)	2015			2014		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ 28	$ 1	$ 27
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. Present value of cash flows expected to be collected is less than the amortized cost basis	26	1	32	74	1	72
d. Total 1st Quarter	$ 26	$ 1	$ 32	$ 102	$ 2	$ 99
OTTI recognized 2nd Quarter						
e. Intent to sell				$ 11	$ -	$ 11
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis				42	1	41
h. Total 2nd Quarter				$ 53	$ 1	$ 52

NOTES TO FINANCIAL STATEMENTS

	2015			2014		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 11	$ -	$ 11
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis				14	-	12
l. Total 3rd Quarter				$ 38	$ -	$ 36
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				13	2	11
o. Present value of cash flows expected to be collected is less than the amortized cost basis				69	5	72
p. Total 4th Quarter				$ 82	$ 7	$ 83
q. Annual Aggregate Total		$ 1			$ 10	

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired LBASS where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
60687UAK3	$ 4	$ 4	$ -	$ 4	$ 10	03/31/2015
65536VAD9	$ 11	$ 10	1	$ 10	$ 11	03/31/2015
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2015
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
86176Y20 1	$ 5	$ 5	-	$ 5	$ 5	03/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
Total			$ 1			
12489WQG2	$ 9	$ 9	$ -	$ 9	$ 9	03/31/2014
12666RAF7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
126670CK2	$ 11	$ 10	1	$ 10	$ 10	03/31/2014
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
126670TG3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
49307RAE7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
65538PAG3	$ 17	$ 17	-	$ 17	$ 17	03/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
73316PGJ3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2014
143108AA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
225470Q89	$ 3	$ 3	-	$ 3	$ 4	06/30/2014
46630MAG7	$ 7	$ 7	-	$ 7	$ 8	06/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
759950EP9	$ 10	$ 10	-	$ 10	$ 8	06/30/2014
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	09/30/2014
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 7	09/30/2014
05363WAA7	$ 7	$ 6	1	$ 6	$ 6	12/31/2014
07387BEH2	$ 1	$ -	1	$ -	$ -	12/31/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	12/31/2014
50184YAA6	$ 4	$ 3	1	$ 3	$ 3	12/31/2014
52520MFB4	$ 14	$ 14	-	$ 14	$ 14	12/31/2014
60687UAK3	$ 4	$ 4	-	$ 4	$ 10	12/31/2014
64090AAE4	$ 4	$ 3	1	$ 3	$ 4	12/31/2014
64129VAC7	$ -	$ -	-	$ -	$ -	12/31/2014
65536VAD9	$ 11	$ 11	-	$ 11	$ 12	12/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	12/31/2014
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
82842RAJ9	$ 4	$ 4	-	$ 4	$ 4	12/31/2014
Total			$ 7			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

NOTES TO FINANCIAL STATEMENTS

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)		March 31, 2015	December 31, 2014
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (3)	$ (4)
	2. 12 months or longer	$ (67)	$ (64)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 264	$ 230
	2. 12 months or longer	$ 429	$ 484

5. As of March 31, 2015, the aggregate amount of unrealized losses related to LBASS was $70 million. Of the $70 million of unrealized losses, $30 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $30 million, $19 million of unrealized losses were related to investment grade LBASS and $11 million of unrealized losses were related to below investment grade LBASS. Investment grade is defined as a security having an NAIC designation of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   As of March 31, 2015, the remaining $40 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade LBASS comprising $37 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Of the $40 million, $3 million of unrealized losses were related to below investment grade LBASS that had been in an unrealized loss position greater than or equal to 20% of amortized cost for a period of twelve or more consecutive months as of March 31, 2015. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

   LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain LBASS in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

   As of March 31, 2015, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis. As of March 31, 2015 the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	March 31, 2015	December 31, 2014
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 412	$ 410

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of March 31, 2015 or December 31, 2014.

J. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative transactions or securities lending agreements contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company does not enter into repurchase, reverse repurchase or securities borrowing agreements.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of March 31, 2015 or December 31, 2014.

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

A. 4. The Company was not a sponsor of defined benefit pension, other postretirement or postemployment plans.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance its yield on the investment portfolio.

NOTES TO FINANCIAL STATEMENTS

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during during the first quarter of 2015 and 2014, and reacquired within 30 days of the sale date were as follows:

($ in millions)	2015				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	4	$ 2	$ 3	$ -
Bonds	4	3	$ 3	$ 3	$ -
Unaffiliated common stocks	None	23	$ 5	$ 5	$ -

	2014				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks	None	28	$ 2	$ 2	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value Measurements* (“SSAP No. 100”), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company’s use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company’s assets and liabilities measured and reported at fair value:

(in millions)	March 31, 2015			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 50	$ 6	$ 56
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	15	15
Unaffiliated common stocks				
Industrial and miscellaneous	690	1	12	703
Mutual funds	91	-	6	97
Total unaffiliated common stocks	781	1	18	800
Derivative assets				
Equity and index contracts	-	45	-	45
Foreign currency contracts	-	2	-	2
Interest rate contracts	-	-	1	1
Total derivative assets	-	47	1	48
Separate Accounts assets	3,790	180	100	4,070
Total assets at fair value	$ 4,571	$ 278	$ 140	$ 4,989
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (7)	$ -	$ (7)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(8)	-	(8)
Separate Accounts - derivatives	-	(4)	-	(4)
Total liabilities at fair value	$ -	$ (12)	$ -	$ (12)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2014 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 35	$ 2	$ 37
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	15	15
Unaffiliated common stocks				
Industrial and miscellaneous	534	1	12	547
Mutual funds	193	-	4	197
Total unaffiliated common stocks	727	1	16	744
Derivative assets				
Equity and index contracts	-	55	-	55
Foreign currency contracts	-	1	-	1
Interest rate contracts	-	-	2	2
Total derivative assets	-	56	2	58
Separate Accounts assets	3,877	181	100	4,158
Total assets at fair value	$ 4,604	$ 273	$ 135	$ 5,012
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (15)	$ -	$ (15)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(16)	-	(16)
Separate Accounts - derivatives	-	(7)	-	(7)
Total liabilities at fair value	$ -	$ (23)	$ -	$ (23)

There were no transfers between Level 1 and Level 2 during 2015 or 2014.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 2	$ 6	$ (1)	$ -	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	12	-	-	-	-
Mutual funds	4	-	-	-	-
Separate Accounts assets	100	-	-	-	-
Derivatives, net	2	-	-	(1)	-
Total assets and liabilities	$ 135	$ 6	$ (1)	$ (1)	$ -

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2015
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ (1)	$ 6
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	15
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	12
Mutual funds	2	-	-	-	6
Separate Accounts assets	-	-	-	-	100
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 2	$ -	$ -	$ (1)	$ 140

Description	Beginning balance as of 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (1)	$ (1)	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	-
Mutual funds	-	-	-	-	-
Separate Accounts assets	97	-	-	-	2
Derivatives, net	8	-	-	(9)	5
Total assets and liabilities	$ 115	$ -	$ (1)	$ (10)	$ 7

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2014
Bonds					
Industrial and miscellaneous	$ 1	$ -	$ -	$ -	$ 2
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	7
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	-	99
Derivatives, net	2	-	-	(2)	4
Total assets and liabilities	$ 3	$ -	$ -	$ (2)	$ 112

Transfers into Level 3 during 2015 included situations where a fair value quote became available from the Company's independent third-party valuation source provider in the current period and a broker quote was used in the prior period. There were no transfers into Level 3 during 2014.

Transfers out of Level 3 during 2015 and 2014 included securities measured at lower of cost or market and reported at cost in 2015 and 2014, and fair value in 2014 and 2013.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, residential mortgage-backed securities ("RMBS") and asset-backed securities ("ABS"). The primary inputs to the valuation for corporate bonds, including those that are privately placed include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for RMBS and ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign currency swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and ABS. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. ABS are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Perpetual preferred stocks - Based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements and certain options (including swaption agreements) are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

NOTES TO FINANCIAL STATEMENTS

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the admitted, statement value and fair value estimates of financial instruments:

Financial assets

(in millions)

	March 31, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 21,856	$ 19,924	$ 90	$ 20,665	$ 1,101	$ -
Preferred stocks	$ 37	$ 35	$ -	$ 22	$ 15	$ -
Unaffiliated common stocks	$ 800	$ 800	$ 781	$ 1	$ 18	$ -
Mortgage loans on real estate	$ 3,393	$ 3,186	$ -	$ -	$ 3,393	$ -
Cash equivalents	$ 576	$ 576	$ 11	$ 565	$ -	$ -
Short-term investments	$ 29	$ 29	$ 29	$ -	$ -	$ -
Derivatives	$ 47	$ 53	$ 1	$ 54	$ (8)	$ -
Other invested assets:						
Low income housing tax credit (“LIHTC”) property investments	$ 249	$ 244	$ -	$ -	$ 249	$ -
Unaffiliated surplus notes	$ 68	$ 54	$ -	$ 68	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts	$ 4,070	$ 4,070	$ 3,790	$ 180	$ 100	$ -

	December 31, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 22,026	$ 20,303	$ 90	$ 20,804	$ 1,132	$ -
Preferred stocks	$ 35	$ 33	$ -	$ 20	$ 15	$ -
Unaffiliated common stocks	$ 744	$ 744	$ 727	$ 1	$ 16	$ -
Mortgage loans on real estate	$ 3,297	$ 3,099	$ -	$ -	$ 3,297	$ -
Cash equivalents	$ 618	$ 618	$ 3	$ 615	$ -	$ -
Short-term investments	$ 42	$ 42	$ 42	$ -	$ -	$ -
Derivatives	$ 55	$ 61	$ 1	$ 61	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 257	$ 251	$ -	$ -	$ 257	$ -
Unaffiliated surplus notes	$ 67	$ 54	$ -	$ 67	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -
Separate Accounts	$ 4,158	$ 4,158	$ 3,877	$ 181	$ 100	$ -

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including LBASS, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, including LBASS, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of the preferred stocks in Level 3 is primarily based on inputs including quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of derivative collateral in Level 2 is based on carrying value due to its short-term nature.

NOTES TO FINANCIAL STATEMENTS

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

Financial liabilities

(in millions)

	March 31, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Deposit-type contracts	$ 3,258	$ 2,734	$ -	$ -	$ 3,258	$ -
Securities lending collateral	$ 408	$ 408	$ -	$ 408	$ -	$ -
Derivatives	$ 6	$ 9	$ -	$ 6	$ -	$ -
Derivative collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -
Separate Accounts - derivatives	$ 4	$ 4	$ -	$ 4	$ -	$ -

	December 31, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Deposit-type contracts	$ 3,302	$ 2,770	$ -	$ -	$ 3,302	$ -
Securities lending collateral	$ 407	$ 407	$ -	$ 407	$ -	$ -
Derivatives	$ 18	$ 21	$ -	$ 18	$ -	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts - derivatives	$ 7	$ 7	$ -	$ 7	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Immediate annuities without life contingencies are generally valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2015 and 2014.

22. Events Subsequent

An evaluation of subsequent events was made through May 12, 2015 for the Quarterly Statement issued on May 14, 2015. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA's risk sharing provisions.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2015 and 2014. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2015 or 2014.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
EFFECTIVE JANUARY 1, 2015, ALLSTATE FINANCIAL INSURANCE HOLDINGS CORPORATION PURCHASED ALL OF THE ISSUED AND OUTSTANDING STOCK OF ALLSTATE ASSURANCE COMPANY FROM ALLSTATE LIFE INSURANCE COMPANY.

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

4.2 If yes, provide the name of the 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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$36,452,536 PLEDGED AS COLLATERAL, $1,548,851,864 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,026,730 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $954,647 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 732,286,031

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 612,749,549	$ 600,888,615
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 673,100,374	$ 682,472,437
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,285,849,923	$ 1,283,361,052
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 411,663,517

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 411,657,173

16.3 Total payable for securities lending reported on the liability page. $ 408,490,944

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

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

1 Name of Custodian(s)	2 Custodian Address
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE STREET, 4TH FLOOR, CHICAGO, IL 60606
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST, NEW YORK, NY 10055
N/A	MILLIMAN	1301 FIFTH AVENUE, SUITE 3800 SEATTLE, WA 98101-2646

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,098,158,844
	1.14 Total Mortgages in Good Standing	$ 3,098,158,844
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 81,326,607
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 6,094,822
	1.44 Total Mortgages in Process of Foreclosure	$ 6,094,822
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,185,580,273
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	54.200 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	39.700 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - 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	1,755,096	61,501	129,854		1,946,451	
2. Alaska	AK	L	319,893	8,394	20,685		348,972	
3. Arizona	AZ	L	2,069,696	314,731	91,278		2,475,705	
4. Arkansas	AR	L	689,584	35,020	99,914		824,518	
5. California	CA	L	13,458,030	1,482,244	794,282		15,734,555	
6. Colorado	CO	L	1,467,381	477,405	85,292		2,030,079	
7. Connecticut	CT	L	1,702,274	34,066	74,063		1,810,404	
8. Delaware	DE	L	292,369	2,297	17,303		311,970	
9. District of Columbia	DC	L	87,622	550	8,456		96,629	
10. Florida	FL	L	7,660,911	1,146,112	709,253		9,516,277	
11. Georgia	GA	L	4,162,093	211,586	251,357		4,625,036	
12. Hawaii	HI	L	676,907	156,219	74,156		907,282	
13. Idaho	ID	L	401,394	32,726	26,591		460,711	
14. Illinois	IL	L	8,985,505	900,008	256,318		10,141,831	
15. Indiana	IN	L	2,161,205	125,818	118,188		2,405,211	
16. Iowa	IA	L	406,599	41,650	35,014		483,262	
17. Kansas	KS	L	565,179	70,397	55,988		691,564	
18. Kentucky	KY	L	1,376,229	119,594	113,077		1,608,900	
19. Louisiana	LA	L	2,931,561	109,915	130,995		3,172,471	
20. Maine	ME	L	345,018	14,385	15,179		374,582	
21. Maryland	MD	L	2,667,119	80,645	100,259		2,848,023	
22. Massachusetts	MA	L	635,019	216,483	123,844		975,346	
23. Michigan	MI	L	2,970,895	267,826	143,446		3,382,167	
24. Minnesota	MN	L	849,870	584,791	70,699		1,505,360	
25. Mississippi	MS	L	1,050,847	34,415	76,549		1,161,811	
26. Missouri	MO	L	1,171,602	116,592	130,501		1,418,696	
27. Montana	MT	L	236,848	53,000	19,818		309,666	
28. Nebraska	NE	L	383,502	39,120	25,284		447,905	
29. Nevada	NV	L	1,046,091	151,120	52,188		1,249,399	
30. New Hampshire	NH	L	495,296	16,500	26,055		537,851	
31. New Jersey	NJ	L	2,156,798	249,233	286,626		2,692,657	
32. New Mexico	NM	L	815,215	11,000	44,963		871,179	
33. New York	NY	Q	379,766	12,500	104,721		496,988	
34. North Carolina	NC	L	3,622,666	122,378	170,214		3,915,257	
35. North Dakota	ND	L	79,654	225,281	11,784		316,720	
36. Ohio	OH	L	4,189,906	1,679,831	201,695		6,071,432	
37. Oklahoma	OK	L	1,118,307	62,307	78,182		1,258,796	
38. Oregon	OR	L	1,151,131	41,180	19,161		1,211,472	
39. Pennsylvania	PA	L	5,149,982	1,069,119	359,691		6,578,792	
40. Rhode Island	RI	L	412,032	318,034	15,721		745,787	
41. South Carolina	SC	L	1,635,087	926,666	67,037		2,628,791	
42. South Dakota	SD	L	109,140	20,550	13,271		142,961	
43. Tennessee	TN	L	2,079,638	182,068	159,918		2,421,624	
44. Texas	TX	L	10,883,792	2,177,394	454,515		13,515,701	
45. Utah	UT	L	724,568	79,970	23,825		828,364	
46. Vermont	VT	L	147,389	100,893	27,828		276,109	
47. Virginia	VA	L	3,473,933	218,408	263,026		3,955,366	
48. Washington	WA	L	2,268,040	390,458	49,295		2,707,793	
49. West Virginia	WV	L	458,009	16,100	35,455		509,564	
50. Wisconsin	WI	L	1,080,961	98,818	74,137		1,253,916	
51. Wyoming	WY	L	154,495	6,275	14,846		175,616	
52. American Samoa	AS	N						
53. Guam	GU	N	2,636		150		2,786	
54. Puerto Rico	PR	L	6,003		3,072		9,075	
55. U.S. Virgin Islands	VI	N	3,890		682		4,572	
56. Northern Mariana Islands	MP	N	1,314				1,314	
57. Canada	CAN	N	12,233		1,469		13,701	
58. Aggregate Other Aliens	OT	XXX	94,729	498	2,709		97,936	
59. Subtotal		(a) 51	105,232,948	14,914,071	6,359,882		126,506,901	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	301,470				301,470	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	105,534,419	14,914,071	6,359,882		126,808,371	
96. Plus Reinsurance Assumed		XXX	271,547,297	3,506,124	16,885,280		291,938,701	
97 Totals (All Business)		XXX	377,081,716	18,420,195	23,245,162		418,747,072	
98. Less Reinsurance Ceded		XXX	88,407,211	7,251,159	5,888,092		101,546,462	
99. Totals (All Business) less Reinsurance Ceded		XXX	288,674,505	11,169,036	17,357,069		317,200,610	
DETAILS OF WRITE-INS								
58001. Australia		XXX	415				415	
58002. Belgium		XXX	162				162	
58003. Brazil		XXX	228		98		326	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	93,924	498	2,611		97,033	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	94,729	498	2,709		97,936	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

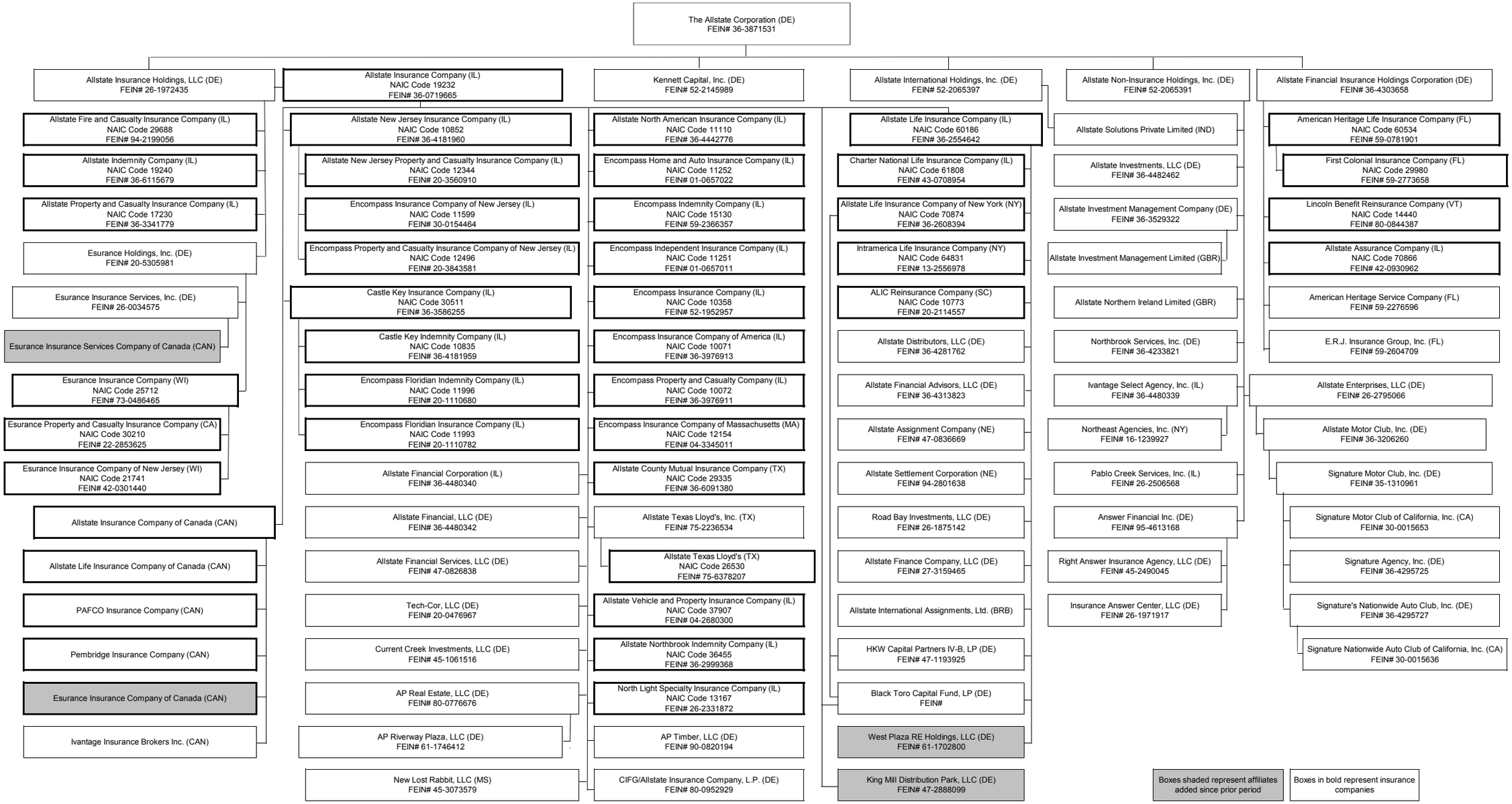
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF MARCH 31, 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



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 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

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 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company	Ownership	75.200	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	24.800	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			47-2888099				King Mill Distribution Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			45-3073579				New Lost Rabbit, LLC	MS	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

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 *
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Accounts receivable	298,855	119,446	179,409	165,530
2505.	Prepaid expenses	7,973,160	7,939,320	33,840	27,786
2506.	Prepaid commissions	33,937,622	33,937,622		
2507.	Customer receivables	2,225,429	2,225,429		
2508.	Negative interest maintenance reserve	366,953,571	366,953,571		
2509.	Receivable for securities	40	40		
2597.	Summary of remaining write-ins for Line 25 from overflow page	411,388,677	411,175,427	213,249	193,316

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accounts payable	2,557,283	1,634,893
2505.	Deferred fee income	2,331,628	2,405,887
2506.	Accrued investment expenses	236,857	204,539
2507.	Contingent financial guarantee	199,233	266,328
2508.	Discontinued operations	130,592	130,592
2509.	Security deposit on building	43,157	43,167
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,498,750	4,685,405

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Loss on sale of business		(1,752,397)	
08.305.	Allocated share of gain (loss) on sale of fixed assets	(1,254)	5,174	25,688
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,254)	(1,747,223)	25,688

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
	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.	Bahamas	XXX			25		25	
58005.	Bolivia	XXX			30		30	
58006.	China	XXX	332		239		571	
58007.	Chile	XXX			9		9	
58008.	Ecuador	XXX			24		24	
58009.	England	XXX	3,128		27		3,154	
58010.	France	XXX			12		12	
58011.	Greece	XXX	88		66		154	
58012.	Germany	XXX	2,467		58		2,525	
58013.	Honduras	XXX			32		32	
58014.	Ireland	XXX			161		161	
58015.	Israel	XXX	471		119		590	
58016.	Italy	XXX			28		28	
58017.	Jamaica	XXX			27		27	
58018.	Japan	XXX	56				56	
58019.	Kenya	XXX			67		67	
58020.	South Korea	XXX			25		25	
58021.	Mexico	XXX			90		90	
58022.	Netherlands	XXX			45		45	
58023.	Nicaragua	XXX			13		13	
58024.	New Zealand	XXX			21		21	
58025.	Other Foreign	XXX	71,961				71,961	
58026.	Philippines	XXX	657		30		686	
58027.	Poland	XXX			30		30	
58028.	Switzerland	XXX			25		25	
58029.	Republic of Serbia	XXX			30		30	
58030.	Russian Federation	XXX			20		20	
58031.	Sweden	XXX		498	39		537	
58032.	Singapore	XXX	453		13		466	
58033.	South Africa	XXX	288				288	
58034.	Thailand	XXX	391				391	
58035.	Taiwan	XXX			30		30	
58036.	United Kingdom	XXX			203		203	
58037.	Venezuela	XXX			52		52	
58038.	Army & Fleet Post Office	XXX	13,634		1,023		14,657	
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	93,924	498	2,611		97,033	

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	27,033,392	27,698,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	67,672	170,967
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	216,019	836,261
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	26,885,045	27,033,392
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	26,885,045	27,033,392

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,099,415,722	4,927,601,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	140,400,000	469,637,736
	2.2 Additional investment made after acquisition	927,115	10,693,810
3.	Capitalized deferred interest and other		(553,801)
4.	Accrual of discount	1,920,178	9,525,581
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	82,622	89,691,633
7.	Deduct amounts received on disposals	56,342,347	2,398,223,939
8.	Deduct amortization of premium and mortgage interest points and commitment fees	823,017	5,981,172
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		2,975,276
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,185,580,273	3,099,415,722
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,185,580,273	3,099,415,722
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,185,580,273	3,099,415,722

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,951,370,596	2,796,623,711
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	81,039,767	249,390,280
	2.2 Additional investment made after acquisition	85,328,601	389,714,493
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	28,068,929	119,257,191
6.	Total gain (loss) on disposals	9,865,184	16,137,405
7.	Deduct amounts received on disposals	109,771,090	555,856,924
8.	Deduct amortization of premium and depreciation	7,845,399	31,813,804
9.	Total foreign exchange change in book/adjusted carrying value	(5,034,772)	(8,971,466)
10.	Deduct current year's other than temporary impairment recognized		23,110,290
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,033,021,815	2,951,370,596
12.	Deduct total nonadmitted amounts	17,418,863	17,100,153
13.	Statement value at end of current period (Line 11 minus Line 12)	3,015,602,952	2,934,270,443

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	21,692,570,519	32,640,974,778
2.	Cost of bonds and stocks acquired	2,109,880,089	5,040,311,877
3.	Accrual of discount	15,965,174	73,046,391
4.	Unrealized valuation increase (decrease)	(7,484,392)	(130,804,357)
5.	Total gain (loss) on disposals	60,438,874	844,361,099
6.	Deduct consideration for bonds and stocks disposed of	2,474,179,510	16,663,563,059
7.	Deduct amortization of premium	724,741	33,914,078
8.	Total foreign exchange change in book/adjusted carrying value	(26,854,023)	(31,928,467)
9.	Deduct current year's other than temporary impairment recognized	9,559,194	45,913,666
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,360,052,795	21,692,570,519
11.	Deduct total nonadmitted amounts	18,820,103	18,489,531
12.	Statement value at end of current period (Line 10 minus Line 11)	21,341,232,692	21,674,080,988

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	11,071,143,794	13,417,718,208	13,841,640,950	(107,173,917)	10,540,047,135			11,071,143,794
2. NAIC 2 (a)	7,040,860,578	327,238,991	656,091,210	6,943,978	6,718,952,337			7,040,860,578
3. NAIC 3 (a)	1,763,857,081	299,371,849	109,168,027	91,923,624	2,045,984,527			1,763,857,081
4. NAIC 4 (a)	945,088,254	245,056,206	105,025,148	(10,687,259)	1,074,432,053			945,088,254
5. NAIC 5 (a)	76,257,216	4,836,607	10,137,424	12,380,600	83,336,999			76,257,216
6. NAIC 6 (a)	65,988,838	17,246,820	15,276,245	(1,013,714)	66,945,699			65,988,838
7. Total Bonds	20,963,195,760	14,311,468,681	14,737,339,003	(7,626,688)	20,529,698,750			20,963,195,760
PREFERRED STOCK								
8. NAIC 1		5,625		(5,625)				
9. NAIC 2	17,662,991	117,157		(650,020)	17,130,128			17,662,991
10. NAIC 3	282,402	196,722		443,580	922,704			282,402
11. NAIC 4				1,614,623	1,614,623			
12. NAIC 5	15,088,970				15,088,970			15,088,970
13. NAIC 6								
14. Total Preferred Stock	33,034,363	319,505		1,402,558	34,756,425			33,034,363
15. Total Bonds and Preferred Stock	20,996,230,123	14,311,788,186	14,737,339,003	(6,224,130)	20,564,455,175			20,996,230,123

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 605,203,648 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	29,062,805	XXX	29,062,197	131	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	42,283,282	29,369,223
2.	Cost of short-term investments acquired	148,828,758	427,537,669
3.	Accrual of discount	1,121	4,537
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	305	13,484
6.	Deduct consideration received on disposals	162,050,662	414,631,400
7.	Deduct amortization of premium		10,232
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,062,805	42,283,282
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	29,062,805	42,283,282

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	39,265,724
2.	Cost Paid/(Consideration Received) on additions	11,440,012
3.	Unrealized Valuation increase/(decrease)	308,478
4.	Total gain (loss) on termination recognized	6,221,735
5.	Considerations received/(paid) on terminations	23,165,931
6.	Amortization	2,369,433
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	7,495,736
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	43,935,187
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	43,935,187

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,455,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(270,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	85,058			
	3.12 Section 1, Column 15, prior year	41,808	43,250		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,900,063)			
	3.14 Section 1, Column 18, prior year	(778,800)	(1,121,263)	(1,078,013)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,815,005)			
	3.24 Section 1, Column 19, prior year	(736,993)	(1,078,013)	(1,078,013)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		991,904		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	991,904	991,904		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,185,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,185,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-GRUPO BIMBO SAB DE CV	1FE	20,000,000	19,967,968	20,368,465	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,750,715)	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,967,968	22,119,180
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,937,629	23,740,081	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,188,394)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,937,629	25,928,475
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	1FE	5,000,000	4,983,514	4,306,086	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(437,679)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,983,514	4,743,765
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,967,625	23,906,681	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,188,394)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,967,625	26,095,075
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	18,499,106	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,188,394)	91731K-AA-8	USB CAPITAL IX	2AM	25,000,000	20,687,500
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,005,791	11,251,590	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	191,530	081437-AH-8	BEMIS COMPANY INC	2FE	9,954,577	11,060,060
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,729,024	22,130,580	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	383,060	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,626,597	21,747,520
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-MICROSOFT CORP	2FE	10,000,000	10,035,201	11,320,340	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	191,530	594918-AL-8	MICROSOFT CORP	1FE	9,983,987	11,128,810
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,037,748	20,211,480	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	383,060	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,935,321	19,828,420
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	20,000,000	19,917,076	23,310,200	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	383,060	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,814,649	22,927,140
9999999 - Totals				180,581,575	179,044,609	XXX	XXX	XXX	409,708	(7,221,336)	XXX	XXX	XXX	180,171,867	186,265,945

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	180,605,140							10	180,605,140
2. Add: Opened or Acquired Transactions	1	10,035,201							1	10,035,201
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	13,518	XXX		XXX		XXX		XXX	13,518
4. Less: Closed or Disposed of Transactions	1	10,048,889							1	10,048,889
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	23,396	XXX		XXX		XXX		XXX	23,396
7. Ending Inventory	10	180,581,575							10	180,581,575

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	43,935,187	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,270,058	
3.	Total (Line 1 plus Line 2)		45,205,244
4.	Part D, Section 1, Column 5	54,301,896	
5.	Part D, Section 1, Column 6	(9,096,652)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	40,078,766	
8.	Part B, Section 1, Column 13	455,482	
9.	Total (Line 7 plus Line 8)		40,534,247
10.	Part D, Section 1, Column 8	58,001,553	
11.	Part D, Section 1, Column 9	(17,467,306)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	181,313,862	
14.	Part B, Section 1, Column 20	4,784,963	
15.	Part D, Section 1, Column 11	186,098,825	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	618,204,868	504,244,363
2.	Cost of cash equivalents acquired	12,303,463,891	42,531,982,969
3.	Accrual of discount	475,975	1,204,337
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,376)	870
6.	Deduct consideration received on disposals	12,346,002,515	42,419,227,003
7.	Deduct amortization of premium		668
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	576,140,844	618,204,868
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	576,140,844	618,204,868

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Apartments	Alexandria	VA	11/30/2012	Tuscany Apartments, LLC				67,672
0199999. Acquired by Purchase								67,672
0399999 - Totals								67,672

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123512	SAN ANTONIO	TX		02/27/2015	4.050	18,000,000		26,964,706
123516	FULSHEAR	TX		01/16/2015	4.100	5,600,000		7,600,000
123517	AUSTIN	TX		01/09/2015	4.350	29,000,000		39,183,721
123519	COLUMBIA	MD		01/30/2015	4.110	16,500,000		23,092,214
123520	BALTIMORE	MD		01/30/2015	4.160	10,200,000		14,254,491
123521	SARASOTA	FL		01/30/2015	4.170	11,000,000		14,813,703
123523	PISCATAWAY	NJ		03/13/2015	4.000	25,100,000		37,723,350
123526	IRVINE	CA		03/26/2015	3.560	25,000,000		37,526,316
123509	PORTLAND	OR		12/04/2014	4.090		927,115	37,161,576
0599999. Mortgages in good standing - Commercial mortgages-all other						140,400,000	927,115	238,320,076
0899999. Total Mortgages in good standing						140,400,000	927,115	238,320,076
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						140,400,000	927,115	238,320,076

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122603	RICHARDSON	TX		04/29/2005	03/10/2015	5,706,352		110,251			110,251		5,816,604	5,899,226		82,622	82,622
122858	RNCHO SNTA MARGARITA	CA		09/20/2006	03/09/2015	10,113,536							10,113,536	10,113,536			
123240	PLANO	TX		09/22/2010	02/10/2015	15,038,915							15,038,915	15,038,915			
123358	MAINVILLE	OH		11/30/2011	02/10/2015	8,668,285							8,668,285	8,668,285			
0199999. Mortgages closed by repayment						39,527,089		110,251			110,251		39,637,340	39,719,962		82,622	82,622
121485	SALT LAKE CITY	UT		07/22/1996		81,768							81,768	81,768			
121563	CARROLLTON	TX		10/06/1997		185,216							185,216	185,216			
121581	LAS VEGAS	NV		12/16/1999		150,225							150,225	150,225			
121651	SUNRISE	FL		08/25/1998		65,835		(185)			(185)		65,650	65,650			
121759	MINNEAPOLIS	MN		11/09/1999		102,465							102,465	102,465			
121874	PALO ALTO	CA		07/21/2000		69,038							69,038	69,038			
121911	BRAINTREE	MA		12/28/2000		154,368							154,368	154,368			
122173	BALTIMORE	MD		08/29/2002		88,555							88,555	88,555			
122183	PURCHASE	NY		08/16/2002		126,606		3,690			3,690		130,296	130,296			
122224	HOLLAND	MI		11/27/2002		71,078							71,078	71,078			
122305	CERRITOS	CA		10/29/2003		17,326							17,326	17,326			
122307	HENDERSON	NV		07/01/2003		59,769		17			17		59,786	59,786			
122324	SAN MARCOS	CA		12/09/2003		56,230							56,230	56,230			
122362	MURFREESBORO	TN		02/13/2004		16,735							16,735	16,735			
122370	GLENDALE	WI		12/12/2003		170,336							170,336	170,336			
122423	WHITESTONE	NY		06/09/2004		79,181							79,181	79,181			
122457	RED BANK	NJ		04/29/2005		70,534							70,534	70,534			
122466	STERLING	VA		07/01/2004		143,249		177			177		143,426	143,426			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122469	NORTH BRANCH	MN		07/26/2004		102,061		154			154		102,216	102,216			
122506	SEWICKLEY	PA		01/14/2005		30,302							30,302	30,302			
122545	STAMFORD	CT		11/22/2005		169,457							169,457	169,457			
122560	KENOSHA	WI		01/26/2005		44,089							44,089	44,089			
122581	SAN DIEGO	CA		04/15/2005		56,421							56,421	56,421			
122586	FEDERAL WAY	WA		04/22/2005		96,910							96,910	96,910			
122594	WESTMONT	IL		03/04/2005		64,764							64,764	64,764			
122634	PARK CITY	IL		09/06/2005		45,505							45,505	45,505			
122635	LAS VEGAS	NV		08/10/2005		53,795							53,795	53,795			
122643	WILLIAMSBURG	VA		01/19/2006		184,276							184,276	184,276			
122657	SACRAMENTO	CA		09/08/2005		120,800		486			486		121,286	121,286			
122673	ADDISON	TX		10/17/2005		57,674							57,674	57,674			
122678	HERNDON	VA		11/01/2005		50,829		48			48		50,877	50,877			
122694	DAVENPORT	IA		12/22/2005		65,581							65,581	65,581			
122712	CHICAGO	IL		12/08/2005		57,284							57,284	57,284			
122713	SAN FRANCISCO	CA		11/30/2005		93,810							93,810	93,810			
122715	TUALATIN	OR		11/15/2006		170,059							170,059	170,059			
122718	LOS ANGELES	CA		12/14/2005		45,570							45,570	45,570			
122720	NAPERVILLE	IL		12/21/2005		219,972							219,972	219,972			
122764	BALTIMORE	MD		01/20/2006		45,317							45,317	45,317			
122776	LOS ANGELES	CA		03/28/2006		42,619		(190)			(190)		42,429	42,429			
122782	NEW YORK	NY		01/05/2006		93,952							93,952	93,952			
122789	SACRAMENTO	CA		04/17/2006		44,589							44,589	44,589			
122809	ASHEVILLE	NC		07/27/2006		267,176							267,176	267,176			
122812	WOODINVILLE	WA		06/07/2006		43,889		865			865		44,753	44,753			
122817	DENVER	CO		06/01/2006		37,849		9			9		37,858	37,858			
122830	DENVER	CO		07/19/2006		155,283							155,283	155,283			
122835	SAN DIEGO	CA		08/17/2006		79,469		36			36		79,505	79,505			
122855	ROUND ROCK	TX		09/22/2006		47,755							47,755	47,755			
122870	VENTURA	CA		11/20/2006		49,456		21			21		49,476	49,476			
122876	SEATTLE	WA		11/17/2006		137,189							137,189	137,189			
122890	WOOD DALE	IL		10/26/2006		86,998		59			59		87,057	87,057			
122897	HONOLULU	HI		01/10/2007		33,576							33,576	33,576			
122899	CORONA	CA		12/06/2006		49,218							49,218	49,218			
122905	STOCKTON	CA		02/20/2007		17,803							17,803	17,803			
122913	LOS ANGELES	CA		01/25/2007		267,802		40			40		267,842	267,842			
122917	KENOSHA	WI		02/07/2007		47,794							47,794	47,794			
122921	EAST LONGMEADOW	MA		03/29/2007		22,959							22,959	22,959			
122964	MINNEAPOLIS	MN		04/09/2007		36,201							36,201	36,201			
122974	PARAMOUNT	CA		04/14/2008		88,530							88,530	88,530			
122981	BRENTWOOD	NY		05/23/2007		94,123							94,123	94,123			
122983	NAPERVILLE	IL		06/13/2007		68,693		(358)			(358)		68,335	68,335			
122984	PORTLAND	OR		06/26/2007		35,694							35,694	35,694			
122995	VARIOUS	NY		07/12/2007		40,737							40,737	40,737			
122996	VARIOUS	NY		07/12/2007		47,162							47,162	47,162			
123011	EAST HANOVER	NJ		10/01/2007		38,298		85			85		38,383	38,383			
123015	CHARLOTTE	NC		07/25/2007		16,154							16,154	16,154			
123019	SIMI VALLEY	CA		06/28/2007		34,016							34,016	34,016			
123027	MADISON	WI		08/08/2007		57,808							57,808	57,808			
123029	DARIEN	CT		06/29/2007		41,442							41,442	41,442			
123031	HAWTHORNE	CA		06/28/2007		98,060							98,060	98,060			
123043	BRANCHBURG	NJ		10/25/2007		28,567							28,567	28,567			
123061	NEW YORK	NY		09/10/2007		78,561							78,561	78,561			
123065	BALTIMORE	MD		09/25/2007		88,380							88,380	88,380			
123067	MATAWAN	NJ		09/27/2007		26,838							26,838	26,838			
123070	BIRMINGHAM	AL		10/02/2007		88,723							88,723	88,723			
123072	CHICAGO	IL		09/25/2007		16,337		(104)			(104)		16,233	16,233			
123073	PASADENA	CA		10/09/2007		31,614		(75)			(75)		31,538	31,538			
123081	RALEIGH	NC		11/06/2007		56,176							56,176	56,176			
123084	SHREWSBURY	NJ		09/26/2007		235,929		(503)			(503)		235,426	235,426			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123089	ANNAPOLIS	MD		12/26/2007		85,786							85,786	85,786			
123090	CAMBRIDGE	MA		10/18/2007		27,186							27,186	27,186			
123094	SAN YSIDRO	CA		10/24/2007		179,204							179,204	179,204			
123097	VALLEY VIEW	OH		01/22/2008		45,221							45,221	45,221			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		19,249							19,249	19,249			
123118	MIRA LOMA	CA		12/12/2007		28,204							28,204	28,204			
123125	PHILADELPHIA	PA		12/17/2007		60,182							60,182	60,182			
123126	MEDFORD	MA		12/07/2007		42,002							42,002	42,002			
123128	LENEXA	KS		01/15/2008		65,864							65,864	65,864			
123129	SAN FRANCISCO	CA		12/10/2007		62,273							62,273	62,273			
123130	OGDEN	UT		03/13/2008		108,884							108,884	108,884			
123136	HOCKESSIN	DE		02/11/2008		110,317							110,317	110,317			
123137	RIVERSIDE	CA		01/10/2008		16,182							16,182	16,182			
123139	TAMPA	FL		01/15/2008		96,041							96,041	96,041			
123140	PACOINA	CA		01/24/2008		22,385							22,385	22,385			
123141	BRANCHBURG	NJ		02/05/2008		60,929							60,929	60,929			
123143	HOCKESSIN	DE		04/10/2008		19,495							19,495	19,495			
123145	BOSTON	MA		02/14/2008		74,346							74,346	74,346			
123169	ALEXANDRIA CITY	VA		03/31/2008		54,039							54,039	54,039			
123171	HOUSTON	TX		03/31/2008		68,083							68,083	68,083			
123173	WARMINSTER	PA		06/03/2008		21,613							21,613	21,613			
123174	BOUND BROOK	NJ		06/18/2008		42,091							42,091	42,091			
123195	MEDFORD	NY		12/11/2009		80,512							80,512	80,512			
123216	GOLETA	CA		07/29/2010		35,127							35,127	35,127			
123224	HARTSDALE	NY		07/28/2010		31,692							31,692	31,692			
123230	SECAUCUS	NJ		10/07/2010		35,667							35,667	35,667			
123234	MACUNGIE	PA		10/26/2010		16,998							16,998	16,998			
123242	RICHMOND HEIGHTS	MO		11/23/2010		72,149							72,149	72,149			
123248	WINSTON SALEM	NC		12/15/2010		74,407							74,407	74,407			
123249	DES PLAINES	IL		02/24/2011		124,008							124,008	124,008			
123255	LOS ANGELES	CA		10/03/2011		153,029							153,029	153,029			
123257	AUSTIN	TX		06/01/2011		51,425							51,425	51,425			
123258	SAN ANTONIO	TX		06/20/2011		62,855							62,855	62,855			
123259	PITTSBURGH	PA		04/01/2011		87,000		36			36		87,036	87,036			
123262	WYCKOFF	NJ		05/25/2011		184,674							184,674	184,674			
123263	ORLANDO	FL		05/17/2011		112,756							112,756	112,756			
123267	MACON	GA		05/04/2011		16,600							16,600	16,600			
123268	KATY	TX		06/28/2011		68,536							68,536	68,536			
123271	RANCHO CORDOVA	CA		05/31/2011		189,221		(85)			(85)		189,136	189,136			
123275	BAKERSFIELD	CA		05/31/2011		355,593		(148)			(148)		355,445	355,445			
123278	ALISO VIEJO	CA		05/31/2011		198,997		(78)			(78)		198,919	198,919			
123280	DANA POINT	CA		07/22/2011		37,910							37,910	37,910			
123281	WESTERVILLE	OH		05/02/2011		78,298							78,298	78,298			
123286	SPRING HILL	FL		09/14/2011		29,004							29,004	29,004			
123288	LOS ANGELES	CA		06/13/2011		56,912		34			34		56,945	56,945			
123289	AURORA	IL		08/10/2011		61,131							61,131	61,131			
123294	WOODBURY	NY		07/01/2011		26,734							26,734	26,734			
123298	DEVON	PA		06/29/2011		49,704		5			5		49,709	49,709			
123301	CHICAGO	IL		09/01/2011		37,778							37,778	37,778			
123302	ST. LOUIS	MO		06/30/2011		29,974							29,974	29,974			
123303	PHOENIX	AZ		06/30/2011		5,585							5,585	5,585			
123304	PHILADELPHIA	PA		06/30/2011		61,941							61,941	61,941			
123305	MINNEAPOLIS	MN		06/30/2011		18,818							18,818	18,818			
123306	HOUSTON	TX		06/30/2011		4,390							4,390	4,390			
123307	CHELSEA	MA		06/30/2011		39,800							39,800	39,800			
123308	BALTIMORE	MD		06/30/2011		17,306							17,306	17,306			
123309	ATLANTA	GA		06/30/2011		25,612							25,612	25,612			
123310	WASHINGTON	DC		06/30/2011		9,756							9,756	9,756			
123312	DEERFIELD	IL		12/01/2011		152,932							152,932	152,932			
123314	SARASOTA	FL		08/08/2011		31,064							31,064	31,064			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123318	INDIANAPOLIS	IN		07/13/2011		49,765							49,765	49,765			
123324	SEATTLE	WA		09/29/2011		93,536							93,536	93,536			
123328	ST. LOUIS	MO		10/11/2011		60,340							60,340	60,340			
123331	ALPHARETTA	GA		07/29/2011		57,234							57,234	57,234			
123337	BOSTON	MA		11/30/2011		17,639							17,639	17,639			
123340	BOSTON	MA		11/30/2011		17,278							17,278	17,278			
123342	BOSTON	MA		11/30/2011		17,278							17,278	17,278			
123347	LAKEWOOD	CA		12/13/2011		26,330							26,330	26,330			
123348	OREGON CITY	OR		12/15/2011		83,868							83,868	83,868			
123355	PHOENIX	AZ		12/19/2011		104,275							104,275	104,275			
123366	COLUMBUS	OH		03/28/2012		80,502							80,502	80,502			
123369	NEW YORK	NY		01/11/2012		109,634		(38)			(38)		109,596	109,596			
123374	ALEXANDRIA	VA		03/07/2012		237,348							237,348	237,348			
123375	DENVER	CO		02/21/2012		87,768							87,768	87,768			
123376	HOUSTON	TX		05/15/2012		104,310							104,310	104,310			
123379	NEWARK	NJ		01/20/2012		91,567							91,567	91,567			
123380	PLANT CITY	FL		12/16/2011		110,116							110,116	110,116			
123382	PASADENA	CA		04/16/2012		84,550		789			789		85,339	85,339			
123387	JESSUP	MD		05/21/2012		43,125							43,125	43,125			
123396	SANTA FE SPRINGS	CA		06/29/2012		44,739							44,739	44,739			
123397	OAKLAND	CA		08/08/2012		213,383							213,383	213,383			
123398	UNIVERSITY CITY	MO		06/27/2012		36,651		1,938			1,938		38,588	38,588			
123400	DENVER	CO		07/26/2012		22,018							22,018	22,018			
123401	MADISON	WI		07/10/2012		54,774							54,774	54,774			
123402	COSTA MESA	CA		07/16/2012		257,857							257,857	257,857			
123404	SAN DIEGO	CA		09/04/2012		37,568							37,568	37,568			
123405	SAN DIEGO	CA		09/04/2012		72,827							72,827	72,827			
123406	NORTH HOLLYWOOD	CA		09/04/2012		9,481							9,481	9,481			
123407	LINTHICUM	MD		08/28/2012		68,004							68,004	68,004			
123416	LODI	NJ		02/13/2013		168,499							168,499	168,499			
123418	STERLING HEIGHTS	MI		10/16/2012		47,195		(40)			(40)		47,156	47,156			
123419	ANNAPOLIS	MD		12/18/2012		46,160							46,160	46,160			
123426	ROCKY POINT	NY		01/25/2013		39,100							39,100	39,100			
123427	GEORGETOWN	TX		07/30/2013		80,325							80,325	80,325			
123429	CHICAGO	IL		11/29/2012		95,609		(67)			(67)		95,542	95,542			
123437	LAS VEGAS	NV		02/14/2013		13,061							13,061	13,061			
123438	TEMPE	AZ		02/14/2013		17,484							17,484	17,484			
123440	PORTLAND	OR		03/25/2013		24,496							24,496	24,496			
123441	IRVINE	CA		03/28/2013		100,438		(24)			(24)		100,414	100,414			
123442	ALISO VIEJO	CA		04/30/2013		94,158							94,158	94,158			
123443	SEATTLE	WA		03/25/2013		40,484							40,484	40,484			
123445	MOORESVILLE	NC		04/09/2013		45,296							45,296	45,296			
123446	BOULDER	CO		06/20/2013		59,307							59,307	59,307			
123448	CHANTILLY	VA		05/13/2013		59,580							59,580	59,580			
123449	CHICAGO	IL		05/08/2013		94,418							94,418	94,418			
123451	PLEASANTON	CA		04/18/2013		72,496							72,496	72,496			
123452	HOUSTON	TX		06/13/2013		51,187							51,187	51,187			
123458	LOS ANGELES	CA		05/23/2013		23,964		(5)			(5)		23,959	23,959			
123459	MARLTON	NJ		06/13/2013		108,446							108,446	108,446			
123460	SANTA CLARA	CA		06/12/2013		334,236		(389)			(389)		333,847	333,847			
123463	SAN DIEGO	CA		06/24/2013		53,083		(58)			(58)		53,025	53,025			
123465	PHOENIXVILLE	PA		07/09/2013		45,094		(25)			(25)		45,069	45,069			
123469	LANCASTER	NY		08/15/2013		89,790							89,790	89,790			
123472	CHICAGO	IL		08/13/2013		204,574							204,574	204,574			
123474	LAS VEGAS	NV		07/10/2013		79,198							79,198	79,198			
123476	ODENTON	MD		07/25/2013		56,690							56,690	56,690			
123478	HONOLULU	HI		01/30/2014		5,122							5,122	5,122			
123479	CHICAGO	IL		09/26/2013		7,248		2			2		7,250	7,250			
123480	FULTON	MD		10/30/2013		116,140							116,140	116,140			
123481	FULTON	MD		10/30/2013		99,744							99,744	99,744			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123483	LOS ANGELES	CA		10/29/2013		90,130							90,130	90,130			
123484	CHARLOTTE	NC		10/01/2013		127,030							127,030	127,030			
123485	EATONTOWN	NJ		10/29/2013		466,666		(224)			(224)		466,442	466,442			
123490	SAN FRANCISCO	CA		05/01/2014		66,385							66,385	66,385			
123492	GREENSBORO	NC		05/12/2014		49,692		9			9		49,701	49,701			
123493	SALT LAKE CITY	UT		05/07/2014		53,418							53,418	53,418			
123495	CUPERTINO	CA		07/31/2014		88,248							88,248	88,248			
123496	BROOKLYN	NY		07/30/2014		83,549							83,549	83,549			
123497	TOMS RIVER	NJ		07/09/2014		64,108							64,108	64,108			
123505	CHICAGO	IL		09/10/2014		51,552							51,552	51,552			
123507	SAN ANTONIO	TX		10/30/2014		59,362							59,362	59,362			
123508	NEWARK	NJ		11/17/2014		61,151							61,151	61,151			
123509	PORTLAND	OR		12/04/2014		95,178							95,178	95,178			
123510	SEATTLE	WA		12/04/2014		49,083							49,083	49,083			
123513	TEMPE	AZ		12/10/2014		44,740							44,740	44,740			
123514	CHANDLER	AZ		12/10/2014		20,169							20,169	20,169			
123515	SUGAR LAND	TX		12/15/2014		21,508							21,508	21,508			
123516	FULSHEAR	TX		01/16/2015		10,736							10,736	10,736			
123519	COLUMBIA	MD		01/30/2015		23,311							23,311	23,311			
123520	BALTIMORE	MD		01/30/2015		14,282							14,282	14,282			
123521	SARASOTA	FL		01/30/2015		17,923							17,923	17,923			
0299999. Mortgages with partial repayments						16,616,483		5,902			5,902		16,622,384	16,622,384			
0599999 - Totals						56,143,572		116,153			116,153		56,259,725	56,342,347		82,622	82,622

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		86,723		5,271,000	6.890
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	RP5U	12/20/2012	2		1,467,303		19,589,003	3.300
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									1,554,027		24,860,003	XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3		92,407		1,723,904	0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		267,118		21,297,028	0.690
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		60,952		4,764,071	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			2,663,153		6,044,994	0.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		2,052		396,852	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		1,322		490,404	0.020
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP		01/17/2014	3		58,231		5,915,115	0.260
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/31/2008	3		55,548		338,245	0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		05/11/2009	3		100,173		1,083,300	0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008	3		38,375		660,050	0.600
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		2,040,000		21,611,250	0.780
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			340,000		2,193,000	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			335,189		3,727,219	0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		32,971		1,511,804	0.660
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			427,620		26,782,716	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		91,699		2,327,039	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		65,671		11,700,370	0.600
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			231,328		2,679,421	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			611,826		16,721,685	0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		202,411		2,136,175	0.220
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			468,000		3,003,000	0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		29,818		2,989,653	1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		17,328		2,510,860	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		122,000		13,336,263	0.170
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		144,466		16,452,198	0.700
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		09/30/2008	3		23,155		1,338,667	0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		37,830		2,565,124	0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		753,163		14,756,664	0.400
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		14,035		1,489,594	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		565,763		3,151,299	0.760
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			752,760		15,136,800	0.790
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2		1,594,919		3,460,930	0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2		2,413,051		14,485,754	0.330
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			80,000		7,866,667	0.800
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP		02/13/2015	3	4,512,660			25,713,030	0.990
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		61,626		374,571	0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		951,468		7,028,072	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		247,629		17,683,369	0.400
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		9,856		285,465	3.310
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			2,585,269		12,371,868	1.950
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			430,585		2,770,679	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		08/11/2011	3		215,281		3,702,189	7.870
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	DIRECT		09/30/2008	3		6,006			4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		85,952		2,245,386	2.210
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		05/01/2009	2		10,213		1,146,681	5.000
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015		9,727,609			3,463,342	19.940
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011			42,003		5,721,810	2.440
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays		02/20/2012	3		632,884		2,423,493	1.080
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		29,954		2,837,749	3.980
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		3,810,818		12,200,479	4.240
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC		09/30/2008	3		113,086		2,404,004	6.570
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		1,990		1,403,908	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		411,098		8,122,824	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014			18,084			20.840
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3		1,084,230		30,430,370	8.060
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014			2,550,915		13,257,828	9.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		47,551		5,136,430	1.790
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		10,970		80,723	1.720
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		1,965,312		14,322,936	7.670
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		09/30/2008			1,551		1,579,875	7.020

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		17,831		516,134	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		62,856		3,584,874	2.170
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013			1,322,323		29,403,547	3.330
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015		9,080,000				22.060
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008			30,190		2,069,810	15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			124,000		9,110,000	2.070
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		181,284		3,466,294	4.850
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011			75,473		3,125,038	1.000
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015		20,050,967	9,468			4.150
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014			6,585			3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			506,448		8,063,029	1.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		19,913		1,208,942	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		411,849		3,880,306	3.100
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		01/29/2009	3		6,497		157,940	2.210
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		677,086		2,504,643	2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	86,083			17,913,917	2.400
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		176,204		4,344,275	1.160
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012			4,571,414		11,664,786	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3	1,390,040			13,082,306	1.910
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		239,823		29,299,742	2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		75,293		4,351,317	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		3,909		1,110,971	1.840
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		09/30/2008	3		540,828		1,197,701	1.680
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		5,557,500		22,580,885	2.270
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3		4,046,617		13,703,888	4.050
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	4,898,240			15,903,210	1.380
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT	New York	NY	CARLYLE POWER PARTNERS		02/20/2015		11,444,518				11.250
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/31/2015		9,304,650			4,645,350	2.330
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		67,500		350,475	1.540
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		19,003		103,279	2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		655,774		495,476	1.780
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		234,375		30,918,805	9.140
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014			6,200,000			5.000
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT		10/31/2014			6,200,000			9.000
55333@-10-0	MP HOLDCO LLC CLASS A UNITS	NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015		8,545,000				20.760
1599999. Joint Venture Interests - Common Stock - Unaffiliated								79,039,767	62,098,708		652,112,136	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		10/29/2014			5,014,653		3,633,224	37.500
1699999. Joint Venture Interests - Common Stock - Affiliated									5,014,653		3,633,224	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			51,926		2,902,037	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			143,513		1,568,610	0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			91,174		2,623,915	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			6,136			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			15,277		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			1,967,567		16,764,114	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			19,815		1,034,535	0.530
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		09/30/2008			70,245			3.530
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			19,154		201,980	2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013			5,000,000		28,392,920	4.170
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			2,332,799		15,843,561	1.010
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		09/30/2008			1,737			1.810
000000-00-0	TRUAMERICA PROPERTIES II LLC GP	Los Angeles	CA	TruAmerica Multifamily		06/19/2014			6,800,000		1,523,000	40.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			25,180			1.200
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			116,689			49.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									16,661,212		72,890,431	XXX
000000-00-0	WEST PLAZA REAL ESTATE, LLC	DOVER	DE	DIRECT		03/13/2015		2,000,000				100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								2,000,000				XXX
4499999. Total - Unaffiliated								79,039,767	80,313,947		749,862,570	XXX
4599999. Total - Affiliated								2,000,000	5,014,653		3,633,224	XXX
4699999 - Totals								81,039,767	85,328,601		753,495,794	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	02/20/2015	1,829,726	302,135				302,135		2,131,861	2,131,861				530,113
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	01/16/2015	383,481							383,481	383,481				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							2,213,207	302,135				302,135		2,515,342	2,515,342				530,113
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	01/13/2015									63		63	63	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/30/2015	1,862,009	(1,575,983)				(1,575,983)		286,026	286,026				859,693
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	01/13/2015	(403,081)	495,089				495,089		92,007	92,007				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	03/06/2015	730,700	288,753				288,753		1,019,453	1,019,453				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	03/26/2015	1,039,281	71,628				71,628		1,110,909	1,110,909				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	03/27/2015	535,969	(505,468)				(505,468)		30,501	30,501				920,106
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	02/13/2015	77,277	(13,097)				(13,097)		64,180	64,180				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	03/04/2015	1,237,885	1,009,361				1,009,361		2,247,246	2,247,246				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/27/2015	2,569,417	(1,243,060)				(1,243,060)		1,326,357	1,326,357				1,237,541
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	03/31/2015	713,219							713,219	713,219				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	02/27/2015	310,788	(96,881)				(96,881)		213,907	213,907				1,076,489
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	02/04/2015	235,998	895,921				895,921		1,131,919	1,131,919				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	03/18/2015	(518,614)	1,611,240				1,611,240		1,092,626	1,092,626				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	03/27/2015	1,268,303	266,785				266,785	(703,465)	831,623	656,136	(175,487)		(175,487)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	03/27/2015	(353,799)	859,574				859,574		505,775	505,775				269,180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	03/27/2015	(171,187)	483,847				483,847		312,660	312,660				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	03/19/2015	323,929	(199,126)				(199,126)		124,803	124,803				641,050
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	03/31/2015	750,621	(194,649)				(194,649)		555,972	555,972				674,093
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	01/23/2015	82,322	(79,287)				(79,287)		3,035	3,035				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	03/31/2015	3,057,206	(2,135,337)				(2,135,337)		921,869	921,869				1,223,375
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	02/13/2015	(138,850)	616,585				616,585		477,735	477,735				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	02/13/2015	270,186	4,325				4,325		274,511	274,511				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP	02/13/2015	03/20/2015		(175,724)				(175,724)		225,690	225,690				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	03/25/2015	2,075,397	(2,054,100)				(2,054,100)		21,297	21,297				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	02/09/2015	46,997	(12,411)				(12,411)		34,586	34,586				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	01/13/2015	(86,758)	138,889				138,889		52,130	52,130				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2015	143,326	255,743				255,743		399,069	399,069				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	DIRECT	09/30/2008	01/01/2015	9,097,193	(1,538,398)				(1,538,398)		7,558,795	9,056,171		1,497,376	1,497,376	
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	02/27/2015	127,371	10,842				10,842		138,213	138,213				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	03/03/2015	1,233,650	(927,675)				(927,675)		305,975	305,975				119,830
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	03/02/2015								190,951	190,951				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	01/30/2015	1,256,921	77,101				77,101		1,334,022	1,334,022				
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	01/30/2015	691,262	697,656				697,656		1,388,918	1,388,918				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	02/10/2015	3,011,937	(1,255,870)				(1,255,870)		1,756,067	1,756,067				2,640,713
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	03/24/2015	713,918	(470,125)				(470,125)		243,793	243,793				87,622
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	01/07/2015	7,936	87,064				87,064		95,000	95,000				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	03/05/2015	(305,452)	1,821,087				1,821,087		1,515,635	1,515,635				149,599
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	03/06/2015	(649,939)	809,939				809,939		160,000	160,000				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/05/2015	748,005	(247,502)				(247,502)		500,503	500,503				
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	03/31/2015	348,249							348,249	348,249				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	01/15/2015	174,417	(139,269)				(139,269)		35,148	35,148				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	03/18/2015	129,588	2,989,141				2,989,141		3,118,729	3,118,729				
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST	Denver	CO	DIRECT	09/30/2008	03/31/2015	11,347,499	(1,147,499)				(1,147,499)		10,200,000	19,053,552		8,853,552	8,853,552	
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008	01/21/2015	(176,736)	493,889				493,889		317,153	317,153				253,037
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	02/11/2015	(99,957)	523,847				523,847		423,890	423,890				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	03/06/2015								13,809	13,809				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	05/05/2009	01/29/2015	264,964	38,711				38,711	(287,025)	16,650	(40,233)	(56,883)		(56,883)	306,056
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	03/27/2015	279,763	(37,891)				(37,891)		241,872	241,872				37,891

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	03/17/2015	2,576,723							2,576,723	2,576,723				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	03/25/2015	1,233,342	(1,072,659)				(1,072,659)		160,683	160,683				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	02/09/2015	(30,384)	74,651				74,651		44,267	44,267				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/20/2015	(1,123,688)	1,152,261				1,152,261		28,573	28,573				968,633
1599999. Joint Venture Interests - Common Stock - Unaffiliated							46,515,123	651,917				651,917	(990,490)	46,782,724	56,901,343	(232,371)	10,350,990	10,118,619	11,464,908
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	02/25/2015	(550,957)	687,456				687,456		136,499	136,499				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	02/12/2015	799,532	85,100				85,100	(756,261)	128,371	109,195	(19,176)		(19,176)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	02/20/2015	287,822	1,394,699				1,394,699		1,682,521	1,682,521				88,083
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	03/13/2015	4,703,968	2,103,354				2,103,354		6,807,322	6,807,322				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	03/30/2015	2,115,282	(209,030)				(209,030)		1,906,252	1,906,252				501,691
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	02/20/2015	380,296	214,367				214,367		594,663	594,663				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	02/27/2015	5,786	71,190				71,190		76,976	76,976				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	02/27/2015	868,294	532,485				532,485		1,400,779	1,400,779				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	01/30/2015	864,959	215,513				215,513		1,080,472	1,080,472				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	03/30/2015	(434,979)	2,502,422				2,502,422		2,067,443	2,067,443				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2015	140,227	97,016				97,016		237,243	237,243				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	01/14/2015	(56,928)	379,052				379,052		322,124	322,124				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	03/24/2015	(1,811,094)	2,095,352				2,095,352		284,258	284,258				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	03/27/2015	144,717	696,978				696,978		841,695	841,695				2,638
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT, LLC	11/05/2014	01/30/2015	1,678,349	(449,735)				(449,735)		1,228,614	1,228,614				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2015	443,578	126,890				126,890		570,468	570,468				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	02/13/2015	263,518							263,518	263,518				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2015	192,161	114,815				114,815		306,976	306,976				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	02/03/2015	407,956	(45,972)				(45,972)		361,984	361,984				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010	03/04/2015	3,976,337	457,325				457,325		4,433,662	4,433,662				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	09/30/2008	03/12/2015	4,357,512	219,680				219,680		4,577,192	4,577,192				
000000-00-0	TRUAMERICA PROPERTIES II LLC GP	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	02/26/2015	510,381							510,381	510,381				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	03/06/2015	2,305,107	569,249				569,249		2,874,356	2,874,356				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/30/2015	679,046	(427,009)				(427,009)		252,037	252,037				96,143
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/30/2015	1,030,296	(680,382)				(680,382)		349,913	349,913				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							23,301,164	10,750,814				10,750,814	(756,261)	33,295,718	33,276,542	(19,176)		(19,176)	688,555
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	02/25/2015	54,050	492,000				492,000		546,050	546,050				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							54,050	492,000				492,000		546,050	546,050				
000000-00-0	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/13/2015	1,392,215	358,159				358,159	(379,223)	1,371,151	1,136,892	(234,259)		(234,259)	44,713
2199999. Joint Venture Interests - Other - Unaffiliated							1,392,215	358,159				358,159	(379,223)	1,371,151	1,136,892	(234,259)		(234,259)	44,713
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	03/01/2015	(2,008)	2,008				2,008							
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/19/2015	167,788	61,469				61,469		229,257	229,257				
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	Clarion Partners	09/30/2008	02/18/2015	13,433,209	1,684,230				1,684,230		15,117,439	15,117,439				14,953,815
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	03/31/2015	484							484	484				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	03/31/2015	47,742							47,742	47,742				
4299999. Any Other Class of Assets - Unaffiliated							13,647,215	1,747,707				1,747,707		15,394,922	15,394,922				14,953,815
4499999. Total - Unaffiliated							87,122,974	14,302,732				14,302,732	(2,125,974)	99,905,906	109,771,090	(485,805)	10,350,990	9,865,184	27,682,104
4599999. Total - Affiliated																			
4699999 - Totals							87,122,974	14,302,732				14,302,732	(2,125,974)	99,905,906	109,771,090	(485,805)	10,350,990	9,865,184	27,682,104

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RJ-9	TREASURY BOND		02/18/2015	Various		60,868,750	55,000,000	360,912	1
912810-RK-6	TREASURY BOND		03/12/2015	Various		38,201,953	40,000,000	55,939	1
912828-G3-8	TREASURY NOTE		02/11/2015	Various		77,139,648	75,000,000	380,698	1
0599999. Subtotal - Bonds - U.S. Governments						176,210,352	170,000,000	797,548	XXX
906573-FZ-8	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		583,230	500,000		1FE
906573-GA-2	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,159,230	1,000,000		1FE
115313-GY-8	BROWN CITY MICH CMNTY SCH DIST		01/14/2015	STIFEL CAPITAL MARKETS		745,479	630,000		1FE
864129-EH-0	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		781,424	650,000		1FE
864129-EK-3	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		417,319	350,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,686,682	3,130,000		XXX
45203H-S5-2	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.		1,018,448	875,000		1FE
73043P-AA-8	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		691,866	600,000		1FE
73043P-AB-6	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,503,675	1,500,000		1Z
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		6,750,000	6,750,000		1Z
97712D-KP-0	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		575,285	500,000		1FE
97712D-KQ-8	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		1,145,250	1,000,000		1FE
13080S-FW-9	CALIFORNIA STATEWIDE CMNTYS DE		01/14/2015	MORGAN STANLEY		782,865	675,000		1FE
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		916,988	750,000		1FE
271014-ZD-7	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		1,689,174	1,385,000		1FE
271014-ZE-5	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		913,200	750,000		1FE
511665-JN-2	LAKELAND FLA HOSP SYS REV		01/16/2015	JPMORGAN CHASE & CO.		2,274,900	2,000,000		1FE
77615N-AV-6	ROMEOVILLE ILL REV		03/05/2015	WELLS FARGO		965,290	1,000,000		1Z
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		03/12/2015	MORGAN STANLEY		1,954,280	2,000,000		1FE
61336P-ET-4	MONTGOMERY CNTY MD REV		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		1,001,620	1,000,000		1FE
649907-4P-4	NEW YORK ST DORM AUTH REVS NON		01/09/2015	WELLS FARGO		1,389,199	1,195,000		1FE
65821D-SP-7	NORTH CAROLINA MED CARE COMMN		03/17/2015	CITIGROUP GLOBAL MARKETS		982,730	1,000,000		1Z
88675A-BM-7	TIGARD ORE WTR SYS REV		02/20/2015	WELLS FARGO		2,291,760	2,000,000		1FE
88283K-AZ-1	TEXAS TRANSN COMMN CENT TEX TP		01/22/2015	BARCLAYS		1,679,685	1,500,000		2FE
97712D-KL-9	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		581,100	500,000		1FE
97712D-KN-5	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		576,620	500,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						29,683,934	27,480,000		XXX
002824-AZ-3	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,495,250	2,500,000		1FE
002824-BA-7	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,495,850	2,500,000		1FE
00404D-AD-5	ACADIA HEALTHCARE CO TRANCHE B TL		02/13/2015	BANK OF AMERICA		348,250	350,000		3FE
00404A-AH-2	ACADIA HEALTHCARE COMPANY INC		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		2,383,750	2,350,000	820	4FE
00440E-AS-6	ACE INA HOLDINGS INC		03/09/2015	CITIGROUP GLOBAL MARKETS		2,499,575	2,500,000		1FE
00507U-AP-6	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		4,999,750	5,000,000		2Z
00507U-AR-2	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		4,992,900	5,000,000		2Z
00507U-AS-0	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		6,975,150	7,000,000		2FE
00507U-AT-8	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		4,978,500	5,000,000		2Z
00507U-AU-5	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		5,968,620	6,000,000		2FE
00507V-AE-9	ACTIVISION BLIZZARD INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,080,000	1,000,000	19,226	3FE
00101J-AF-3	ADT CORP		01/29/2015	JPMORGAN CHASE & CO.		456,250	500,000	875	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		01/30/2015	EXCHANGE		128,710	128,710		4FE
007643-AB-5	AERCAP AVIATION SOLUTION	F	02/03/2015	CITIGROUP GLOBAL MARKETS		533,750	500,000	5,844	3FE
00130H-BT-1	AES CORPORATION (THE)		02/03/2015	CREDIT SUISSE		977,500	1,000,000	10,969	3FE
00817Y-AQ-1	AETNA INC		03/26/2015	JPMORGAN CHASE & CO.		4,160,360	4,000,000	54,833	2FE
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		992,390	1,000,000		2Z
008916-AP-3	AGRIUM INC	A	02/25/2015	RBC DOMINION SECURITIES		998,550	1,000,000		2FE
008916-AQ-1	AGRIUM INC	A	02/25/2015	BANK OF AMERICA/MERRILL LYNCH		2,477,750	2,500,000		2FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRU	A	03/11/2015	MORGAN STANLEY		1,000,000	1,000,000		2AM
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH TRU	A	03/11/2015	MORGAN STANLEY		5,000,000	5,000,000		3AM
00928Q-AN-1	AIRCASTLE LTD	E	01/29/2015	Various		2,143,125	2,125,000	1,375	3FE
02005N-AW-0	ALLY FINANCIAL INC		02/02/2015	BARCLAYS		995,000	1,000,000	8,125	3FE
02154C-AD-5	ALTICE FINANCING SA	F	01/30/2015	GOLDMAN, SACHS & CO.		500,000	500,000		1Z
02154E-AD-1	ALTICE FINCO SA	F	01/30/2015	GOLDMAN, SACHS & CO.		250,000	250,000		1Z
02154V-AB-7	ALTICE SA	F	01/30/2015	JPMORGAN CHASE & CO.		200,000	200,000		1Z
023770-AB-6	AMERICAN AIRLINES INC		03/02/2015	CREDIT SUISSE		1,000,000	1,000,000		1Z
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		01/12/2015	U.S. BANCORP		3,986,760	4,000,000		2FE
03077J-AB-6	AMERIGAS FINANCE LLC/COR		01/30/2015	KEYCORP		525,000	500,000	7,194	3FE
03073E-AM-7	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		4,973,250	5,000,000		1FE
03073E-AN-5	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		2,495,325	2,500,000		1FE

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035287-AE-1	ANIXTER INC		03/27/2015	BANK OF AMERICA/MERRILL LYNCH		2,060,000	2,000,000		3FE
03674X-AC-0	ANTERO RESOURCES CORP		03/03/2015	EXCHANGE		6,272,024	6,250,000	81,858	3FE
03674X-AD-8	ANTERO RESOURCES CORP		03/04/2015	JPMORGAN CHASE & CO.		3,126,250	3,125,000		3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		249,375	250,000	3,546	3FE
037833-BA-7	APPLE INC		02/03/2015	GOLDMAN, SACHS & CO.		14,802,250	15,000,000		1FE
00213M-AD-6	APX GROUP INC		01/29/2015	EXCHANGE		1,017,765	1,000,000	14,097	5FE
03938L-AP-9	ARCELORMITTAL	F	01/21/2015	MORGAN STANLEY		2,062,500	2,000,000	41,458	3FE
03938L-AQ-7	ARCELORMITTAL	F	01/06/2015	STERNE AGEE CLEARING INC.		2,317,500	2,250,000	55,344	3FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/02/2015	Various		5,817,611	7,245,535		4FE
04021L-AA-8	ARGOS MERGER SUB INC		02/18/2015	Various		4,365,155	4,308,000		4FE
042735-BD-1	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,962,050	5,000,000		2FE
042735-BE-9	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,951,550	5,000,000		2FE
044209-AM-6	ASHLAND INC		02/20/2015	CITIGROUP GLOBAL MARKETS		2,407,500	2,250,000	42,969	3FE
047870-NE-6	ATLANTA GA WTR & WASTE WTR REV		02/26/2015	LOOP CAPITAL MARKETS		1,707,015	1,500,000		1Z
02587A-AE-4	AXCMT_12-4 ABS		03/24/2015	NOMURA SECURITIES INTERNATIONAL INC		12,733,481	12,730,000	1,612	1FE
02587A-AG-9	AXCMT_13-1 ABS		02/17/2015	BNP CAPITAL MARKETS		6,020,625	6,000,000	297	1FE
05463D-AA-8	AXIALL CORP		02/23/2015	OPPENHEIMER & CO., INC.		607,875	600,000	8,206	3FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		03/01/2015	SCHEDULED PAY UP					1FM
058498-AS-5	BALL CORP		01/06/2015	JEFFERIES & COMPANY, INC.		1,932,500	2,000,000	12,000	3FE
06050T-LY-6	BANK OF AMERICA NA		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		4,993,150	5,000,000		1FE
06742L-AA-1	BCLDRY_14-1 ABS		02/17/2015	BARCLAYS		6,001,406	6,000,000	263	1FE
05538B-AH-8	BE AEROSPACE TERM LOAN B		01/06/2015	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000		3FE
075887-BB-4	BECTON DICKINSON & CO		03/25/2015	Various		19,549,080	19,322,000	133,375	2FE
05578M-AA-0	BMC SOFTWARE FINANCE INC		01/30/2015	CITIGROUP GLOBAL MARKETS		219,105	250,000	1,072	5FE
097023-BJ-3	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		4,879,450	5,000,000		1Z
097023-BK-0	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		2,426,300	2,500,000		1FE
097023-BL-8	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		1,925,720	2,000,000		1FE
097751-BJ-9	BOMBARDIER INC	A	03/26/2015	JANNEY MONTGOMERY SCOTT LLC		948,750	1,000,000	27,667	4FE
097751-BK-6	BOMBARDIER INC	A	02/27/2015	JPMORGAN CHASE & CO.		725,000	725,000		4FE
097751-BM-2	BOMBARDIER INC	A	02/27/2015	JPMORGAN CHASE & CO.		3,225,000	3,225,000		4FE
099724-AH-9	BORGWARNER INC		03/09/2015	DEUTSCHE BANK AG		2,492,125	2,500,000		2FE
099724-AJ-5	BORGWARNER INC		03/09/2015	BANK OF AMERICA/MERRILL LYNCH		3,492,930	3,500,000		2FE
05565Q-CX-4	BP CAPITAL MARKETS PLC	F	02/10/2015	RBS SECURITIES INC		20,000,000	20,000,000		1FE
07387B-EG-4	BSCMS_05-PW10 CMBS		02/01/2015	SCHEDULED PAY UP					1FM
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		02/18/2015	Various		1,542,500	1,500,000	21,575	3FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/04/2015	JPMORGAN CHASE & CO.		996,730	1,000,000		2FE
12429T-AC-8	BWAY HOLDING CO		02/03/2015	CITIGROUP GLOBAL MARKETS		252,500	250,000	10,899	5FE
131347-CF-1	CALPINE CORP		01/05/2015	STERNE AGEE CLEARING INC.		678,375	670,000	17,764	4FE
131347-CJ-3	CALPINE CORP		02/11/2015	Various		3,610,385	3,615,385	2,139	4FE
14313W-AC-6	CARMX_15-1 ABS		02/19/2015	BANK OF AMERICA/MERRILL LYNCH		18,995,356	19,000,000		1FE
147446-AR-9	CASE NEW HOLLAND INC		02/04/2015	MORGAN STANLEY		1,110,000	1,000,000	14,875	3FE
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		02/27/2015	CITIGROUP GLOBAL MARKETS		10,399,300	10,000,000	83,958	1FE
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		02/26/2015	BARCLAYS		1,995,640	2,000,000		1FE
17119Y-AD-9	CCART_14-BA_A4 ABS		03/24/2015	BARCLAYS		35,299,609	35,000,000	20,533	1FE
17305E-EF-8	CCCIT_08-A2-A2 ABS		03/24/2015	TD SECURITIES		15,380,859	15,000,000	2,205	1FE
17305E-FK-6	CCCIT_13-A10 ABS		02/05/2015	TD SECURITIES		11,400,233	11,390,000	693	1FE
17305E-FE-0	CCCIT_13-A6 ABS		03/24/2015	NOMURA SECURITIES INTERNATIONAL INC		11,218,352	11,137,000	8,167	1FE
17305E-FF-7	CCCIT_13-A7 ABS		02/05/2015	WELLS FARGO		15,049,219	15,000,000		1FE
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,007,500	1,000,000	18,813	3FE
14987E-AB-3	CCOH SAFARI LLC		01/28/2015	BANK OF AMERICA/MERRILL LYNCH		508,750	500,000	4,872	4FE
12513G-BA-6	CDW LLC		03/06/2015	Various		1,552,250	1,500,000	20,167	4FE
12513G-AZ-2	CDW LLC / CDW FINANCE CORP		01/06/2015	MORGAN STANLEY		3,105,000	3,000,000	77,000	4FE
12513G-BB-4	CDW LLC / CDW FINANCE CORP		03/04/2015	Various		6,905,000	6,875,000	2,639	4FE
15089Q-AD-6	CELANESE US HOLDINGS LLC		02/09/2015	Various		10,092,500	10,000,000	185,514	3FE
15135B-AD-3	CENTENE CORP		01/13/2015	CITIGROUP GLOBAL MARKETS		760,313	750,000	6,036	3FE
156700-AR-7	CENTURYLINK INC		01/29/2015	Various		1,628,750	1,500,000	11,825	3FE
156700-AS-5	CENTURYLINK INC		03/06/2015	Various		4,781,250	4,500,000	122,767	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		01/30/2015	BARCLAYS		1,719,375	1,750,000	12,207	4FE
161571-GH-1	CHAIT_13-9 ABS		03/24/2015	BARCLAYS		17,805,469	17,750,000	3,224	1FE
161571-GC-2	CHAIT_2013-A8 ABS		02/17/2015	MORGAN STANLEY		6,998,906	7,000,000	982	1FE
161571-BT-0	CHASE ISSUANCE TRUST ABS		03/24/2015	TD SECURITIES		18,347,383	17,000,000	27,167	1FE
165167-CL-9	CHESAPEAKE ENERGY CORP		02/27/2015	Various		5,809,375	5,500,000	136,962	3FE

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165167-CN-5	CHESAPEAKE ENERGY CORP		02/02/2015	STERNE AGEE CLEARING INC.		497,500	500,000	7,448	3FE
166764-AR-1	CHEVRON CORP		02/24/2015	WELLS FARGO		10,000,000	10,000,000		1FE
166764-AT-7	CHEVRON CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		03/13/2015	EXCHANGE		1,544,440	1,560,368		3FE
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		01/29/2015	Various		5,783,750	5,500,000	151,059	4FE
125509-BU-2	CIGNA CORPORATION		03/11/2015	JPMORGAN CHASE & CO.		999,380	1,000,000		2FE
125581-GP-7	CIT GROUP INC		02/03/2015	BARCLAYS		1,017,500	1,000,000	20,188	3FE
125581-GR-3	CIT GROUP INC		01/05/2015	Various		1,275,000	1,250,000	27,257	3FE
185669-AC-2	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE		750,000	750,000		3FE
185669-AD-0	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE		1,100,000	1,100,000		3FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		02/03/2015	IMPERIAL CAPITAL, LLC		428,750	500,000	1,735	5FE
18683K-AG-6	CLIFFS NATURAL RESOURCES INC		03/30/2015	EXCHANGE		2,899,947	3,848,000		4FE
18683K-AH-4	CLIFFS NATURAL RESOURCES INC		03/25/2015	BANK OF AMERICA/MERRILL LYNCH		11,049,296	11,850,000		3FE
189754-AA-2	COACH INC		02/23/2015	JPMORGAN CHASE & CO.		4,972,250	5,000,000		1Z
19238V-AG-0	COGECO CABLE INC	G	02/04/2015	BANK OF AMERICA/MERRILL LYNCH		380,625	375,000	4,977	3FE
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		3,375,000	3,375,000		4FE
991525-9A-6	COLOUROZ INVEST 1 GMBH TERM LOAN C	E	03/02/2015	DEUTSCHE BANK SECURITIES		140,091	141,506		4FE
991526-9A-4	COLOUROZ INVEST 2 TERM LOAN B-2		03/10/2015	DEUTSCHE BANK SECURITIES		822,934	855,994		4FE
14041N-EP-2	COMET_2014-A2 ABS		03/24/2015	CREDIT SUISSE		39,179,766	39,000,000	16,380	1FE
201723-AK-9	COMMERCIAL METALS CO		02/02/2015	MORGAN STANLEY		1,906,200	2,000,000	20,448	3FE
205768-AK-0	COMSTOCK RESOURCES INC		03/10/2015	Various		7,487,725	7,500,000		4FE
22160K-AH-8	COSTCO WHOLESALE CORP		02/20/2015	Various		9,932,850	10,000,000	2,500	1FE
225310-AJ-0	CREDIT ACCEPTANCE CORP		03/25/2015	WELLS FARGO		248,165	250,000		4FE
225313-AF-2	CREDIT AGRICOLE SA	F	03/09/2015	CREDIT AGRICOLE		9,945,600	10,000,000		1Z
225433-AA-9	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE		2,992,800	3,000,000		2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE		4,997,450	5,000,000		1FE
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/09/2015	Various		4,902,613	4,869,000		4FE
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		02/02/2015	WELLS FARGO		508,750	500,000	7,448	3FE
228227-BD-5	CROWN CASTLE INTL CORP		01/06/2015	JPMORGAN CHASE & CO.		2,553,125	2,500,000	63,146	3FE
126307-AF-4	CSC HOLDINGS LLC		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		841,875	750,000	11,109	3FE
126307-AG-2	CSC HOLDINGS LLC		02/23/2015	Various		6,367,606	6,215,000	75,290	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2015	SCHEDULED PAY UP					1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		01/01/2015	SCHEDULED PAY UP					1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2015	SCHEDULED PAY UP					1FM
23331A-BK-4	D.R. HORTON INC		02/04/2015	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000		3FE
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	02/23/2015	JPMORGAN CHASE & CO.		4,988,500	5,000,000		1FE
235825-AD-8	DANA HOLDING CORP		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,166,475	3,965,000	94,019	3FE
235825-AE-6	DANA HOLDING CORP		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		333,938	325,000	3,823	4FE
237266-AG-6	DARLING INGREDIENTS INC		01/29/2015	Various		5,336,150	5,385,000	31,533	4FE
254683-BM-6	DCENT_15-A1 ABS		02/19/2015	BANK OF AMERICA/MERRILL LYNCH		16,000,000	16,000,000		1FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/26/2015	Various		2,614,390	2,750,000	30,225	3FE
242370-AD-6	DEAN FOODS CO		02/20/2015	MORGAN STANLEY		600,000	600,000		3FE
25152R-YD-9	DEUTSCHE BANK AG	F	02/10/2015	DEUTSCHE BANK AG		9,988,100	10,000,000		1FE
25470X-AW-5	DISH DBS CORP		02/05/2015	EXCHANGE		5,640,000	5,640,000	69,031	3FE
25674D-AC-7	DOLLAR TREE INC. INITIAL TLB		03/11/2015	J. P. MORGAN SECURITIES, INC.		1,990,000	2,000,000		3FE
26138E-AP-4	DR PEPPER SNAPPLE GROUP		02/20/2015	JPMORGAN CHASE & CO.		2,091,100	2,000,000	17,778	2FE
262049-AA-7	DRILL RIGS HLDS INC	E	02/03/2015	DEUTSCHE BANK AG		198,750	250,000	5,642	4FE
06742L-AC-7	DROCK_14-2 ABS		02/05/2015	TD SECURITIES		14,990,625	15,000,000	5,487	1FE
26441C-AN-5	DUKE ENERGY CORP		02/23/2015	JPMORGAN CHASE & CO.		3,727,885	3,500,000	47,760	2FE
26818A-AB-0	DYNEGY FINANCE I INC		02/02/2015	Various		1,526,250	1,500,000	24,583	4FE
278642-AL-7	EBAY INC.		02/27/2015	CITIGROUP GLOBAL MARKETS		4,897,800	5,000,000	15,813	1FE
532457-BH-0	ELI LILLY AND CO		02/24/2015	GOLDMAN, SACHS & CO.		4,990,350	5,000,000		1Z
532457-BJ-6	ELI LILLY AND CO		02/24/2015	DEUTSCHE BANK AG		4,975,750	5,000,000		1Z
26867L-AA-8	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2FE
26867L-AC-4	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		4,999,150	5,000,000		2FE
26867L-AE-0	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		4,999,750	5,000,000		2FE
26867L-AG-5	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		4,991,200	5,000,000		2FE
26867L-AL-4	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		993,830	1,000,000		2FE
29271L-AA-2	ENDO FINANCE CO		03/06/2015	BANK OF AMERICA/MERRILL LYNCH		1,050,000	1,000,000	8,944	4FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		03/06/2015	Various		5,128,750	5,100,000	25,919	4FE
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		02/02/2015	Various		7,021,850	6,935,000	4,000	4FE
29265W-AA-6	ENEL SPA	F	03/04/2015	OPPENHEIMER & CO., INC.		3,697,500	3,000,000	120,313	3FE

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29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		02/12/2015	Various		3,019,571	2,500,000		6Z
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		4,995,900	5,000,000		2FE
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		2,994,300	3,000,000		2FE
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		2,993,160	3,000,000		2FE
29276K-AV-3	ENERGY XXI GULF COAST INC		03/05/2015	CREDIT SUISSE		211,889	220,000		1Z
29358Q-AA-7	ENSCO PLC	E	02/05/2015	GOLDMAN, SACHS & CO.		1,008,290	1,000,000	18,931	2FE
29358Q-AC-3	ENSCO PLC	E	02/05/2015	MORGAN STANLEY		983,140	1,000,000	16,375	2FE
29358Q-AD-1	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG		953,350	1,000,000	26,035	2FE
29358Q-AE-9	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG		1,992,440	2,000,000		2FE
29444U-AM-8	EQUINIX INC		03/10/2015	Various		4,394,348	4,244,000	93,656	4FE
26884T-AN-2	ERAC USA FINANCE LLC		02/10/2015	RBC DOMINION SECURITIES		2,471,200	2,500,000		2FE
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		02/20/2015	BANK OF AMERICA/MERRILL LYNCH		2,034,840	2,000,000	13,611	2FE
30231G-AF-9	EXXON MOBIL CORP		03/23/2015	Various		20,503,150	20,500,000	753	1FE
30231G-AN-2	EXXON MOBIL CORP		03/03/2015	JPMORGAN CHASE & CO.		7,500,000	7,500,000		1Z
30706V-AA-3	FAMILY TREE ESCROW LLC		02/09/2015	JPMORGAN CHASE & CO.		1,515,000	1,500,000		4FE
30706V-AC-9	FAMILY TREE ESCROW LLC		02/06/2015	JPMORGAN CHASE & CO.		125,000	125,000		4FE
31428X-BB-1	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS		4,971,600	5,000,000		2Z
31428X-BC-9	FEDEX CORP		02/27/2015	JPMORGAN CHASE & CO.		10,138,200	10,000,000	48,889	2FE
31428X-BD-7	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS		7,450,950	7,500,000		2FE
315292-AM-4	FERRELLGAS LP		02/13/2015	CREDIT SUISSE		741,275	745,000	14,528	4FE
315786-AA-1	FIDELITY & GUARANTY LIFE		02/02/2015	JEFFERIES & COMPANY, INC.		533,750	500,000	10,979	3FE
319963-BB-9	FIRST DATA CORP		02/04/2015	GOLDMAN, SACHS & CO.		892,500	750,000	6,313	5FE
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	02/20/2015	CITIGROUP GLOBAL MARKETS		912,500	1,000,000	20,139	4FE
30251G-AH-0	FMG RESOURCES AUG 2006	F	02/03/2015	OPPENHEIMER & CO., INC.		228,125	250,000	5,443	3FE
302941-AJ-8	FTI CONSULTING INC		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		789,375	750,000	18,000	3FE
364725-BD-2	GANNETT CO INC		01/29/2015	JEFFERIES & COMPANY, INC.		520,000	500,000	7,688	3FE
36740P-AA-1	GATES GLOBAL LLC		01/29/2015	JEFFERIES & COMPANY, INC.		472,500	500,000	1,500	5FE
36155W-AJ-5	GCI INC		03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.		123,881	125,000		1Z
36159J-CK-5	GEMNT_11-2 ABS		02/05/2015	WELLS FARGO		15,023,438	15,000,000	7,004	1FE
36159J-CY-5	GEMNT_12-3 ABS		02/17/2015	JPMORGAN CHASE & CO.		33,529,570	33,500,000	9,213	1FE
37045V-AD-2	GENERAL MOTORS CO		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,040,000	1,000,000	12,347	3FE
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		01/07/2015	CITIGROUP GLOBAL MARKETS		3,233,035	3,250,000		3FE
38012T-AC-6	GMACM_06-HE3 RMBS		02/01/2015	SCHEDULED PAY UP					1FM
38148L-AA-4	GOLDMAN SACHS GROUP INC		03/25/2015	GOLDMAN, SACHS & CO.		2,006,440	2,000,000	9,678	1FE
398905-AH-2	GROUP 1 AUTOMOTIVE INC		01/30/2015	JPMORGAN CHASE & CO.		496,250	500,000	4,375	4FE
36245E-AG-3	GSAMP_06-HE7 RMBS		03/25/2015	SCHEDULED PAY UP					1FM
423074-AR-4	H.J. HEINZ CO		02/03/2015	WELLS FARGO		1,010,000	1,000,000	13,104	3FE
423074-AS-2	H.J. HEINZ CO		01/27/2015	WELLS FARGO		8,509,375	8,500,000		3FE
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/23/2015	CITIGROUP GLOBAL MARKETS		2,494,225	2,500,000		1FE
43814E-AD-7	HAROT_13-2 ABS		03/24/2015	BARCLAYS		9,981,641	10,000,000	2,017	1FE
40412C-AC-5	HCA HOLDINGS INC		01/14/2015	JPMORGAN CHASE & CO.		1,077,500	1,000,000	26,910	4FE
404119-BN-8	HCA INC		03/10/2015	JEFFERIES & COMPANY, INC.		2,115,000	2,000,000	49,444	3FE
404119-BR-9	HCA INC		03/06/2015	Various		8,328,750	8,075,000	31,951	4FE
404121-AF-2	HCA INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,027,500	2,000,000	17,681	3FE
40414L-AM-1	HCP INC		01/13/2015	CITIGROUP GLOBAL MARKETS		4,959,250	5,000,000		2FE
421924-BK-6	HEALTHSOUTH CORP		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		2,859,238	2,790,000	39,634	3FE
421924-BN-0	HEALTHSOUTH CORP		03/09/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,762,500	2,750,000		3FE
423457-AA-8	HELMERICH & PAYNE INTERNATIONAL DR		03/12/2015	GOLDMAN, SACHS & CO.		3,977,000	4,000,000		1Z
428236-BU-6	HEWLETT-PACKARD CO		03/25/2015	WELLS FARGO		8,641,030	8,351,000	84,971	2FE
43739E-BS-5	HMBT_05-4 RMBS		01/26/2015	SCHEDULED PAY UP					1FM
437076-BC-5	HOME DEPOT INC		02/20/2015	JPMORGAN CHASE & CO.		3,790,465	3,500,000	3,646	1FE
40428H-PR-7	HSBC USA INC	R	02/26/2015	HSBC SECURITIES, INC.		2,997,060	3,000,000		1FE
44891A-AB-3	HYUNDAI CAPITAL AMERICA	R	03/16/2015	BARCLAYS		3,980,280	4,000,000		2FE
451102-BA-4	ICAHN ENTERPRISES LP		01/30/2015	JEFFERIES & COMPANY, INC.		502,500	500,000	6,757	3FE
451102-BF-3	ICAHN ENTERPRISES LP		01/20/2015	CITIGROUP GLOBAL MARKETS		1,267,188	1,250,000	35,087	3FE
45672N-AD-3	INFOR (US) INC		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		4FE
44987C-AC-2	ING BANK NV	F	03/10/2015	DEUTSCHE BANK AG		1,996,260	2,000,000		1FE
45763P-AE-6	INMARSAT FINANCE PLC	F	01/29/2015	Various		4,829,525	4,845,000	36,601	3FE
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	02/04/2015	BARCLAYS		3,962,500	4,000,000	4,049	4FE
46284P-AP-9	IRON MOUNTAIN INC		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		3,056,250	3,000,000	78,583	4FE
46284P-AQ-7	IRON MOUNTAIN INC		02/10/2015	Various		3,943,625	3,750,000	110,417	3FE
832696-AC-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,992,500	5,000,000		2FE

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

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832696-AE-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,978,600	5,000,000		2Z
832696-AG-3	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		3,484,495	3,500,000		2Z
832696-AL-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		996,270	1,000,000		1Z
832696-AN-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		983,100	1,000,000		1Z
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		03/01/2015	SCHEDULED PAY UP					1FM
46625H-KA-7	JPMORGAN CHASE & CO		01/15/2015	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1FE
46625H-KC-3	JPMORGAN CHASE & CO		01/15/2015	JPMORGAN CHASE & CO.		4,988,900	5,000,000		1FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN TL		02/10/2015	BARCLAYS BANK		10,670,000	11,000,000		4FE
48666K-AV-1	KB HOME		02/11/2015	CREDIT SUISSE		150,000	150,000		1Z
487836-BL-1	KELLOGG CO		02/27/2015	JPMORGAN CHASE & CO.		13,303,935	13,500,000	48,813	2FE
494368-BP-7	KIMBERLY-CLARK CORP		02/24/2015	DEUTSCHE BANK AG		999,380	1,000,000		1FE
494368-BQ-5	KIMBERLY-CLARK CORP		02/27/2015	Various		10,501,160	10,500,000	5,153	1FE
49456B-AE-1	KINDER MORGAN INC		02/05/2015	WELLS FARGO		2,025,500	2,000,000	12,539	2FE
494580-AD-5	KINDRED HEALTHCARE INC		02/18/2015	STERNE AGEE CLEARING INC.		786,000	800,000	18,133	4FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		4,961,800	5,000,000		2FE
513075-BH-3	LAMAR MEDIA CORP.		01/20/2015	CITIGROUP GLOBAL MARKETS		1,037,500	1,000,000	1,194	3FE
516806-AE-6	LAREDO PETROLEUM INC		03/04/2015	BANK OF AMERICA/MERRILL LYNCH		125,000	125,000		1Z
521865-AV-7	LEAR CORP		01/26/2015	Various		3,553,500	3,450,000	67,967	3FE
521865-AX-3	LEAR CORP		02/18/2015	Various		2,415,938	2,375,000	30,935	3FE
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		03/19/2015	Various		2,227,249	15,100,000		6Z
526057-BU-7	LENNAR CORP		02/11/2015	JPMORGAN CHASE & CO.		250,625	250,000	2,563	3FE
539830-BE-8	LOCKHEED MARTIN CORP		02/12/2015	JPMORGAN CHASE & CO.		4,985,700	5,000,000		1FE
544435-4M-9	LOS ANGELES CALIF DEPT ARPTS A		02/06/2015	MORGAN STANLEY		1,721,100	1,500,000		1FE
550372-AA-4	LUNDIN MINING CORP	A	02/03/2015	BANK OF AMERICA/MERRILL LYNCH		248,750	250,000	5,156	4FE
55181X-AA-0	LYNX II CORP	R	02/04/2015	BANK OF AMERICA/MERRILL LYNCH		3,745,000	3,500,000	70,656	4FE
570506-AP-0	MARKWEST ENERGY PART/FIN		01/21/2015	MORGAN STANLEY		3,105,000	3,000,000	21,354	3FE
570506-AR-6	MARKWEST ENERGY PART/FIN		01/30/2015	CITIGROUP GLOBAL MARKETS		746,250	750,000	1,781	3FE
570506-AS-4	MARKWEST ENERGY PARTNERS LP		02/26/2015	Various		7,320,313	7,250,000	82,807	3FE
574599-BJ-4	MASCO CORP		03/17/2015	CITIGROUP GLOBAL MARKETS		4,720,000	4,720,000		3FE
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		09/30/2014	SCHEDULED PAY UP		44,765	44,765		5
575385-AA-7	MASONITE INTERNATIONAL CORP	A	03/09/2015	BANK OF AMERICA/MERRILL LYNCH		75,000	75,000		1Z
581557-AZ-8	MCKESSON CORP		02/20/2015	BANK OF AMERICA/MERRILL LYNCH		3,966,480	4,000,000	21,000	2FE
581557-BE-4	MCKESSON CORP		03/26/2015	Various		9,793,741	9,297,000	76,843	2FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/23/2015	JEFFERIES & COMPANY, INC.		524,375	500,000	12,839	4FE
58445M-AP-7	MEDIACOM LLC/US		01/30/2015	BAIRD (ROBERT W.) & CO. INC.		404,063	375,000	12,763	4FE
552704-AA-6	MEG ENERGY CORP	A	02/12/2015	BANK MONTREAL / NESBITT BURNS		234,375	250,000	6,906	4FE
58933Y-AQ-8	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG		4,993,250	5,000,000		1FE
58933Y-AR-6	MERCK & CO INC		03/26/2015	Various		13,940,220	14,000,000	33,917	1FE
58933Y-AS-4	MERCK & CO INC		02/05/2015	JPMORGAN CHASE & CO.		4,999,050	5,000,000		1FE
59156R-BN-7	METLIFE INC		03/02/2015	BARCLAYS		995,010	1,000,000		1Z
59259Y-3Q-0	METROPOLITAN TRANSN AUTH N Y R		01/16/2015	JPMORGAN CHASE & CO.		5,861,850	5,000,000		1FE
552953-BY-6	MGM RESORTS INTERNATIONAL		02/02/2015	DEUTSCHE BANK AG		397,500	375,000	8,719	4FE
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		01/09/2015	RBC DOMINION SECURITIES		1,481,250	1,500,000		3FE
45567Y-AB-1	MH SUB I LLC (MICRO HLDGS) 1ST LIEN TL		03/31/2015	CREDIT SUISSE		162,745	162,745		4FE
594918-BC-7	MICROSOFT CORP		02/09/2015	BARCLAYS		4,942,500	5,000,000		1Z
594918-BD-5	MICROSOFT CORP		02/09/2015	BARCLAYS		994,470	1,000,000		1FE
594918-BE-3	MICROSOFT CORP		02/09/2015	BARCLAYS		984,100	1,000,000		1Z
61166W-AE-1	MONSANTO COMPANY		02/20/2015	JPMORGAN CHASE & CO.		2,712,938	2,250,000	3,438	1FE
61747Y-DY-8	MORGAN STANLEY		01/22/2015	MORGAN STANLEY		2,481,250	2,500,000		1FE
55336V-AA-8	MPLX LP		02/09/2015	Various		7,001,015	7,000,000		2FE
55354G-AA-8	MSCI INC		01/30/2015	Various		3,602,875	3,475,000	29,717	3FE
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2015	SCHEDULED PAY UP					1FM
64029B-AE-8	NELLSON NUTRACEUTICAL TLA1		02/23/2015	GECC CAPITAL MARKETS GROUP		5,156,250	5,208,333		4FE
64110L-AF-3	NETFLIX INC		02/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,787,500	1,750,000	43,964	4FE
64110L-AG-1	NETFLIX INC		03/03/2015	EXCHANGE		1,787,282	1,750,000	559	4FE
64110L-AH-9	NETFLIX INC		02/03/2015	MORGAN STANLEY		3,265,000	3,250,000	306	4FE
64110L-AK-2	NETFLIX INC		02/02/2015	MORGAN STANLEY		2,250,000	2,250,000		4FE
64952W-BY-8	NEW YORK LIFE GLOBAL FUNDING		02/04/2015	JPMORGAN CHASE & CO.		4,999,050	5,000,000		1FE
65336Y-AK-9	NEXSTAR BROADCASTING INC		01/21/2015	WELLS FARGO		375,000	375,000		4FE
65409Q-BB-7	NIELSEN FINANCE LLC		02/23/2015	Various		4,372,438	4,325,000	78,368	4FE
655044-AJ-4	NOBLE ENERGY INC		03/02/2015	BNP CAPITAL MARKETS		263,415	250,000	4,138	2FE
65504L-AL-1	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	CITIGROUP GLOBAL MARKETS		986,300	1,000,000		2FE

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65504L-AM-9	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	JPMORGAN CHASE & CO.		1,995,740	2,000,000		2FE
666807-BJ-0	NORTHROP GRUMMAN CORP		02/03/2015	Various		6,010,160	6,000,000		2FE
66977W-AN-9	NOVA CHEMICALS CORP	G	02/20/2015	OPPENHEIMER & CO., INC.		2,618,750	2,500,000	8,750	3FE
66977W-AP-4	NOVA CHEMICALS CORP	A	02/12/2015	CITIGROUP GLOBAL MARKETS		3,239,500	3,100,000	47,361	3FE
629377-BU-5	NRG ENERGY INC		01/29/2015	JPMORGAN CHASE & CO.		521,250	500,000	12,698	4FE
67054L-AB-3	NUMERICABLE GROUP SA	F	02/19/2015	Various		6,116,875	6,000,000	111,417	4FE
681904-AT-5	OMNICARE INC		01/08/2015	STERNE AGEE CLEARING INC.		2,090,000	2,000,000	14,444	3FE
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		03/19/2015	BARCLAYS		2,991,720	3,000,000		2FE
68233J-BA-1	ONCOR ELECTRIC DELIVERY COMPANY LL		03/19/2015	BARCLAYS		2,480,375	2,500,000		1Z
68268N-AN-3	ONEOK PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		2,999,460	3,000,000		2FE
68268N-AP-8	ONEOK PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		997,900	1,000,000		2FE
683715-AA-4	OPEN TEXT CORP	A	01/30/2015	Various		2,032,813	2,000,000	3,711	3FE
688239-AD-4	OSHKOSH CORP		02/27/2015	BANK OF AMERICA/MERRILL LYNCH		7,383,750	7,250,000	597	3FE
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		02/05/2015	Various		3,269,370	3,150,000	38,347	4FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		02/04/2015	EXCHANGE		9,064,460	8,955,000	110,538	4FE
991623-9B-7	PARIS PRESENTS INC. 2ND LIEN TL		02/06/2015	BNP PARIBAS SECURITIES CORP		5,145,000	5,250,000		4Z
704549-AQ-7	PEABODY ENERGY CORP		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		7,195,493	7,375,000		3FE
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		03/10/2015	CREDIT SUISSE		500,000	500,000		2FE
718549-AA-6	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		7,000,000	7,000,000		2FE
718549-AB-4	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		4,998,350	5,000,000		2FE
718549-AC-2	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		999,530	1,000,000		2FE
72147K-AC-2	PILGRIMS PRIDE CORP		03/04/2015	CREDIT SUISSE		130,000	130,000		4FE
72342B-AN-1	PINGREE GROVE ILL SPL SVC AREA		02/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		973,100	1,000,000		1Z
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		03/12/2015	EXCHANGE		1,523,334	1,500,000	10,833	4FE
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN	A	03/23/2015	BANK OF AMERICA/MERRILL LYNCH		995,200	1,000,000		1FE
73931D-AC-6	POWER PRODUCTS LLC TLB		03/24/2015	RBC DOMINION SECURITIES		2,475,000	2,500,000		4FE
74005P-BD-5	PRAXAIR INC		01/29/2015	WELLS FARGO		3,993,520	4,000,000	34,711	1FE
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II		03/31/2015	U.S. BANCORP		998,680	1,000,000		1Z
743263-AR-6	PROGRESS ENERGY INC		02/20/2015	CITIGROUP GLOBAL MARKETS		1,103,570	1,000,000	4,889	2FE
743315-AQ-6	PROGRESSIVE CORP		01/21/2015	GOLDMAN, SACHS & CO.		4,973,950	5,000,000		1Z
74339K-AA-0	PROJECT HOMESTAKE MERGER CORP		02/27/2015	CITIGROUP GLOBAL MARKETS		250,000	250,000		5FE
69363L-AA-7	PSPC ESCROW CORP		02/03/2015	Various		1,523,750	1,500,000	722	4FE
74819R-AP-1	QUEBECOR MEDIA INC	G	02/23/2015	BANK OF AMERICA/MERRILL LYNCH		2,085,000	2,000,000	22,681	4FE
74834L-AW-0	QUEST DIAGNOSTICS INC		03/05/2015	GOLDMAN, SACHS & CO.		2,492,200	2,500,000		2FE
74834L-AX-8	QUEST DIAGNOSTICS INC		03/05/2015	MORGAN STANLEY		4,997,800	5,000,000		2FE
76110W-PD-2	RASC 2002-KS4 RMBS		01/01/2015	SCHEDULED PAY UP					1FM
75886A-AF-5	REGENCY ENERGY PARTNERS LP		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,067,500	1,000,000	4,333	3FE
759470-AS-6	RELIANCE INDUSTRIES LIMITED	F	02/03/2015	HSBC SECURITIES, INC.		3,460,275	3,500,000		2FE
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		03/26/2015	GECC CAPITAL MARKETS GROUP		9,950,000	10,000,000		4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/02/2015	CITIGROUP GLOBAL MARKETS		513,750	500,000	8,785	4FE
762760-AC-0	RICE ENERGY INC		03/23/2015	WELLS FARGO		84,348	85,000		1Z
767754-CH-5	RITE AID CORP		03/19/2015	CITIGROUP GLOBAL MARKETS		250,000	250,000		4FE
74966N-AA-4	RJS POWER HOLDINGS LLC		01/23/2015	JPMORGAN CHASE & CO.		4,387,500	4,500,000	8,328	4FE
773903-AF-6	ROCKWELL AUTOMATION INC		02/11/2015	JPMORGAN CHASE & CO.		7,484,250	7,500,000		1FE
773903-AG-4	ROCKWELL AUTOMATION INC		02/11/2015	JPMORGAN CHASE & CO.		3,999,600	4,000,000		1FE
777779-AF-6	ROSETTA RESOURCES INC		02/02/2015	JPMORGAN CHASE & CO.		458,750	500,000	5,222	4FE
785592-AD-8	SABINE PASS LIQUEFACTION LLC		01/29/2015	CITIGROUP GLOBAL MARKETS		1,005,000	1,000,000	16,875	3FE
785592-AK-2	SABINE PASS LIQUEFACTION LLC		02/26/2015	JPMORGAN CHASE & CO.		6,000,000	6,000,000		3FE
79546V-AK-2	SALLY HOLDINGS LLC		02/04/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,289,313	1,225,000	18,341	3FE
78388J-AR-7	SBA COMMUNICATIONS CORP		02/03/2015	Various		4,145,000	4,250,000	6,669	4FE
78401F-AG-2	SBA TELECOMMUNICATIONS		01/06/2015	JPMORGAN CHASE & CO.		619,913	610,000	16,953	4FE
806261-AM-5	SCHAEFFLER FINANCE BV	F	03/27/2015	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		3FE
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC		01/29/2015	DEUTSCHE BANK AG		461,250	500,000	10,000	5FE
81211K-AW-0	SEALED AIR CORPORATION		01/26/2015	JPMORGAN CHASE & CO.		3,596,250	3,500,000	32,174	4FE
816851-AW-9	SEMPRA ENERGY		03/10/2015	DEUTSCHE BANK AG		2,497,900	2,500,000		2FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV	E	03/26/2015	JEFFERIES & COMPANY, INC.		2,528,125	2,500,000	1,736	3FE
817565-CB-8	SERVICE CORP INTERNATIONAL		02/11/2015	JEFFERIES & COMPANY, INC.		1,053,750	1,000,000	13,736	4FE
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		1,707,750	1,650,000	2,710	4FE
82088K-AC-2	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.		75,000	75,000		4FE
82088K-AD-0	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.		75,000	75,000		4FE
L3842D-AC-8	SIG COMBIBLOC INITIAL DOLLAR TL		03/31/2015	BARCLAYS BANK		1,990,000	2,000,000		4FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		03/01/2015	SCHEDULED PAY UP		39,172	39,172		5Z

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

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826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		02/02/2015	JPMORGAN CHASE & CO.		477,500	500,000	8,323	5FE
827048-AR-0	SILGAN HOLDINGS INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		3,605,000	3,500,000	83,951	3FE
82967N-AQ-1	SIRIUS XM RADIO INC		02/04/2015	Various		5,276,295	5,087,000	106,262	3FE
82967N-AU-2	SIRIUS XM RADIO INC		03/10/2015	Various		6,992,500	7,000,000	2,090	3FE
832248-AV-0	SMITHFIELD FOODS INC		01/30/2015	Various		1,061,800	1,000,000	28,708	3FE
837151-MQ-9	SOUTH CAROLINA ST PUB SVCS AUT		02/13/2015	BARCLAYS		1,503,054	1,375,000		1FE
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO		01/13/2015	CITIGROUP GLOBAL MARKETS		4,980,800	5,000,000		1Z
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		03/23/2015	UNION BANK OF SWITZERLAND		495,540	500,000		2Z
845467-AK-5	SOUTHWESTERN ENERGY CO		02/05/2015	SEAPORT GROUP		3,046,560	3,000,000	5,738	2FE
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		03/09/2015	JPMORGAN CHASE & CO.		3,485,370	3,500,000		2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/09/2015	JPMORGAN CHASE & CO.		2,480,850	2,500,000		2FE
847788-AS-5	SPEEDWAY MOTORSPORTS INC		01/22/2015	BANK OF AMERICA/MERRILL LYNCH		2,750,000	2,750,000		3FE
85207U-AH-8	SPRINT CORP		01/16/2015	CITIGROUP GLOBAL MARKETS		476,875	500,000	3,661	4FE
852061-AK-6	SPRINT NEXTEL CORP		02/02/2015	BANK OF AMERICA/MERRILL LYNCH		870,000	750,000	15,000	3FE
85375C-BD-2	STANDARD PACIFIC CORP		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,457,063	1,425,000	12,122	4FE
855244-AD-1	STARBUCKS CORP		03/26/2015	JPMORGAN CHASE & CO.		4,348,760	4,000,000	77,000	1FE
858119-AV-2	STEEL DYNAMICS INC		02/02/2015	CREDIT SUISSE		1,075,000	1,000,000	30,104	3FE
858119-BB-5	STEEL DYNAMICS INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		1,036,250	1,000,000	23,528	3FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		02/10/2015	WELLS FARGO		1,000,000	1,000,000		3FE
86680W-AB-1	SUN MERGER SUB INC		01/21/2015	Various		3,578,750	3,500,000	98,733	4FE
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE		03/12/2015	J. P. MORGAN SECURITIES, INC.		1,002,500	1,000,000		3FE
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		03/27/2015	BANK OF AMERICA/MERRILL LYNCH		3,300,000	3,300,000		3FE
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/15/2015	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		3FE
87612B-AK-8	TARGA RESOURCES PARTNERS		01/05/2015	BARCLAYS		2,030,000	2,000,000	55,604	3FE
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		01/12/2015	Various		3,609,375	3,750,000	31,023	3FE
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		02/02/2015	BANK OF AMERICA/MERRILL LYNCH		501,250	500,000	6,854	3FE
89236W-AC-2	TART_15-A ABS		02/24/2015	JPMORGAN CHASE & CO.		28,995,615	29,000,000		1FE
87233Q-AB-4	TC PIPELINES LP		03/10/2015	SUNTRUST INVESTMENT SERVICES, INC.		497,880	500,000		2FE
872267-AC-3	TCFAT_14-1 ABS		02/17/2015	CREDIT SUISSE		15,972,500	16,000,000	2,222	1FE
88033G-BU-3	TENET HEALTHCARE CORP		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,020,000	1,000,000	4,882	3FE
88033G-CA-6	TENET HEALTHCARE CORP		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		501,250	500,000	2,127	3FE
88037E-AJ-0	TENNECO INC		02/10/2015	BARCLAYS		3,564,308	3,419,000	34,712	3FE
88104L-AA-1	TERRAFORM POWER OPERATING LLC		01/23/2015	BARCLAYS		287,721	290,000		1Z
881609-AZ-4	TESORO CORP		02/03/2015	CREDIT SUISSE		514,375	500,000	9,332	3FE
881609-BA-8	TESORO CORP		02/05/2015	Various		5,550,000	5,500,000	98,158	3FE
920355-AH-7	THE VALSPAR CORP		02/03/2015	WELLS FARGO		1,152,851	1,131,000	1,555	2FE
920355-AJ-3	THE VALSPAR CORP		01/15/2015	WELLS FARGO		2,474,050	2,500,000		2FE
87264A-AL-9	T-MOBILE USA INC		02/23/2015	Various		2,103,650	2,000,000	51,344	3FE
89236T-CF-0	TOYOTA MOTOR CREDIT CORP	R	03/09/2015	CITIGROUP GLOBAL MARKETS		2,498,125	2,500,000		1FE
893830-AS-8	TRANSOCEAN INC	F	03/31/2015	Various		6,052,225	6,630,000	149,872	3FE
893830-AZ-2	TRANSOCEAN INC	F	02/04/2015	Various		965,725	1,170,000	10,960	3FE
893830-BD-0	TRANSOCEAN INC	F	02/11/2015	Various		5,214,000	5,785,000	48,045	3FE
10010Y-AA-0	TURK HAVA YOLLARI AO	F	03/19/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1Z
903914-AC-3	ULTRA PETROLEUM CORP	G	03/26/2015	Various		4,766,250	5,500,000	133,984	4FE
907818-DY-1	UNION PACIFIC CORP		02/27/2015	CITIGROUP GLOBAL MARKETS		7,336,770	7,000,000	30,965	1FE
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC		02/02/2015	GOLDMAN, SACHS & CO.		488,750	500,000	1,667	4FE
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		03/12/2015	WELLS FARGO		2,250,000	2,250,000		3FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		03/12/2015	WELLS FARGO		1,250,000	1,250,000		4FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	F	02/03/2015	JPMORGAN CHASE & CO.		1,060,000	1,000,000	17,694	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		02/03/2015	IMPERIAL CAPITAL, LLC		221,250	250,000	9,055	4FE
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		01/13/2015	WELLS FARGO		2,500,000	2,500,000		1Z
914906-AS-1	UNIVISION COMMUNICATIONS INC		02/10/2015	DEUTSCHE BANK AG		1,200,000	1,200,000		4Z
91733W-AC-6	US SHALE SOLUTIONS INC		02/25/2015	EXCHANGE		487,146	500,000	32,292	4FE
903293-BD-9	USG CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		50,000	50,000		3Z
91911X-AQ-7	VALEANT PHARMACEUTICALS		01/29/2015	JPMORGAN CHASE & CO.		530,000	500,000	15,750	4FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	G	02/05/2015	Various		3,571,250	3,500,000	4,583	4FE
91913Y-AT-7	VALERO ENERGY CORP		03/10/2015	CITIGROUP GLOBAL MARKETS		2,489,850	2,500,000		2FE
92867P-AC-7	VALET_13-2 ABS		03/24/2015	MORGAN STANLEY		15,282,070	15,300,000	2,083	1FE
92343E-AG-7	VERISIGN INC		03/24/2015	JPMORGAN CHASE & CO.		100,000	100,000		3FE
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		03/31/2015	EXCHANGE		280,800	280,800		5
92553P-AH-5	VIACOM INC		03/25/2015	CITIGROUP GLOBAL MARKETS		1,391,402	1,360,000	9,917	2FE
92660F-AG-9	VIDEOTRON LTD	A	01/30/2015	Various		3,596,250	3,500,000	17,767	3FE

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92658T-AQ-1	VIDEOTRON LTEE	A	01/29/2015	Various		4,627,500	4,500,000	8,750	3FE
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	01/29/2015	JPMORGAN CHASE & CO.		528,750	500,000	9,667	4FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	01/13/2015	OPPENHEIMER & CO., INC.		2,525,000	2,500,000		4FE
91829K-AA-1	VPI ESCROW CORP		01/07/2015	STERNE AGEE CLEARING INC.		3,120,000	3,000,000	46,219	4FE
91831A-AA-9	VRX ESCROW CORP	G	03/13/2015	DEUTSCHE BANK AG		125,000	125,000		4FE
91831A-AB-7	VRX ESCROW CORP	G	03/13/2015	DEUTSCHE BANK AG		1,125,000	1,125,000		4FE
91831A-AC-5	VRX ESCROW CORP	G	03/13/2015	DEUTSCHE BANK AG		125,000	125,000		4FE
92867V-AD-2	VWALT_15-A ABS		02/25/2015	BARCLAYS		20,498,850	20,500,000		1FE
931142-DP-5	WAL-MART STORES INC		02/27/2015	CITIGROUP GLOBAL MARKETS		14,633,615	13,771,000	166,629	1FE
94106L-BA-6	WASTE MANAGEMENT INC		02/27/2015	Various		20,022,900	20,000,000	6,944	2FE
947075-AD-9	WEATHERFORD INTL LTD	E	02/09/2015	SEAPORT GROUP		1,526,250	1,500,000	36,750	2FE
952355-AN-5	WEST CORP		03/06/2015	Various		2,932,500	3,000,000	22,247	4FE
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		01/08/2015	STERNE AGEE CLEARING INC.		294,750	300,000	1,021	4FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2015	SCHEDULED PAY UP					1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		02/01/2015	SCHEDULED PAY UP					1FM
966244-AA-3	WHITEWAVE FOODS CO		03/11/2015	Various		5,634,750	5,300,000	122,460	4FE
966387-AH-5	WHITING PETROLEUM CORP		02/04/2015	MORGAN STANLEY		490,000	500,000	11,500	3FE
97381W-AU-8	WINDSTREAM CORP		01/05/2015	STERNE AGEE CLEARING INC.		2,443,000	2,443,000	49,369	4FE
97381W-AZ-7	WINDSTREAM CORP		01/29/2015	JPMORGAN CHASE & CO.		466,250	500,000	177	4FE
98161J-AD-9	WOART_15-A ABS		02/25/2015	BARCLAYS		15,499,893	15,500,000		1FE
980236-AM-5	WOODSIDE FINANCE LTD	F	02/26/2015	CREDIT SUISSE		3,497,970	3,500,000		2FE
983130-AV-7	WYNN LAS VEGAS LLC		02/11/2015	DEUTSCHE BANK AG		10,500,000	10,500,000		3FE
98313R-AA-4	WYNN MACAU LTD	E	02/02/2015	JEFFERIES & COMPANY, INC.		486,500	500,000	8,021	3FE
984121-CK-7	XEROX CORP		02/26/2015	MIZUHO SECURITIES USA INC.		998,790	1,000,000		2FE
984121-CL-5	XEROX CORP		02/26/2015	MIZUHO SECURITIES USA INC.		4,971,400	5,000,000		2FE
98420E-AC-9	XLIT LTD	F	03/24/2015	MORGAN STANLEY		1,992,660	2,000,000		2FE
98420E-AD-7	XLIT LTD	F	03/24/2015	MORGAN STANLEY		991,150	1,000,000		1Z
983793-AB-6	XPO LOGISTICS INC		02/04/2015	MORGAN STANLEY		260,000	250,000	9,188	4Z
98954U-AA-1	ZIGGO BOND FINANCE BV	F	01/14/2015	CREDIT SUISSE		1,007,500	1,000,000		4FE
628530-AL-1	MYLAN INC		03/31/2015	Various		(11,625)			2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,618,189,065	1,622,775,312	6,192,867	XXX
060505-EN-0	BANK OF AMERICA CORP		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000		1AM
404280-AT-6	HSBC HOLDINGS PLC	F	03/23/2015	HSBC SECURITIES, INC.		2,000,000	2,000,000		6Z*
617474-AA-9	MORGAN STANLEY		03/12/2015	MORGAN STANLEY		5,000,000	5,000,000		1AM
853254-AT-7	STANDARD CHARTERED PLC	F	03/26/2015	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		6Z*
949746-RN-3	WELLS FARGO & CO		02/05/2015	Various		6,906,000	6,750,000	8,323	2AM
4899999. Subtotal - Bonds - Hybrid Securities						31,406,000	31,250,000	8,323	XXX
8399997. Total - Bonds - Part 3						1,859,176,032	1,854,635,312	6,998,738	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,859,176,032	1,854,635,312	6,998,738	XXX
D3207M-11-0	HENKEL VORZUG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,062.000	117,157	0.00		P2UZ
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	01/16/2015	Various	857.000	68,445	0.00		
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV	D	01/16/2015	Various	583.000	128,277	0.00		
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS	D	01/26/2015	FIG Partners LLC	22,500.000	1,614,267	0.00		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,928,146	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,928,146	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,928,146	XXX		XXX
88579Y-10-1	3M COMPANY		03/24/2015	Various	3,672.000	603,652			L
H0010V-10-1	ABB LTD-REG CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,106.000	159,878			U
002824-10-0	ABBOTT LABS		03/24/2015	Various	11,379.000	515,993			L
00287Y-10-9	ABBVIE INC		01/16/2015	CITIGROUP GLOBAL MARKETS	4,559.000	294,238			L
G1151C-10-1	ACCENTURE PLC		02/06/2015	Various	5,726.000	505,249			L
H0023R-10-5	ACE LIMITED		03/24/2015	Various	3,907.000	437,972			L
G0083B-10-8	ACTAVIS PLC	E	03/23/2015	Various	4,594.380	1,321,452			L
D0066B-18-5	ADIDAS SALOMON AG	D	01/16/2015	Various	1,580.000	102,963			U
00724F-10-1	ADOBE SYS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,661.000	119,144			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		02/04/2015	GOLDMAN, SACHS & CO.	3,340.000	524,364			L
N00927-29-8	AEGON	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,583.000	60,078			U
00817Y-10-8	AETNA INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	982.000	90,894			L

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001055-10-2	AFLAC INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,355.000	78,834			L
00846U-10-1	AGILENT TECHNOLOGIES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,607.000	61,468			L
S22135-38-8	AGRIUM INC COM	C	01/16/2015	CITIGROUP GLOBAL MARKETS	1,021.000	102,244			U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	37,600.000	216,474			U
009158-10-6	AIR PRODUCTS & CHEM		03/24/2015	Various	3,228.000	475,492			L
009363-10-2	AIRGAS INC		03/24/2015	Various	2,830.000	319,520			L
J00882-12-6	AJINOMOTO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,000.000	113,798			U
N01803-10-0	AKZO N.V.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,265.000	87,819			U
013817-10-1	ALCOA INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	5,311.000	81,152			L
015351-10-9	ALEXION PHARMACEUTICAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	599.000	108,084			L
01609W-10-2	ALIBABA GROUP HOLDING LTD	F	03/19/2015	Various	50,000.000	4,320,211			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,262.000	85,026			U
018490-10-2	ALLERGAN I NC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	917.000	200,511			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,118.000	183,172			U
02005N-10-0	ALLY FINANCIAL INC		01/12/2015	CITIGROUP GLOBAL MARKETS	16,667.000	382,144			L
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	03/10/2015	Various	3,707.000	143,476			U
023135-10-6	AMAZON COM INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,101.000	320,105			L
Q03080-10-0	AMCOR LTD ORD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,966.000	93,592			U
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/13/2015	MORGAN STANLEY	8,333.000	425,033			L
025537-10-1	AMERICAN ELEC PWR INC		02/04/2015	Various	6,920.000	434,997			L
025816-10-9	AMERICAN EXPRESS CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,445.000	210,368			L
026874-78-4	AMERICAN INTL GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	3,309.000	169,123			L
03027X-10-0	AMERICAN TOWER CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,558.000	151,780			L
03076C-10-6	AMERIPRISE FINL INC		02/06/2015	Various	4,027.000	528,205			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/24/2015	Various	9,999.000	972,541			L
031162-10-0	AMGEN INC		02/04/2015	CITIGROUP GLOBAL MARKETS	4,353.000	675,678			L
Q0344G-10-1	AMP LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	15,625.000	67,906			U
032095-10-1	AMPHENOL CORP.		03/24/2015	Various	7,647.000	432,061			L
032511-10-7	ANADARKO PETE CORP		03/24/2015	Various	5,596.000	459,460			L
032654-10-5	ANALOG DEVICES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,336.000	125,420			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,141.000	85,432			U
036752-10-3	ANTHEM INC		02/06/2015	Various	3,795.000	521,300			L
Q09504-13-7	ANZ NATIONAL BANK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,060.000	180,970			U
G0408V-10-2	AON PLC		03/24/2015	Various	4,426.000	427,259			L
K0514G-10-1	AP MOLLER MAERSK B	D	01/16/2015	Various	64.000	124,857			U
037411-10-5	APACHE CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,268.000	78,933			L
037833-10-0	APPLE INC.		03/24/2015	Various	34,652.000	3,943,335			L
038222-10-5	APPLIED MATERIALS INC		03/27/2015	Various	116,789.000	2,637,819			L
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,322.000	60,926			U
039483-10-2	ARCHER DANIELS MIDLAND CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,600.000	123,968			L
G0483X-12-2	ARM HOLDINGS PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,049.000	90,510			U
04247X-10-2	ARMSTRONG WORLD IND		03/03/2015	CITIGROUP GLOBAL MARKETS	3,300.000	185,005			L
N07059-20-2	ASML HOLDING N.V.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,252.000	127,697			U
W0817X-10-5	ASSA ABLOY B	D	03/10/2015	Various	2,548.000	138,149			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	03/10/2015	Various	9,740.000	195,432			U
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,845.000	86,249			U
J96216-12-2	ASTELLAS PHARMA INC	D	03/10/2015	Various	13,400.000	204,151			U
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,743.000	266,736			U
00206R-10-2	AT&T INC		03/24/2015	Various	22,452.000	762,754			L
W10020-11-8	ATLAS COPCO AB-A S HS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,811.000	103,459			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,676.000	141,739			L
053332-10-2	AUTOZONE INC		02/06/2015	Various	928.000	554,774			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	1,036.000	107,558			L
053484-10-1	AVALONBAY CMNTYS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	357.000	63,932			L
G0683Q-10-9	AVIVA ORD GBP0.25	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,824.000	82,860			U
F06106-10-2	AXA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,415.000	101,041			U
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	01/16/2015	CITIGROUP GLOBAL MARKETS	14,791.000	108,154			L
057224-10-7	BAKER HUGHES INC		02/06/2015	Various	4,973.000	296,830			L
058498-10-6	BALL CORP COM		02/04/2015	GOLDMAN, SACHS & CO.	3,557.000	235,896			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	02/02/2015	Various	47,793.980	333,497			U
060505-10-4	BANK AMER CORP COM		02/04/2015	Various	34,169.000	528,425			L
064058-10-0	BANK NEW YORK MELLON CORP		02/04/2015	Various	5,835.000	218,625			L

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064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	01/16/2015	Various	3,449.000	177,590			U
063671-10-1	BANK OF MONTREAL	C	01/16/2015	Various	2,234.000	141,599			U
06643P-10-4	BANKFINANCIAL CORP		03/04/2015	Various	18,833.000	216,886			L
G08036-12-4	BARCLAYS ORD GBP0.25	D	01/16/2015	CITIGROUP GLOBAL MARKETS	50,344.000	170,708			L
067383-10-9	BARD (C.R.) INC.		02/06/2015	CITIGROUP GLOBAL MARKETS	1,611.000	278,518			L
067901-95-9	BARRICK GOLD CORP COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	7,878.000	92,716			U
067901-10-8	BARRICK GOLD CORPORATION	A	02/03/2015	GOLDMAN, SACHS & CO.	156,495.000	1,999,115			L
D06216-31-7	BASF SE	D	01/16/2015	Various	3,242.000	269,641			U
071813-10-9	BAXTER INTL INC		03/24/2015	Various	5,782.000	407,696			L
D07112-11-9	BAYER AG ORD NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,649.000	376,752			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		01/16/2015	Various	1,171.000	125,686			U
054937-10-7	BB+T CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	5,174.000	187,726			L
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	01/16/2015	Various	22,347.560	195,244			U
05534B-76-0	BCE INC COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	1,637.000	77,803			U
075887-10-9	BECTON DICKINSON		01/16/2015	CITIGROUP GLOBAL MARKETS	879.000	123,394			L
075896-10-0	BED BATH & BEYOND INC		01/16/2015	Various	36,466.000	2,877,106			L
081437-10-5	BEMIS CO INC		03/24/2015	GOLDMAN, SACHS & CO.	7,940.000	369,188			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	2,804.000	418,385			L
086516-10-1	BEST BUY CO INC		02/04/2015	CITIGROUP GLOBAL MARKETS	5,595.000	202,850			L
G1245Z-10-8	BG GROUP ORD GBP0.10	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,071.000	129,762			U
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,801.000	195,215			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,725.000	141,079			U
09062X-10-3	BIOGEN INC		01/16/2015	CITIGROUP GLOBAL MARKETS	645.000	227,524			L
094235-10-8	BLOOMIN BRANDS INC		02/04/2015	GOLDMAN, SACHS & CO.	11,190.000	278,311			L
F1058Q-23-8	BNP PARIBAS S.A.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,029.000	160,164			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	20,000.000	68,174			U
097023-10-5	BOEING CO		02/06/2015	Various	4,417.000	619,927			L
101121-10-1	BOSTON PPTYS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,150.000	162,254			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	6,099.000	88,192			L
G12793-10-8	BP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	54,370.000	339,670			U
Q6634U-10-6	BRAMBLES	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,804.000	90,630			U
J04578-12-6	BRIDGESTONE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,300.000	127,309			U
109641-10-0	BRINKER INTERNATIONAL, INC.		02/04/2015	GOLDMAN, SACHS & CO.	4,476.000	267,413			L
110122-10-8	BRISTOL MYERS SQUIBB CO		01/16/2015	CITIGROUP GLOBAL MARKETS	4,671.000	291,050			L
G15540-11-8	BRITISH LAND COMPANY PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,272.000	124,201			U
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,407.000	89,137			U
111320-10-7	BROADCOM CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,143.000	89,406			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	03/10/2015	Various	3,938.000	204,905			U
115637-20-9	BROWN FORM AN CORP CLASS B		01/16/2015	CITIGROUP GLOBAL MARKETS	1,154.000	103,214			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	01/16/2015	CITIGROUP GLOBAL MARKETS	28,156.000	174,092			U
G16962-10-5	BUNGE LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	1,364.000	125,433			L
G1700D-10-5	BURBERRY GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,043.000	101,314			U
12673P-10-5	CA INC		02/04/2015	CITIGROUP GLOBAL MARKETS	11,092.000	348,525			L
127097-10-3	CABOT OIL + GAS CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,910.000	55,466			L
13342B-10-5	CAMERON INTERNATIONAL		03/23/2015	Various	7,876.000	357,250			L
134429-10-9	CAMPBELL SOUP CO		01/16/2015	CITIGROUP GLOBAL MARKETS	1,915.000	89,143			L
136069-10-1	CANADIAN IMP BANK COM NPV	C	01/16/2015	Various	1,738.000	132,057			U
13643E-10-5	CANADIAN OIL SANDS LTD	C	01/16/2015	CITIGROUP GLOBAL MARKETS	8,188.000	56,560			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	03/10/2015	Various	1,063.000	191,569			U
J05124-14-4	CANON	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,200.000	134,162			U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,241.000	84,837			U
14040H-10-5	CAPITAL ONE FINL CORP		03/24/2015	Various	6,675.000	511,199			L
14149Y-10-8	CARDINAL HEALTH INC		03/24/2015	Various	10,422.000	881,893			L
143658-30-0	CARNIVAL CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,858.000	84,465			L
F13923-11-9	CARREFOUR EUR2.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,559.000	80,558			U
148887-10-2	CATAMARAN CORPORATION		02/04/2015	GOLDMAN, SACHS & CO.	6,019.000	308,288			L
149123-10-1	CATERPILLAR INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,771.000	148,516			L
124857-20-2	CBS CORP C LASS B		02/06/2015	Various	7,330.000	413,876			L
12508E-10-1	CDK GLOBAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,451.000	61,073			L
136385-10-1	CDN NAT RES COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,905.000	115,826			U
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	03/10/2015	Various	3,440.000	229,212			U
151020-10-4	CELGENE CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	2,189.000	266,642			L

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15135U-10-9	CENOVUS ENERGY INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,868.000	79,609			U
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	900.000	142,234			U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	01/16/2015	CITIGROUP GLOBAL MARKETS	17,935.000	71,806			U
BAS0A8-VQ-7	CENTRUE FINANCIAL CORP		12/16/2014	Various	0.000				U
156700-10-6	CENTURYLINK INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,415.000	92,736			L
156782-10-4	CERNER CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,294.000	84,873			L
125269-10-0	CF INDUSTRIES HOLDINGS		02/06/2015	Various	1,684.000	500,931			L
808513-10-5	CHARLES SCHWAB		02/04/2015	CITIGROUP GLOBAL MARKETS	6,756.000	184,659			L
16411R-20-8	CHENIERE ENERGY INC		02/04/2015	Various	3,486.000	251,022			L
165167-10-7	CHESAPEAKE ENERGY CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,779.000	52,884			L
Y13213-10-6	CHEUNG KONG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,000.000	109,158			U
166764-10-0	CHEVRON CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	4,997.000	525,285			L
169656-10-5	CHIPOTLE MEXICAN GRILL		01/16/2015	CITIGROUP GLOBAL MARKETS	132.000	93,867			L
171232-10-1	CHUBB CORP		02/06/2015	Various	3,731.000	377,602			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,889.000	111,059			U
125509-10-9	CIGNA CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	960.000	103,574			L
17275R-10-2	CISCO SYS INC		02/06/2015	Various	26,129.000	713,972			L
125581-80-1	CIT GROUP INC		01/15/2015	Various	36,206.000	1,658,849			L
172967-42-4	CITIGROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	8,179.000	389,402			L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	03/26/2015	EXCHANGE	36,000.000	650,324			U
189054-10-9	CLOROX CO		01/16/2015	CITIGROUP GLOBAL MARKETS	1,430.000	155,984			L
Y16600-10-4	CLP HOLDINGS LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,000.000	96,711			U
125720-10-5	CME GROUP INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,091.000	92,779			L
125896-10-0	CMS ENERGY CORP		03/24/2015	Various	10,701.000	392,180			L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		01/16/2015	CITIGROUP GLOBAL MARKETS	2,385.000	102,841			L
191216-10-0	COCA COLA CO.		03/24/2015	Various	18,046.000	761,221			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		01/16/2015	CITIGROUP GLOBAL MARKETS	2,730.000	150,246			L
194162-10-3	COLGATE PALMOLIVE CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,730.000	188,834			L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		02/06/2015	CITIGROUP GLOBAL MARKETS	231,500.000	5,324,500			L
20030N-10-1	COMCAST CORP NEW CL A		01/16/2015	CITIGROUP GLOBAL MARKETS	6,443.000	365,769			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		01/16/2015	CITIGROUP GLOBAL MARKETS	613.000	34,536			L
200340-10-7	COMERICA INC		02/04/2015	CITIGROUP GLOBAL MARKETS	1,897.000	83,265			L
D172W1-27-9	COMMERZBANK AG	D	01/16/2015	Various	6,512.000	79,183			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,082.000	279,729			U
203668-10-8	COMMUNITY HEALTH SYSTEMS		02/04/2015	CITIGROUP GLOBAL MARKETS	5,567.000	262,524			L
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,043.000	167,357			U
SBLNN3-L4-1	COMPASS GROUP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,332.000	137,641			U
205363-10-4	COMPUTER S CIENCES CORP COM		02/06/2015	CITIGROUP GLOBAL MARKETS	5,260.000	331,481			L
205887-10-2	CONAGRA INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,355.000	85,322			L
20605P-10-1	CONCHO RESOURCES INC		02/04/2015	Various	2,181.000	237,832			L
20825C-10-4	CONOCOPHILLIPS		01/16/2015	CITIGROUP GLOBAL MARKETS	3,011.000	189,934			L
209115-10-4	CONSOLIDATED EDISON INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,650.000	114,015			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		01/16/2015	CITIGROUP GLOBAL MARKETS	991.000	110,596			L
D16212-14-0	CONTINENTAL AG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	450.000	97,631			L
212015-10-1	CONTINENTAL RESOURCES INC OK		02/04/2015	GOLDMAN, SACHS & CO.	2,799.000	125,045			L
219350-10-5	CORNING IN C COM		03/24/2015	Various	37,885.000	902,200			L
22160K-10-5	COSTCO WHS L CORP NEW COM		03/24/2015	Various	5,159.000	771,430			L
G2554F-11-3	COVIDIEN PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	1,394.000	145,046			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,612.000	56,897			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,450.000	119,756			U
22576C-10-1	CRESCENT POINT ENERGY	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,366.000	84,543			U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,924.000	112,265			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		01/16/2015	CITIGROUP GLOBAL MARKETS	1,363.000	112,625			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	03/10/2015	Various	2,257.000	156,430			L
126408-10-3	CSX CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	3,898.000	135,884			L
231021-10-6	CUMMINS IN C COM		01/16/2015	CITIGROUP GLOBAL MARKETS	714.000	100,574			L
126650-10-0	CVS HEALTH CORPORATION		02/06/2015	Various	10,352.000	1,039,324			L
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	03/10/2015	Various	1,700.000	110,566			U
D1668R-12-3	DAIMLERCHRYSLER	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,714.000	232,097			U
J11718-11-1	DAIWA SECURITIES	D	01/16/2015	CITIGROUP GLOBAL MARKETS	12,000.000	88,834			U
235851-10-2	DANAHER CO RP COM		03/24/2015	Various	9,958.000	841,616			L
K22272-11-4	DANSKE BANK	D	03/10/2015	Various	7,629.000	192,236			U

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237194-10-5	DARDEN RESTAURANTS INC		02/04/2015	CITIGROUP GLOBAL MARKETS	3,916.000	238,569			L
V27915-10-3	DBS GROUP HOLDINGS LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,000.000	74,620			U
244199-10-5	DEERE & CO.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,502.000	131,125			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,403.000	93,426			L
247361-70-2	DELTA AIR LINES, INC.		02/04/2015	MORGAN STANLEY	3,463.000	163,701			L
J12075-10-7	DENSO CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,600.000	116,617			U
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,577.000	158,412			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	01/16/2015	Various	1,259.000	92,102			U
D19225-10-7	DEUTSCHE POST AG COM STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,829.000	121,308			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,144.000	163,866			U
25179M-10-3	DEVON ENERGY CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,733.000	105,193			L
25490A-30-9	DIRECTV		01/16/2015	CITIGROUP GLOBAL MARKETS	1,619.000	138,505			L
254709-10-8	DISCOVER FINL SVCS		02/06/2015	Various	8,218.000	475,261			L
25470M-10-9	DISH NETWORK CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,047.000	75,227			L
254687-10-6	DISNEY WALT CO		01/16/2015	CITIGROUP GLOBAL MARKETS	4,300.000	409,274			L
R1812S-10-5	DNB ASA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,637.000	49,651			U
256677-10-5	DOLLAR GENERAL CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,405.000	95,020			L
25746U-10-9	DOMINION RES INC VA		01/16/2015	CITIGROUP GLOBAL MARKETS	1,828.000	142,145			L
260003-10-8	DOVER CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,131.000	78,684			L
260543-10-3	DOW CHEM CO		01/16/2015	CITIGROUP GLOBAL MARKETS	3,364.000	150,674			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/06/2015	Various	6,079.000	475,004			L
233331-10-7	DTE ENERGY CO		02/04/2015	Various	4,615.000	411,529			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		01/16/2015	CITIGROUP GLOBAL MARKETS	2,515.000	186,739			L
26441C-20-4	DUKE ENERGY HLDG CORP		02/04/2015	Various	5,353.000	464,396			L
269246-40-1	E TRADE FINANCIAL CORP		02/04/2015	GOLDMAN, SACHS & CO.	3,365.000	85,522			L
D24914-13-3	E.ON AG CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,109.000	92,082			U
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,018.000	107,645			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,100.000	160,727			U
G29183-10-3	EATON CORP PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	1,596.000	103,086			L
278642-10-3	EBAY INC		01/16/2015	CITIGROUP GLOBAL MARKETS	3,590.000	192,639			L
278865-10-0	ECOLAB INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,116.000	114,066			L
281020-10-7	EDISON INTL		01/16/2015	CITIGROUP GLOBAL MARKETS	1,678.000	114,104			L
532457-10-8	ELI LILLY & CO		03/24/2015	Various	7,944.000	565,194			L
268648-10-2	EMC CORP		02/06/2015	Various	15,662.000	428,986			L
291011-10-4	EMERSON ELEC CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,064.000	124,562			L
29250N-10-5	ENBRIDGE INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,094.000	146,147			U
292505-10-4	ENCANA CORP COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	4,687.000	63,931			U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	03/10/2015	Various	35,509.000	152,752			U
29273R-10-9	ENERGY TRANSFER PARTNERS		02/04/2015	GOLDMAN, SACHS & CO.	2,629.000	158,276			L
T3643A-14-5	ENI SPA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	8,637.000	143,693			U
29364G-10-3	ENTERGY CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,391.000	123,340			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/04/2015	CITIGROUP GLOBAL MARKETS	2,907.000	101,453			L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		02/04/2015	GOLDMAN, SACHS & CO.	7,869.000	274,277			L
26875P-10-1	EOG RESOUR CES INC COM		02/04/2015	Various	3,556.000	329,708			L
26884L-10-9	EQT CORPORATION		02/04/2015	Various	3,069.000	230,907			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		01/16/2015	CITIGROUP GLOBAL MARKETS	943.000	74,865			L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,734.000	116,782			L
F31668-10-0	ESSILOR INTERNAT EURO.35	D	01/16/2015	CITIGROUP GLOBAL MARKETS	899.000	100,923			U
518439-10-4	ESTEE LAUDER COS.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,101.000	81,716			L
30040W-10-8	EVERSOURCE ENERGY		02/23/2015	EXCHANGE	19,942.000	974,171			L
30161N-10-1	EXELON CORP COM		02/18/2015	Various	153,059.000	5,191,345			L
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,768.000	99,818			U
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		02/06/2015	Various	9,235.000	769,182			L
30231G-10-2	EXXON MOBIL CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	11,945.000	1,088,428			L
315616-10-2	F5 NETWORKS INC		02/06/2015	Various	2,582.000	285,972			L
30303M-10-2	FACEBOOK INC		01/16/2015	CITIGROUP GLOBAL MARKETS	5,722.000	430,180			L
J13440-10-2	FANUC LTD JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	800.000	129,457			U
J1346E-10-0	FAST RETAILING CO	D	03/10/2015	Various	300.000	107,988			U
31428X-10-6	FEDEX CORP		02/12/2015	Various	2,930.000	514,117			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,986.000	125,694			L
316394-10-5	FIDELITY SOUTHERN CORP.		01/09/2015	FIG Partners LLC	4,067.000	62,799			L
316773-10-0	FIFTH THIRD BANCORP		02/06/2015	Various	20,776.000	383,195			L

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337932-10-7	FIRSTENERGY CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,229.000	91,211			L
337738-10-8	FISERV INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,747.000	127,601			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	02/04/2015	GOLDMAN, SACHS & CO.	28,505.000	332,615			L
30249U-10-1	FMC TECHNLOGIES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,552.000	62,266			L
345370-86-0	FORD MTR C O DEL COM PAR U		01/16/2015	CITIGROUP GLOBAL MARKETS	10,052.000	150,981			L
X2978Z-11-8	FORTUM OYJ EUR3.40	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,848.000	37,544			U
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/03/2015	CITIGROUP GLOBAL MARKETS	4,000.000	186,467			L
F6866T-10-0	FRANCE TELECOM	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,626.000	112,064			U
354613-10-1	FRANKLIN RES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,279.000	66,252			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		01/16/2015	CITIGROUP GLOBAL MARKETS	3,459.000	66,551			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,260.000	94,020			U
D27348-12-3	FRESENIUS SE & CO KGAA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,107.000	117,044			U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,600.000	113,741			U
J14406-13-6	FUJI HEAVY INDUSTRIES	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,700.000	95,727			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,000.000	54,431			U
F42768-10-5	GDF SUEZ CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,555.000	75,391			U
369550-10-8	GENERAL DYNAMICS CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	3,057.000	426,040			L
369604-10-3	GENERAL EL EC CO COM		01/16/2015	CITIGROUP GLOBAL MARKETS	28,095.000	662,761			L
370023-10-3	GENERAL GROWTH PROPERTIES		01/16/2015	CITIGROUP GLOBAL MARKETS	3,719.000	113,169			L
370334-10-4	GENERAL MLS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,666.000	142,391			L
37045V-10-0	GENERAL MOTORS CO		01/16/2015	CITIGROUP GLOBAL MARKETS	3,715.000	125,121			L
372460-10-5	GENUINE PARTS CO		01/16/2015	CITIGROUP GLOBAL MARKETS	1,041.000	101,081			L
375558-10-3	GILEAD SCIENCES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	4,262.000	429,226			L
H3238Q-10-2	GIVAUDAN SA REG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	74.000	138,235			U
G3910J-11-2	GLAXOSMITHKLINE PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	14,048.000	303,832			L
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	31,899.000	121,760			U
380956-40-9	GOLDCORP INC	A	02/03/2015	GOLDMAN, SACHS & CO.	83,229.000	2,001,686			L
S26763-02-9	GOLDCORP INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	6,444.000	153,350			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/06/2015	Various	2,895.000	519,443			L
38259P-70-6	GOOGLE INC CLASS C		01/16/2015	CITIGROUP GLOBAL MARKETS	802.000	407,480			L
38259P-50-8	GOOGLE INC.		03/24/2015	Various	2,308.000	1,283,001			L
384802-10-4	GRAINGER W W INC		01/16/2015	CITIGROUP GLOBAL MARKETS	373.000	90,001			L
38983D-30-0	GREAT AJAX CORP		03/18/2015	FBR CAPITAL MARKETS LT INC	280,600.000	3,991,049			L
39138C-10-6	GREAT-WEST LIFECO INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	1,151.000	30,261			U
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,353.000	109,686			U
F12033-13-4	GROUPE DANONE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,190.000	140,049			U
406216-10-1	HALLIBURTON CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,821.000	110,386			L
40650V-10-0	HALYARD HEALTH INC		01/16/2015	CITIGROUP GLOBAL MARKETS	162.000	7,377			L
Y30327-10-3	HANG SENG BANK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,300.000	55,533			U
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/06/2015	Various	10,993.000	439,338			L
40412C-10-1	HCA HOLDINGS INC		02/04/2015	CITIGROUP GLOBAL MARKETS	5,365.000	371,144			L
40414L-10-9	HCP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,236.000	107,798			L
42217K-10-6	HEALTH CARE REIT INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,773.000	149,482			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	03/10/2015	Various	3,277.000	134,976			U
F48051-10-0	HERMES INTERNATIONAL	D	01/16/2015	CITIGROUP GLOBAL MARKETS	42.000	13,697			U
427866-10-8	HERSHEY COMPANY		01/16/2015	CITIGROUP GLOBAL MARKETS	1,287.000	142,419			L
42809H-10-7	HESS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,173.000	82,133			L
428236-10-3	HEWLETT-PACKARD CO		01/16/2015	CITIGROUP GLOBAL MARKETS	5,366.000	205,732			L
J20454-12-0	HITACHI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	18,000.000	134,767			U
H36940-13-0	HOLCIM	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,575.000	111,208			U
437076-10-2	HOME DEPOT INC		03/03/2015	Various	9,392.000	1,029,028			L
43785V-10-2	HOMESTREET INC.		01/26/2015	Various	17,567.000	302,974			L
J22302-11-1	HONDA MOTOR CO., LTD.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,300.000	192,219			U
438516-10-6	HONEYWELL INTERNATIONAL INC		03/24/2015	CITIGROUP GLOBAL MARKETS	4,452.000	447,321			L
Y33370-10-0	HONG KONG AND CHINA GAS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	34,000.000	77,446			U
440452-10-0	HORMEL FOODS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,675.000	86,246			L
441060-10-0	HOSPIRA INC.		02/04/2015	GOLDMAN, SACHS & CO.	12,261.000	796,048			L
44107P-10-4	HOST HOTELS & RESORTS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	4,891.000	116,015			L
J22848-10-5	HOYA CORPORATION	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,200.000	110,054			U
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	53,356.000	479,015			L
444859-10-2	HUMANA INC COM		03/23/2015	Various	2,609.000	455,806			L
Y38024-10-8	HUTCHISON WHAMPOA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,000.000	112,798			U

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E6165F-16-6	IBERDROLA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	19,953.000	128,286			U
452308-10-9	ILLINOIS TOOL WKS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,481.000	138,162			L
452327-10-9	ILLUMINA INC		01/16/2015	CITIGROUP GLOBAL MARKETS	491.000	90,256			L
453038-40-8	IMPERIAL OIL LTD	C	01/16/2015	CITIGROUP GLOBAL MARKETS	1,301.000	51,542			U
E6282J-12-5	INDITEX SA	D	03/10/2015	Various	5,159.000	147,392			U
G4766E-10-8	INDIVIOR PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,960.000	4,651			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,730.000	147,880			U
G47791-10-1	INGERSOLL-RAND PLC	E	02/06/2015	Various	6,629.000	434,449			L
J2467E-10-1	INPEX CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,300.000	66,171			U
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	15,216.000	78,356			U
458140-10-0	INTEL CORP		02/06/2015	Various	22,628.000	801,228			L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	480.000	100,512			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/24/2015	Various	4,251.000	671,014			L
460146-10-3	INTERNATIONAL PAPER CO		02/04/2015	Various	8,757.000	477,595			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/04/2015	GOLDMAN, SACHS & CO.	15,697.000	325,618			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	03/10/2015	Various	68,007.000	198,659			U
461202-10-3	INTUIT INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,437.000	124,186			L
46120E-60-2	INTUITIVE SURGICAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	138.000	73,227			L
G491BT-10-8	INVESCO LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	2,087.000	75,842			L
W48102-12-8	INVESTOR B	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,919.000	65,114			U
46146L-10-1	INVESTORS BANCORP INC		01/14/2015	Various	46,666.000	504,076			L
J2501P-10-4	ITOCHU CORP JPY50	D	01/16/2015	Various	13,000.000	134,679			U
G4984A-11-0	ITV PLC ORD GBP0.10	D	01/16/2015	CITIGROUP GLOBAL MARKETS	22,383.000	74,290			U
471109-10-8	JARDEN CORP		02/04/2015	GOLDMAN, SACHS & CO.	5,035.000	245,980			L
478160-10-4	JOHNSON & JOHNSON		03/24/2015	Various	10,972.000	1,134,877			L
478366-10-7	JOHNSON CONTROLS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,091.000	94,910			L
46625H-10-0	JP MORGAN CHASE & CO		01/21/2015	Various	140,472.000	7,872,679			L
48203R-10-4	JUNIPER NETWORKS INC		02/06/2015	CITIGROUP GLOBAL MARKETS	15,615.000	357,475			L
J30642-16-9	KAO CORP	D	03/10/2015	Various	3,900.000	167,359			U
B5337G-16-2	KBC GROUP NV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,598.000	84,948			U
J31843-10-5	KDDI CORP JPY5000	D	03/10/2015	Various	2,600.000	173,726			U
487836-10-8	KELLOGG CO.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,892.000	128,883			L
Y4722Z-12-0	KEPPEL CORP	D	01/16/2015	Various	13,000.000	78,920			U
F5433L-10-3	KERING SA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	424.000	80,973			U
G52416-10-7	KERRY A	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,050.000	74,692			U
49271M-10-0	KEURIG GREEN MOUNTAIN INC		01/16/2015	CITIGROUP GLOBAL MARKETS	443.000	57,147			L
493267-10-8	KEYCORP NEW COM		02/06/2015	Various	22,991.000	314,291			L
J32491-10-2	KEYENCE CORP JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	200.000	88,413			U
49338L-10-3	KEYSIGHT TECHNOLOGIES		01/16/2015	CITIGROUP GLOBAL MARKETS	803.000	28,073			L
494368-10-3	KIMBERLY-CLARK CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,300.000	152,945			L
49456B-10-1	KINDER MORGAN INC DEL		03/10/2015	Various	6,046.000	244,443			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	01/16/2015	CITIGROUP GLOBAL MARKETS	14,638.000	70,354			U
482480-10-0	KLA TENCOR CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,497.000	101,549			L
500255-10-4	KOHLS CORP		02/06/2015	Various	8,906.000	586,086			L
J35759-12-5	KOMATSU LTD NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,500.000	94,338			U
X4551T-10-5	KONE B	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,850.000	82,082			U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,004.000	90,673			U
50076Q-10-6	KRAFT FOODS GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,502.000	164,532			L
501044-10-1	KROGER CO		03/24/2015	Various	13,963.000	993,821			L
J36662-13-8	KUBOTA CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,000.000	84,264			U
J37479-11-0	KYOCERA CORP JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,300.000	100,795			U
501797-10-4	L BRANDS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,191.000	97,781			L
F54432-11-1	LAFARGE (FRANCE)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,020.000	69,696			U
F01764-10-3	L'AIR LIQUIDE S.A.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,217.000	145,731			U
G5375M-11-8	LAND SECURITIES GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,944.000	129,510			U
517834-10-7	LAS VEGAS SANDS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,450.000	79,591			L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	01/16/2015	CITIGROUP GLOBAL MARKETS	26,448.000	100,094			U
524901-10-5	LEGG MASON INC COM		02/06/2015	Various	6,078.000	347,436			L
F56196-18-5	LEGRAND	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,843.000	89,654			U
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	01/16/2015	CITIGROUP GLOBAL MARKETS	3,066.000	138,307			L
53219L-10-9	LIFEPOINT HOSPITALS INC		02/04/2015	GOLDMAN, SACHS & CO.	3,819.000	258,518			L
534187-10-9	LINCOLN NA TL CORP IN COM		02/04/2015	CITIGROUP GLOBAL MARKETS	1,553.000	83,269			L

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D50348-10-7	LINDE AG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	761.000	139,819			U
Y5281M-11-1	LINK REIT	D	01/16/2015	CITIGROUP GLOBAL MARKETS	17,000.000	112,074			U
53578A-10-8	LINKEDIN CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	388.000	83,102			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	172,655.000	194,252			U
539481-10-1	LOBLAW COS LTD COM	C	03/10/2015	Various	2,000.000	98,697			U
539830-10-9	LOCKHEED MARTIN CORP		03/24/2015	Various	2,640.000	515,720			L
F58149-13-3	L'OREAL CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	624.000	105,213			U
548661-10-7	LOWES COS INC USD0.50		02/06/2015	Various	10,891.000	766,331			L
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	01/16/2015	CITIGROUP GLOBAL MARKETS	871.000	134,392			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/04/2015	Various	2,252.000	185,424			L
55261F-10-4	M & T BANK CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	691.000	82,508			L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,451.000	65,785			U
55616P-10-4	MACYS INC		02/06/2015	CITIGROUP GLOBAL MARKETS	10,618.000	688,998			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	999.000	93,137			U
G5785G-10-7	MALLINCKRODT PLC		02/04/2015	MORGAN STANLEY	4,409.000	467,915			L
56501R-10-6	MANULIFE FINANCIAL CORP	C	01/16/2015	CITIGROUP GLOBAL MARKETS	5,768.000	97,466			U
565849-10-6	MARATHON OIL CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,545.000	67,697			L
56585A-10-2	MARATHON PETROLEUM CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,426.000	215,973			L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,198.000	76,855			U
570759-10-0	MARKWEST ENERGY PARTNERS LP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,150.000	129,185			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/06/2015	Various	6,451.000	491,632			L
571748-10-2	MARSH + MCLENNAN COS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,922.000	109,035			L
J39788-13-8	MARUBENI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	16,900.000	95,038			U
574599-10-6	MASCO CORP		03/03/2015	Various	7,500.000	197,801			L
57636Q-10-4	MASTERCARD INC CLASS A		01/16/2015	CITIGROUP GLOBAL MARKETS	2,929.000	245,450			L
J41551-10-2	MAZDA MOTOR CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,600.000	76,251			U
579780-20-6	MCCORMICK & CO.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,585.000	117,861			L
580135-10-1	MCDONALDS CORP		03/24/2015	Various	6,519.000	611,112			L
580645-10-9	MCGRAW HILL FINANCIAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,157.000	105,021			L
58155Q-10-3	MCKESSON CORP		02/04/2015	Various	2,516.000	535,541			L
582839-10-6	MEAD JOHNSON NUTRITION CO A		01/16/2015	CITIGROUP GLOBAL MARKETS	961.000	96,436			L
585055-10-6	MEDTRONIC INC.		01/27/2015	Various	10,642.480	797,130			L
G5960L-10-3	MEDTRONIC PLC	E	03/24/2015	Various	28,726.480	1,978,013			L
58933Y-10-5	MERCK & CO. INC.		03/24/2015	Various	18,586.000	1,130,602			L
59151K-10-8	METHANEX CORP	A	02/04/2015	GOLDMAN, SACHS & CO.	1,463.000	69,506			L
59156R-10-8	METLIFE INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	2,233.000	109,395			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	03/25/2015	Various	5,440.000	368,676			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	918.000	82,327			U
595112-10-3	MICRON TEC HNOLOGY INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	3,510.000	101,755			L
594918-10-4	MICROSOFT CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	23,082.000	1,067,312			L
J43830-11-6	MITSUBISHI CORPORATION	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,700.000	132,916			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,000.000	105,203			U
J43916-11-3	MITSUBISHI ESTATE CO	D	01/16/2015	Various	10,000.000	202,794			U
J44002-12-9	MITSUBISHI HEAVY INDS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	16,000.000	87,501			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	45,500.000	237,770			U
J44690-13-9	MITSUI & CO NPV	D	01/16/2015	Various	14,100.000	179,968			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	01/16/2015	Various	9,000.000	236,537			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	01/16/2015	Various	136,300.000	225,435			U
608190-10-4	MOHAWK INDUSTRIES INC		03/03/2015	GOLDMAN, SACHS & CO.	1,000.000	185,530			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	1,102.000	82,705			L
609207-10-5	MONDELEZ INTERNATIONAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	5,319.000	196,484			L
61166W-10-1	MONSANTO CO		01/16/2015	CITIGROUP GLOBAL MARKETS	1,581.000	185,910			L
611740-10-1	MONSTER BEVERAGE CORPORATION		01/16/2015	CITIGROUP GLOBAL MARKETS	809.000	96,182			L
615369-10-5	MOODYS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	897.000	84,435			L
617446-44-8	MORGAN STANLEY		01/16/2015	CITIGROUP GLOBAL MARKETS	4,336.000	151,283			L
61945C-10-3	MOSAIC COMPANY		02/04/2015	CITIGROUP GLOBAL MARKETS	3,648.000	175,778			L
620076-30-7	MOTOROLA SOLUTIONS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,677.000	107,412			L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	01/16/2015	Various	605.000	118,789			U
J46840-10-4	MURATA MANUFACTURING CO LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,000.000	115,107			U
628530-10-7	MYLAN INC		02/04/2015	Various	8,976.000	485,685			L
N59465-10-9	MYLAN NV	E	03/23/2015	Various	18,853.000	1,067,038			L
637071-10-1	NATIONAL OILWELL VARCO INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,695.000	98,785			L

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Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,150.000	168,285			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,610.000	97,363			U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,076.000	139,633			U
H57312-64-9	NESTLE SA PAR CHF1	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,159.000	695,539			U
64110L-10-6	NETFLIX INC		01/16/2015	CITIGROUP GLOBAL MARKETS	194.000	65,444			L
65080T-10-2	NEWBRIDGE BANCORP		03/04/2015	Various	80,251.000	651,117			L
651639-10-6	NEWMONT MINING CORP		02/03/2015	Various	83,472.000	2,055,814			L
G6500M-10-6	NEXT ORD GBP0.10	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,102.000	114,174			U
65339F-10-1	NEXTERA ENERGY INC		03/24/2015	Various	4,678.000	508,294			L
J52968-10-4	NIDEC CORPORATION JPY50	D	03/10/2015	Various	2,200.000	145,374			U
654106-10-3	NIKE INC CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	2,205.000	205,043			L
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	01/16/2015	Various	56,000.000	134,198			U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,800.000	99,082			U
J57160-12-9	NISSAN MOTOR CO OMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,300.000	86,486			L
655044-10-5	NOBLE ENER GY INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,495.000	68,008			L
X61873-13-3	NOKIA OYJ EUR0.06	D	03/10/2015	Various	19,345.000	146,508			L
J59009-15-9	NOMURA HOLDINGS INC	D	01/16/2015	Various	29,000.000	154,013			U
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,801.000	86,079			U
655664-10-0	NORDSTROM INC		02/06/2015	CITIGROUP GLOBAL MARKETS	3,447.000	272,072			L
655844-10-8	NORFOLK SOUTHERN CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,205.000	124,814			L
664397-10-6	NORTHEAST UTILITIES		02/04/2015	CITIGROUP GLOBAL MARKETS	7,919.000	441,552			L
665859-10-4	NORTHERN TRUST CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,630.000	171,131			L
666807-10-2	NORTHROP GRUMMAN CORP		03/24/2015	Various	5,666.000	911,372			L
H5820Q-15-0	NOVARTIS AG-REG OMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,370.000	634,910			U
K72807-13-2	NOVO-NORDISK B ORD	D	03/10/2015	Various	9,614.000	427,761			U
J59399-10-5	NTT DOCOMO, INC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,700.000	125,224			U
670346-10-5	NUCOR CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,991.000	88,440			L
67066G-10-4	NVIDIA CORP		02/06/2015	Various	16,467.000	334,931			L
Y64248-20-9	OCBC BANK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,000.000	84,940			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,030.000	158,462			L
675746-30-9	OCWEN FINL CORP		02/18/2015	Various	264,682.000	2,487,440			L
G67395-11-4	OLD MUTUAL PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	42,154.000	122,135			U
681919-10-6	OMNICOM GROUP		03/24/2015	CITIGROUP GLOBAL MARKETS	5,896.000	440,954			L
68389X-10-5	ORACLE CORP COM		02/06/2015	Various	14,521.000	627,391			L
67103H-10-7	OREILLY AUTOMOTIVE INC		02/04/2015	Various	1,471.000	277,821			L
Q71610-10-1	ORIGIN ENERGY LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,424.000	55,258			U
J61933-12-3	ORIX CORP COMMON STOCK	D	01/16/2015	Various	10,800.000	126,630			U
R67787-10-2	ORKLA ASA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,601.000	52,132			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,500.000	78,605			U
69331C-10-8	P G & E CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,107.000	122,543			L
693718-10-8	PACCAR INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,942.000	125,259			L
J41121-10-4	PANASONIC CORP	D	03/10/2015	Various	11,500.000	134,152			U
69840W-10-8	PANERA BREAD COMPANY		02/04/2015	GOLDMAN, SACHS & CO.	1,342.000	230,855			L
701094-10-4	PARKER HAN NIFIN CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	892.000	107,040			L
704326-10-7	PAYCHEX INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,885.000	136,461			L
G69651-10-0	PEARSON	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,327.000	79,851			U
706327-10-3	PEMBINA PIPELINE CORP	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,388.000	75,978			U
713448-10-8	PEPSICO INC.		03/24/2015	Various	7,489.000	728,195			L
714046-10-9	PERKINELMER INC		02/04/2015	CITIGROUP GLOBAL MARKETS	4,622.000	213,911			L
G97822-10-3	PERRIGO PLC		01/16/2015	CITIGROUP GLOBAL MARKETS	609.000	97,757			L
717081-10-3	PFIZER INC		03/24/2015	Various	38,140.000	1,245,379			L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,777.000	105,026			U
718546-10-4	PHILLIPS 66		02/06/2015	Various	7,165.000	512,963			L
723787-10-7	PIONEER NA T RES CO COM		02/04/2015	Various	1,474.000	229,439			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,671.000	137,341			L
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,043.000	106,779			U
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,000.000	70,355			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,563.000	87,856			U
73927C-10-0	POWER FINANCIAL CORP	C	01/16/2015	CITIGROUP GLOBAL MARKETS	1,872.000	52,492			U
693506-10-7	PPG INDUSTRIES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	640.000	147,443			L
69351T-10-6	PPL CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	10,764.000	385,822			L
74005P-10-4	PRAXAIR INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	1,027.000	126,865			L

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740189-10-5	PRECISION CASTPARTS CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	506.000	101,013			L
741503-40-3	PRICELINE.COM		01/16/2015	CITIGROUP GLOBAL MARKETS	160.000	161,315			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/04/2015	Various	3,045.000	147,479			L
742718-10-9	PROCTER & GAMBLE CO		03/24/2015	Various	11,000.000	982,765			L
74340W-10-3	PROLOGIS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,976.000	131,390			L
G72899-10-0	PRUDENTIAL CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,227.000	163,789			U
744320-10-2	PRUDENTIAL FINL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,270.000	102,870			L
74460D-10-9	PUBLIC STORAGE		01/16/2015	CITIGROUP GLOBAL MARKETS	617.000	124,788			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		01/16/2015	CITIGROUP GLOBAL MARKETS	2,726.000	118,717			L
F7607Z-16-5	PUBLICIS GROUPE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,233.000	88,943			U
Q78063-11-4	QBE INS GROUP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,652.000	48,108			U
N72482-10-7	QIAGEN N V	E	02/04/2015	GOLDMAN, SACHS & CO.	8,723.000	199,231			L
747525-10-3	QUALCOMM INC		03/24/2015	Various	8,912.000	621,172			L
74834L-10-0	QUEST DIAGNOSTICS INC		03/24/2015	Various	5,124.000	376,387			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/04/2015	CITIGROUP GLOBAL MARKETS	1,499.000	81,942			L
755111-50-7	RAYTHEON COMPANY		01/16/2015	CITIGROUP GLOBAL MARKETS	1,172.000	123,916			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,960.000	159,226			U
G74570-12-1	REED ELSEVIER (GB)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,270.000	121,086			U
N73430-11-3	REED ELSEVIER (NL)	D	03/10/2015	Various	6,050.000	142,745			U
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	249.000	101,764			L
F77098-10-5	RENAULT SA COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,036.000	74,970			U
E8471S-13-0	REPSOL YPF SA EUR1	D	01/16/2015	Various	6,173.290	110,257			U
760759-10-0	REPUBLIC S VCS INC COM		03/24/2015	CITIGROUP GLOBAL MARKETS	8,683.000	354,881			L
762760-10-6	RICE ENERGY INC		02/04/2015	GOLDMAN, SACHS & CO.	4,074.000	70,885			L
G75754-10-4	RIO TINTO CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,745.000	163,495			U
Q81437-10-7	RIO TINTO LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,927.000	85,154			U
767754-10-4	RITE AID CORP.		03/25/2015	Various	73,327.000	556,032			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,872.000	542,316			U
773903-10-9	ROCKWELL AUTOMATION INC		01/16/2015	CITIGROUP GLOBAL MARKETS	970.000	101,549			L
774341-10-1	ROCKWELL COLLINS INC		03/24/2015	Various	3,602.000	333,303			L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,179.000	85,562			U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,796.000	88,437			L
776696-10-6	ROPER CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	871.000	126,948			L
778296-10-3	ROSS STORES, INC.		02/04/2015	CITIGROUP GLOBAL MARKETS	3,043.000	286,534			L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	10,491.000	57,558			U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	01/16/2015	Various	3,922.000	247,591			U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,710.000	308,556			U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,798.000	255,459			U
D6629K-10-9	RWE AG (NEU) CMN STK	D	01/16/2015	Various	2,177.000	58,846			U
F03381-13-8	SAFRAN	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,250.000	79,333			U
79466L-30-2	SALESFORCE.COM INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,056.000	116,452			L
X75653-10-9	SAMPO PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,476.000	67,644			U
80004C-10-1	SANDISK CORP		02/06/2015	Various	4,074.000	320,482			L
G7800X-10-7	SANDS CHINA LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	11,600.000	55,265			U
F5548N-10-1	SANOFI S.A.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,210.000	294,997			U
Q82869-11-8	SANTOS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,104.000	37,490			U
D66992-10-4	SAP AG	D	01/16/2015	Various	2,916.000	193,210			U
802912-10-5	SAPUTO GROUP INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	3,364.000	96,211			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	38,763.000	119,196			U
806857-10-8	SCHLUMBERGER LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	3,997.000	325,076			L
S48341-08-5	SCHNEIDER ELECTRIC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,988.000	143,702			U
G7945E-10-5	SEADRILL LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,470.000	34,731			U
G7945M-10-7	SEAGATE TECHNOLOGY	E	02/06/2015	Various	6,456.000	393,719			L
J69972-10-7	SECOM CO. LTD. ORD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,200.000	124,672			U
816851-10-9	SEMPRA ENERGY		01/16/2015	CITIGROUP GLOBAL MARKETS	1,076.000	121,534			L
L8300G-13-5	SES	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,090.000	75,117			U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,400.000	119,967			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	01/16/2015	CITIGROUP GLOBAL MARKETS	4,426.000	109,985			U
824348-10-6	SHERWIN WILLIAMS CO		03/03/2015	CITIGROUP GLOBAL MARKETS	1,122.000	315,732			L
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	03/10/2015	Various	2,500.000	163,805			U
G8124V-10-8	SHIRE PLC COM	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,919.000	136,289			L
D69671-21-8	SIEMANS AG	D	01/16/2015	Various	2,465.000	270,488			U

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828806-10-9	SIMON PPTY GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,008.000	202,406			L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	03/10/2015	Various	37,900.000	111,406			U
W25381-14-1	SKAND ENSKILDA A	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,121.000	72,122			U
J75734-10-3	SMC CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	400.000	104,072			U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,165.000	109,577			U
832696-40-5	SMUCKER J M CO COM NEW		01/16/2015	CITIGROUP GLOBAL MARKETS	1,063.000	108,277			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,935.000	115,105			U
F84941-12-3	SODEXO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	963.000	92,507			U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	01/16/2015	Various	4,000.000	233,633			U
B82095-11-6	SOLVAY SA COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	733.000	94,011			U
J76379-10-6	SONY CORP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,800.000	97,281			U
842587-10-7	SOUTHERN CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,775.000	142,496			L
844741-10-8	SOUTHWEST AIRLINES CO		02/06/2015	GOLDMAN, SACHS & CO.	9,880.000	443,476			L
847560-10-9	SPECTRA ENERGY CORP		03/24/2015	Various	10,429.000	361,553			L
G8842P-10-2	SSE PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,367.000	98,806			U
790849-10-3	ST JUDE MEDICAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,311.000	86,972			L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,805.000	106,239			U
G84278-10-3	STANDARD LIFE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	11,809.000	70,322			U
SBVFD7-Q5-1	STANDARD LIFE PLC	D	03/30/2015	EXCHANGE	58,369.910	434,686			U
854502-10-1	STANLEY BLACK & DECKER INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,081.000	99,268			L
855244-10-9	STARBUCKS CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	5,112.000	435,636			L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	1,232.000	89,295			L
85571Q-10-2	STARZ		02/04/2015	GOLDMAN, SACHS & CO.	10,354.000	311,533			L
857477-10-3	STATE STREET CORPORATION		02/06/2015	Various	6,941.000	514,738			L
R8413J-10-3	STATOIL ASA OMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,891.000	50,092			U
863667-10-1	STRYKER CORP		03/24/2015	CITIGROUP GLOBAL MARKETS	5,045.000	469,152			L
J77282-11-9	SUMITOMO CORP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	15,600.000	150,655			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	01/16/2015	Various	6,300.000	215,956			U
J77841-11-2	SUMITOMO REALTY & JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,000.000	65,885			U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,000.000	109,655			U
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,668.000	83,501			U
867224-10-7	SUNCOR ENERGY INC	C	01/16/2015	CITIGROUP GLOBAL MARKETS	4,546.000	136,698			U
Q8802S-10-3	SUNCORP GROUP LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,253.000	82,194			U
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,613.000	113,432			L
867914-10-3	SUNTRUST B KS INC COM		02/04/2015	CITIGROUP GLOBAL MARKETS	4,818.000	187,517			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,974.000	64,574			U
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,865.000	83,323			U
W94232-10-0	SWEDBANK AB	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,910.000	66,041			U
W92277-11-5	SWEDISH MATCH	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,494.000	76,670			U
H8431B-10-9	SWISS RE LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,424.000	129,917			U
H8398N-10-4	SWISSCOM	D	01/16/2015	CITIGROUP GLOBAL MARKETS	193.000	115,805			U
871503-10-8	SYMANTEC CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	3,180.000	81,503			L
H84140-11-2	SYNGENTA CHF8.3	D	01/16/2015	CITIGROUP GLOBAL MARKETS	419.000	138,275			L
871829-10-7	SYSCO CORP		03/24/2015	Various	10,971.000	436,970			L
74144T-10-8	T. ROWE PRICE GROUP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,329.000	189,928			L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	03/10/2015	Various	4,200.000	194,694			U
87612E-10-6	TARGET CORP		03/24/2015	Various	10,202.000	781,931			L
H84989-10-4	TE CONNECTIVITY LTD	E	02/04/2015	CITIGROUP GLOBAL MARKETS	6,625.000	443,327			L
879382-10-9	TELEFONICA DE ESPANA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	14,644.000	201,117			U
R21882-10-6	TELENOR	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,677.000	56,891			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,478.000	47,610			U
Q8975N-10-5	TELSTRA CORP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	12,693.000	64,739			U
88033G-40-7	TENET HEALTHCARE CORP		02/04/2015	GOLDMAN, SACHS & CO.	4,735.000	205,860			L
G87621-10-1	TESCO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	40,987.000	135,697			U
88160R-10-1	TESLA MOTORS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	287.000	55,411			L
881609-10-1	TESORO CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	2,019.000	172,797			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	01/18/2015	CITIGROUP GLOBAL MARKETS	2,705.000	156,283			A
882508-10-4	TEXAS INST RS INC COM		02/06/2015	Various	10,109.000	549,069			L
883203-10-1	TEXTRON IN C COM		03/25/2015	Various	8,000.000	359,484			L
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,900.000	78,346			U
H83949-14-1	THE SWATCH GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	241.000	100,320			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/04/2015	Various	2,983.000	377,000			L

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884903-10-5	THOMSON REUTERS CORP	U	01/16/2015	CITIGROUP GLOBAL MARKETS	2,107.000	83,985			U
88732J-20-7	TIME WARNER CABLE INC		02/04/2015	Various	3,043.000	444,634			L
887317-30-3	TIME WARNER INC		03/24/2015	Various	6,842.000	563,084			L
872540-10-9	TJX COMPANIES INC		02/04/2015	CITIGROUP GLOBAL MARKETS	5,799.000	391,774			L
J86298-10-6	TOKIO MARINE HOLDINGS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,500.000	113,245			U
J87000-10-5	TOKYO GAS CO LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	18,000.000	100,704			U
891160-50-9	TORONTO-DOMINION COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	4,706.000	197,367			U
J89752-11-7	TOSHIBA CORP NPV	D	01/16/2015	Various	30,000.000	121,041			U
F92124-10-0	TOTAL SA EUR 2.5	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,100.000	303,683			L
J92676-11-3	TOYOTA MOTOR	D	01/16/2015	CITIGROUP GLOBAL MARKETS	9,100.000	581,292			U
89353D-10-7	TRANSCANANDA CORP	C	01/16/2015	CITIGROUP GLOBAL MARKETS	2,811.000	124,607			U
SB5W3N-D5-3	TRANSOCEAN LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,451.000	38,318			U
Q9194A-10-6	TRANSURBAN GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	17,047.000	125,248			U
89417E-10-9	TRAVELERS COS INC		03/24/2015	Various	7,131.000	765,315			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		01/16/2015	CITIGROUP GLOBAL MARKETS	4,946.000	172,813			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	315.000	10,581			L
90184L-10-2	TWITTER INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,168.000	43,578			L
G91442-10-6	TYCO INTERNATIONAL PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	2,530.000	107,525			L
902494-10-3	TYSON FOODS INC CLASS A		01/16/2015	CITIGROUP GLOBAL MARKETS	1,606.000	64,818			L
H42097-10-7	UBS GROUP AG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	12,368.000	200,311			U
B93562-12-0	UCB	D	03/10/2015	Various	1,473.000	113,846			U
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	01/16/2015	CITIGROUP GLOBAL MARKETS	412.000	114,137			U
T960AS-10-1	Unicredit	D	01/16/2015	CITIGROUP GLOBAL MARKETS	18,955.000	113,871			L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	03/10/2015	Various	6,056.000	245,490			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,431.000	183,967			U
907818-10-8	UNION PACIFIC CORP		03/24/2015	Various	5,413.000	628,423			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		02/04/2015	GOLDMAN, SACHS & CO.	2,710.000	195,269			L
V96194-12-7	UNITED OVERSEAS BANK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,000.000	86,786			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/24/2015	Various	79,750.000	8,118,651			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/24/2015	Various	5,135.000	604,265			L
91324P-10-2	UNITEDHEALTH GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,654.000	280,714			L
91529Y-10-6	UNUM GROUP		02/04/2015	GOLDMAN, SACHS & CO.	2,522.000	82,288			L
91704F-10-4	URBAN EDGE PROPERTIES ORD		01/15/2015	DISTRIBUTION	2,961.500	60,830			L
902973-30-4	US BANCORP		01/16/2015	CITIGROUP GLOBAL MARKETS	4,224.000	175,380			L
91733W-10-2	US SHALE SOLUTIONS INC		02/25/2015	DIRECT	500.000				U
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/10/2015	Various	1,305.000	214,617			U
91913Y-10-0	VALERO ENERGY CORP		02/04/2015	Various	4,290.000	216,868			L
920355-10-4	VALSPAR CORP.		03/04/2015	Various	2,100.000	183,114			L
92343V-10-4	VERIZON COMMUNICATIONS		03/24/2015	Various	17,979.000	864,791			L
92532F-10-0	VERTEX PHARMACEUTICALS		01/16/2015	CITIGROUP GLOBAL MARKETS	794.000	97,551			L
918204-10-8	VF CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	1,799.000	130,553			L
92553P-20-1	VIACOM INC NEW CL B		03/24/2015	Various	10,370.000	711,170			L
F5879X-10-8	VINCI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,017.000	110,839			U
92826C-83-9	VISA INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,379.000	351,576			L
F97982-10-6	VIVENDI EUR5.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	4,220.000	100,144			U
G93882-19-2	VODAFONE GROUP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	76,542.000	263,532			U
928856-30-1	VOLVO AB-B SHS NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	6,651.000	74,246			U
929042-10-9	VORNADO RLTY TR		01/16/2015	CITIGROUP GLOBAL MARKETS	1,175.000	134,267			L
931427-10-8	WALGREENS BOOTS ALLIANCE		02/04/2015	CITIGROUP GLOBAL MARKETS	5,969.000	449,950			L
931142-10-3	WAL-MART STORES		03/24/2015	CITIGROUP GLOBAL MARKETS	37,157.000	3,217,319			L
94106L-10-9	WASTE MGMT INC DEL		03/25/2015	Various	9,113.000	480,528			L
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	3,889.000	40,212			L
949746-10-1	WELLS FARGO CO		03/24/2015	Various	19,316.000	1,011,879			L
Q95870-10-3	WESFARMERS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,140.000	109,738			U
958102-10-5	WESTERN DIGITAL CORP.		01/16/2015	CITIGROUP GLOBAL MARKETS	917.000	97,541			L
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	14,722.000	109,373			U
960413-10-2	WESTLAKE CHEMICAL CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	825.000	51,618			L
Q97417-10-1	WESTPAC BANKING CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	7,796.000	209,426			U
962166-10-4	WEYERHAEUSER CO		01/16/2015	CITIGROUP GLOBAL MARKETS	2,496.000	91,428			L
G9606P-19-7	WHITBREAD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	1,586.000	114,317			U
966244-10-5	WHITEWAVE FOOD CO CLASS A		01/16/2015	Various	136,500.000	4,584,526			L
969457-10-0	WILLIAMS COS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,261.000	94,962			L

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969904-10-1	WILLIAMS SONOMA, INC.		02/04/2015	GOLDMAN, SACHS & CO.	2,797.000	225,824			L
Y9586L-10-9	WILMAR INTERNATIONAL	D	01/16/2015	CITIGROUP GLOBAL MARKETS	28,000.000	66,868			U
976657-10-6	WISCONSIN ENERGY		03/24/2015	CITIGROUP GLOBAL MARKETS	7,301.000	395,506			L
G9736L-12-4	WOLSELEY PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,407.000	132,130			U
980228-10-0	WOODSIDE PETROLEUM	D	01/16/2015	CITIGROUP GLOBAL MARKETS	2,447.000	68,543			U
Q98418-10-8	WOOL WORTHS LIMITED	D	01/16/2015	CITIGROUP GLOBAL MARKETS	3,954.000	99,506			U
G9788D-10-3	WPP PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	5,778.000	120,950			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/06/2015	CITIGROUP GLOBAL MARKETS	3,964.000	329,552			L
983134-10-7	WYNN RESOR TS LTD COM		01/16/2015	CITIGROUP GLOBAL MARKETS	430.000	63,206			L
98389B-10-0	XCEL ENERGY INC		01/16/2015	CITIGROUP GLOBAL MARKETS	3,564.000	131,939			L
984121-10-3	XEROX CORP COM		01/16/2015	CITIGROUP GLOBAL MARKETS	6,354.000	86,414			L
984332-10-6	YAHOO INC COM		02/06/2015	Various	69,540.000	3,264,318			L
988498-10-1	YUM! BRANDS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	1,566.000	113,425			L
98956P-10-2	ZIMMER HOLDINGS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	915.000	107,055			L
98978V-10-3	ZOETIS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	2,816.000	124,524			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	456.000	149,631			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						221,837,527	XXX		XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	02/05/2015	DIRECT	125,000.000	2,500,000			U
464287-20-0	ISHARES CORE S&P 500 ETF		03/18/2015	Various	43,273.000	9,119,805			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		03/10/2015	Various	118,647.000	5,529,925			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/10/2015	Various	77,821.000	9,094,526			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/18/2015	JPMORGAN CHASE & CO.	6,000.000	694,129			L
9299999. Subtotal - Common Stocks - Mutual Funds						26,938,384	XXX		XXX
9799997. Total - Common Stocks - Part 3						248,775,911	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						248,775,911	XXX		XXX
9899999. Total - Preferred and Common Stocks						250,704,057	XXX		XXX
9999999 - Totals						2,109,880,089	XXX	6,998,738	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 295

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2015	SCHEDULED REDEMPTION		7	7	8	8						7					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2015	SCHEDULED REDEMPTION		784	784	814	789		(6)		(6)		784				16	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		01/01/2015	SCHEDULED REDEMPTION		46	46	48	47		(1)		(1)		46					10/15/2016	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2015	SCHEDULED REDEMPTION		118	118	123	120		(1)		(1)		118				2	03/15/2017	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2015	SCHEDULED REDEMPTION		501	501	520	506		(5)		(5)		501				10	03/15/2017	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2015	SCHEDULED REDEMPTION		246	246	257	249		(2)		(2)		246				5	02/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2015	SCHEDULED REDEMPTION		149	149	156	156		(6)		(6)		149				3	12/15/2020	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2015	SCHEDULED REDEMPTION		143	143	163	159		(16)		(16)		143				2	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2015	SCHEDULED REDEMPTION		11,386	11,386	10,237	10,059		1,327		1,327		11,386				140	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2015	SCHEDULED REDEMPTION		303	303	311	313		(11)		(11)		303				6	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2015	SCHEDULED REDEMPTION		1,275	1,275	1,172	1,161		113		113		1,275				20	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2015	SCHEDULED REDEMPTION		107	107	110	111		(4)		(4)		107				2	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		03/01/2015	SCHEDULED REDEMPTION		245	245	280	272		(28)		(28)		245				4	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2015	SCHEDULED REDEMPTION		90	90	93	96		(5)		(5)		90				2	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2015	SCHEDULED REDEMPTION		387	387	424	434		(48)		(48)		387				7	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2015	SCHEDULED REDEMPTION		159	159	161	163		(4)		(4)		159				3	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2015	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2015	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					06/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2015	SCHEDULED REDEMPTION		150	150	145	147		3		3		150				2	06/15/2029	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2015	SCHEDULED REDEMPTION		117	117	123	126		(10)		(10)		117				2	07/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2015	SCHEDULED REDEMPTION		414	414	438	442		(28)		(28)		414				5	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2015	SCHEDULED REDEMPTION		23	23	25	26		(2)		(2)		23					10/15/2030	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2015	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2015	SCHEDULED REDEMPTION		51	51	55	58		(7)		(7)		51				1	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2015	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17					12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2015	SCHEDULED REDEMPTION		4,162	4,162	4,230	4,274		(112)		(112)		4,162				51	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2015	SCHEDULED REDEMPTION		8,107	8,107	7,811	8,019		88		88		8,107				163	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2015	SCHEDULED REDEMPTION		70	70	69	70						70				2	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		03/01/2015	SCHEDULED REDEMPTION		146	146	167	166		(20)		(20)		146				2	05/15/2027	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2015	SCHEDULED REDEMPTION		36	36	37	36						36				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2015	SCHEDULED REDEMPTION		92	92	94	93						92				2	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2015	SCHEDULED REDEMPTION		204	204	208	204						204				5	01/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2015	SCHEDULED REDEMPTION		35	35	33	35		1		1		35				1	09/20/2016	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2015	SCHEDULED REDEMPTION		125	125	117	123		2		2		125				2	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2015	SCHEDULED REDEMPTION		11	11	10	10		1		1		11					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2015	SCHEDULED REDEMPTION		100	100	93	98		2		2		100				2	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		03/01/2015	SCHEDULED REDEMPTION		76	76	86	83		(7)		(7)		76				1	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2015	SCHEDULED REDEMPTION		99	99	92	97		2		2		99				2	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2015	SCHEDULED REDEMPTION		545	545	491	522		23		23		545				10	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		03/01/2015	SCHEDULED REDEMPTION		100	100	113	106		(6)		(6)		100				2	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2015	SCHEDULED REDEMPTION		77	77	71	74		3		3		77				2	06/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2015	SCHEDULED REDEMPTION		192	192	180	189		3		3		192				4	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2015	SCHEDULED REDEMPTION		392	392	365	391		1		1		392				8	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2015	SCHEDULED REDEMPTION		64	64	59	60		4		4		64				1	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2015	SCHEDULED REDEMPTION		353	353	329	334		20		20		353				7	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2015	SCHEDULED REDEMPTION		1,064	1,064	994	1,035		30		30		1,064				21	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2015	SCHEDULED REDEMPTION		261	261	245	260		1		1		261				5	01/20/2018	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2015	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2015	SCHEDULED REDEMPTION		813	813	837	837		(24)		(24)		813				18	08/20/2021	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2015	SCHEDULED REDEMPTION		178	178	165	175		3		3		178				4	09/20/2016	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/15/2015	Various		13,675,761	12,865,302	12,865,302	12,865,302						12,865,302		810,460	810,460	127,559	04/10/2022	1FE
742651-DG-4	PRIVATE EXPORT FUNDING		01/20/2015	MORGAN STANLEY		10,712,448	9,600,000	10,243,680	9,960,031		(4,420)		(4,420)		9,955,611		756,837	756,837	147,000	03/15/2019	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2015	SCHEDULED REDEMPTION		99,216	99,216	99,216	99,216						99,216				678	08/01/2023	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		02/22/2015	SCHEDULED REDEMPTION		250,738	250,738	250,738	250,738						250,738				1,899	11/22/2022	1FE
912810-RJ-9	TREASURY BOND		02/23/2015	Various		60,281,250	55,000,000	60,868,750			(2,599)		(2,599)		60,866,151		(584,901)	(584,901)	392,818	11/15/2044	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912810-RK-6	TREASURY BOND		03/17/2015	Various		38,297,656	40,000,000	38,201,953			522		522		38,202,475		95,181	95,181	71,133	02/15/2045	1
912828-G3-8	TREASURY NOTE		02/24/2015	Various		76,778,711	75,000,000	77,139,648			(4,996)		(4,996)		77,134,652		(355,941)	(355,941)	425,138	11/15/2024	1
89609G-AA-0	TRICAHUE LEASING LLC		01/16/2015	FIRST TENNESSEE BANK		10,094,646	9,489,143	9,489,143	9,489,143						9,489,143		605,502	605,502	58,171	11/19/2021	1FE
71654Q-BC-5	PETROLEOS MEXICANOS	E	01/15/2015	FIRST TENNESSEE BANK		8,862,128	8,800,000	8,800,000	8,800,000						8,800,000		62,128	62,128	15,156	12/20/2022	1FE
805649-AA-8	SAYARRA LTD	E	01/15/2015	FIRST TENNESSEE BANK		10,500,359	10,086,606	10,086,606	10,086,606						10,086,606		413,753	413,753	63,733	10/29/2021	1
805649-AB-6	SAYARRA LTD	E	01/29/2015	SCHEDULED REDEMPTION		204,178	204,178	204,178	204,178						204,178				1,314	04/14/2022	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	03/01/2015	SCHEDULED REDEMPTION		332,120	332,120	356,365	332,120						332,120				14,901	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	03/01/2015	SCHEDULED REDEMPTION		150,000	150,000	162,563	155,096		(5,096)		(5,096)		150,000				6,968	09/01/2020	1
0599999. Subtotal - Bonds - U.S. Governments						230,273,348	221,911,441	228,800,839	52,275,304		(15,325)		(15,325)		228,470,330		1,803,019	1,803,019	1,327,017	XXX	XXX
105756-BG-4	FED REPUBLIC OF BRAZIL	F	03/07/2015	MATURED		5,000,000	5,000,000	5,886,250	5,034,810		(34,810)		(34,810)		5,000,000				196,875	03/07/2015	2FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2015	SCHEDULED REDEMPTION		361,111	361,111	394,112	378,496		(17,385)		(17,385)		361,111				14,444	01/15/2018	2FE
105756-BS-8	FED REPUBLIC OF BRAZIL	F	03/02/2015	GOLDMAN, SACHS & CO.		10,455,000	10,000,000	11,099,700	10,773,487		(20,531)		(20,531)		10,752,956		(297,956)	(297,956)	301,979	01/22/2021	2FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/01/2015	SCHEDULED REDEMPTION		660,196	660,196	660,196	660,196						660,196				20,103	01/01/2023	2
715638-AN-2	REPUBLIC OF PERU	F	02/06/2015	MATURED		7,500,000	7,500,000	9,456,250	7,539,815		(39,815)		(39,815)		7,500,000				370,313	02/06/2015	2FE
1099999. Subtotal - Bonds - All Other Governments						23,976,307	23,521,307	27,496,508	24,386,804		(112,540)		(112,540)		24,274,263		(297,956)	(297,956)	903,714	XXX	XXX
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B		03/01/2015	MATURED		3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				79,413	03/01/2015	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				79,413	XXX	XXX
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL		03/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		90,482	75,000	88,418	88,165		(283)		(283)		87,883		2,599	2,599	1,177	06/01/2029	1FE
157432-JE-6	CHAFFEY CMNTY COLLEGE DIST CAL		03/23/2015	JPMORGAN CHASE & CO.		1,765,455	1,500,000	1,745,040	1,740,456		(5,242)		(5,242)		1,735,214		30,241	30,241	23,958	06/01/2031	1FE
861419-UN-7	STOCKTON CALIF UNI SCH DIST		02/26/2015	Various		1,990,567	1,950,000	1,925,684	1,925,869		100		100		1,925,968		64,599	64,599	36,517	08/01/2039	1FE
906573-GA-2	UNION ELEM SCH DIST CALIF		03/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		854,227	725,000	840,442			(336)		(336)		840,106		14,121	14,121	2,396	09/01/2049	1FE
101565-D2-2	BOULDER LARIMER & WELD CNTYS C		03/20/2015	Various		1,568,694	1,250,000	1,554,288	1,548,744		(6,114)		(6,114)		1,542,630		26,063	26,063	17,011	12/15/2024	1FE
416415-GA-9	HARTFORD CONN		03/23/2015	JPMORGAN CHASE & CO.		2,318,342	2,025,000	2,368,460	2,363,230		(7,056)		(7,056)		2,356,174		(37,833)	(37,833)	41,625	10/01/2033	1FE
097552-SW-4	BOLINGBROOK ILL		01/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		776,473	775,000	755,625	755,628		10		10		755,638		20,834	20,834	775	01/01/2038	1FE
39168A-BW-2	GREATER CLARK CNTY SCH BDLG CO		02/10/2015	FIRST TENNESSEE BANK		770,570	715,000	742,492	741,986		(279)		(279)		741,707		28,863	28,863	9,454	07/15/2031	1FE
39168A-BZ-5	GREATER CLARK CNTY SCH BDLG CO		03/23/2015	WELLS FARGO		1,238,362	1,190,000	1,215,026	1,214,570		(511)		(511)		1,214,059		24,303	24,303	21,420	07/15/2035	1FE
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		02/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		77,898	75,000	76,025	76,007		(13)		(13)		75,993		1,905	1,905	1,100	01/15/2038	1FE
39168A-DN-0	GREATER CLARK CNTY SCH BDLG CO		03/18/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		419,999	400,000	406,776	406,653		(87)		(87)		406,566		13,433	13,433	5,800	07/15/2036	1FE
790697-DG-8	ST JOSEPH MICH PUB SCHS		03/23/2015	STIFEL CAPITAL MARKETS		1,746,128	1,515,000	1,748,189	1,748,189		(3,777)		(3,777)		1,744,412		1,716	1,716	14,940	05/01/2034	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,617,195	12,195,000	13,466,464	12,609,497		(23,588)		(23,588)		13,426,350		190,844	190,844	176,172	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2015	SCHEDULED REDEMPTION		147	147	164	150		(3)		(3)		147				3	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2015	SCHEDULED REDEMPTION		17	17	17	16		1		1		17					01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		03/01/2015	SCHEDULED REDEMPTION		32	32	37	35		(4)		(4)		32				1	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		03/01/2015	SCHEDULED REDEMPTION		13	13	15	15		(2)		(2)		13					09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		03/01/2015	SCHEDULED REDEMPTION		4	4	5	5						4					11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		03/01/2015	SCHEDULED REDEMPTION		30,412	30,412	32,293	32,273		(1,861)		(1,861)		30,412				316	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		03/01/2015	SCHEDULED REDEMPTION		12,670	12,670	13,450	13,495		(825)		(825)		12,670				112	09/01/2023	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2015	SCHEDULED REDEMPTION		23	23	25	24		(1)		(1)		23					04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2015	SCHEDULED REDEMPTION		222	222	235	235		(13)		(13)		222				4	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2015	SCHEDULED REDEMPTION		563	563	546	548		15		15		563				6	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2015	SCHEDULED REDEMPTION		2,248	2,248	2,226	2,229		19		19		2,248				25	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2015	SCHEDULED REDEMPTION		3,895	3,895	3,773	3,788		107		107		3,895				43	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2015	SCHEDULED REDEMPTION		314	314	303	311		3		3		314				3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2015	SCHEDULED REDEMPTION		4,641	4,641	4,477	4,585		56		56		4,641				39	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2015	SCHEDULED REDEMPTION		176	176	170	174		2		2		176				2	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2015	SCHEDULED REDEMPTION		1,909	1,909	1,845	1,888		21		21		1,909				15	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2015	SCHEDULED REDEMPTION		696	696	671	688		8		8		696				6	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2015	SCHEDULED REDEMPTION		5,353	5,353	5,165	5,293		60		60		5,353				51	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2015	SCHEDULED REDEMPTION		317	317	383	329		(12)		(12)		317				6	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2015	SCHEDULED REDEMPTION		154	154	163	164		(10)		(10)		154				3	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2015	SCHEDULED REDEMPTION		188	188	196	209		(21)		(21)		188				3	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2015	SCHEDULED REDEMPTION		120	120	123	129		(9)		(9)		120				2	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2015	SCHEDULED REDEMPTION		51	51	53	57		(7)		(7)		51				1	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2015	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2015	SCHEDULED REDEMPTION		218	218	224	236		(18)		(18)		218				4	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2015	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17					10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2015	SCHEDULED REDEMPTION		1,606	1,606	1,674	1,792		(186)		(186)		1,606				24	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2015	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				1	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		03/01/2015	SCHEDULED REDEMPTION		798	798	903	906		(109)		(109)		798				10	03/01/2026	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2015	SCHEDULED REDEMPTION		74	74	77	74						74				1	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2015	SCHEDULED REDEMPTION		537	537	556	541		(4)		(4)		537				9	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2015	SCHEDULED REDEMPTION		104	104	108	105		(1)		(1)		104				2	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2015	SCHEDULED REDEMPTION		1,666	1,666	1,607	1,650		17		17		1,666				15	04/01/2018	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2015	SCHEDULED REDEMPTION		4,521	4,521	4,680	4,562		(40)		(40)		4,521				87	02/01/2016	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2015	SCHEDULED REDEMPTION		785	785	809	847		(62)		(62)		785				14	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2015	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2015	SCHEDULED REDEMPTION		203	203	208	220		(17)		(17)		203				3	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		03/01/2015	SCHEDULED REDEMPTION		46,334	46,334	47,665	48,465		(2,131)		(2,131)		46,334				541	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2015	SCHEDULED REDEMPTION		7,412	7,412	7,344	7,353		59		59		7,412				81	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		03/01/2015	SCHEDULED REDEMPTION		11,616	11,616	11,949	12,152		(536)		(536)		11,616				127	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		03/01/2015	SCHEDULED REDEMPTION		50,855	50,855	52,673	52,824		(1,969)		(1,969)		50,855				568	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2015	SCHEDULED REDEMPTION		14,904	14,904	15,437	15,505		(601)		(601)		14,904				152	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2015	SCHEDULED REDEMPTION		85,938	85,938	89,010	89,731		(3,793)		(3,793)		85,938				883	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2015	SCHEDULED REDEMPTION		136,321	136,321	141,193	142,193		(5,872)		(5,872)		136,321				1,483	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2015	SCHEDULED REDEMPTION		51,460	51,460	53,299	53,933		(2,473)		(2,473)		51,460				529	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2015	SCHEDULED REDEMPTION		86,369	86,369	89,456	90,545		(4,177)		(4,177)		86,369				911	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2015	SCHEDULED REDEMPTION		18,816	18,816	19,489	19,556		(740)		(740)		18,816				214	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2015	SCHEDULED REDEMPTION		9,989	9,989	10,347	10,400		(410)		(410)		9,989				109	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2015	SCHEDULED REDEMPTION		22,213	22,213	23,007	23,065		(853)		(853)		22,213				240	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		03/01/2015	SCHEDULED REDEMPTION		57,252	57,252	59,299	59,121		(1,868)		(1,868)		57,252				515	05/01/2024	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		03/01/2015	SCHEDULED REDEMPTION		11,890	11,890	12,314	12,007		(118)		(118)		11,890				129	04/01/2017	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2015	SCHEDULED REDEMPTION		14,012	14,012	14,512	14,501		(489)		(489)		14,012				161	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		03/01/2015	SCHEDULED REDEMPTION		84,617	84,617	87,641	87,917		(3,300)		(3,300)		84,617				1,045	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2015	SCHEDULED REDEMPTION		3,394	3,394	3,471	3,443		(49)		(49)		3,394				57	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2015	SCHEDULED REDEMPTION		4,267	4,267	4,197	4,229		38		38		4,267				57	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2015	SCHEDULED REDEMPTION		1,162	1,162	1,143	1,154		9		9		1,162				16	08/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2015	SCHEDULED REDEMPTION		1,682	1,682	1,684	1,683		(1)		(1)		1,682				24	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		03/01/2015	SCHEDULED REDEMPTION		993	993	958	960		32		32		993				14	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2015	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2015	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2015	SCHEDULED REDEMPTION		31	31	30	31						31				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2015	SCHEDULED REDEMPTION		190	190	209	209		(19)		(19)		190				4	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2015	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2017	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2015	SCHEDULED REDEMPTION		122	122	118	121		1		1		122				2	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2015	SCHEDULED REDEMPTION		347	347	335	335		12		12		347				7	09/01/2019	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2015	SCHEDULED REDEMPTION		1,924	1,924	1,863	1,888		36		36		1,924				26	08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2015	SCHEDULED REDEMPTION		385	385	372	376		9		9		385				5	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2015	SCHEDULED REDEMPTION		1,234	1,234	1,194	1,209		25		25		1,234				15	12/01/2018	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2015	SCHEDULED REDEMPTION		754	754	730	738		16		16		754				10	06/01/2019	1
31371H-04-3	FED NATL MTG ASSOC #252575		03/01/2015	SCHEDULED REDEMPTION		809	809	784	791		19		19		809				11	07/01/2019	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2015	SCHEDULED REDEMPTION		994	994	1,003	994						994				11	04/01/2015	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2015	SCHEDULED REDEMPTION		131	131	138	149		(18)		(18)		131				2	06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2015	SCHEDULED REDEMPTION		104	104	106	104						104				2	10/01/2015	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2015	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2015	SCHEDULED REDEMPTION		62	62	66	72		(10)		(10)		62				1	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2015	SCHEDULED REDEMPTION		524	524	533	526		(2)		(2)		524				8	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2015	SCHEDULED REDEMPTION		18	18	20	21		(3)		(3)		18					01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2015	SCHEDULED REDEMPTION		238	238	243	239		(1)		(1)		238				4	02/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2015	SCHEDULED REDEMPTION		171	171	177	172		(1)		(1)		171				2	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2015	SCHEDULED REDEMPTION		1,081	1,081	1,046	1,041		40		40		1,081				15	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2015	SCHEDULED REDEMPTION		1,051	1,051	1,017	1,017		34		34		1,051				15	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		03/01/2015	SCHEDULED REDEMPTION		165	165	173	166		(1)		(1)		165				2	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2015	SCHEDULED REDEMPTION		373	373	361	361		12		12		373				4	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2015	SCHEDULED REDEMPTION		2,505	2,505	2,425	2,425		81		81		2,505				31	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2015	SCHEDULED REDEMPTION		1,208	1,208	1,170	1,170		38		38		1,208				17	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2015	SCHEDULED REDEMPTION		2,013	2,013	2,114	2,038		(25)		(25)		2,013				27	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2015	SCHEDULED REDEMPTION		46	46	49	51		(4)		(4)		46				1	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2015	SCHEDULED REDEMPTION		9,749	9,749	10,234	9,863		(114)		(114)		9,749				131	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2015	SCHEDULED REDEMPTION		838	838	811	812		26		26		838				10	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2015	SCHEDULED REDEMPTION		1,201	1,201	1,164	1,164		38		38		1,201				15	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2015	SCHEDULED REDEMPTION		2,440	2,440	2,362	2,361		79		79		2,440				32	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2015	SCHEDULED REDEMPTION		1,082	1,082	1,048	1,048		34		34		1,082				14	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2015	SCHEDULED REDEMPTION		1,533	1,533	1,485	1,480		53		53		1,533				21	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2015	SCHEDULED REDEMPTION		1,697	1,697	1,643	1,642		55		55		1,697				22	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2015	SCHEDULED REDEMPTION		4,031	4,031	3,999	3,997		34		34		4,031				49	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		03/01/2015	SCHEDULED REDEMPTION		250,730	250,730	268,908	269,333		(18,603)		(18,603)		250,730				2,798	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2015	SCHEDULED REDEMPTION		127	127	130	130		(3)		(3)		127				2	02/01/2036	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2015	SCHEDULED REDEMPTION		10,128	10,128	10,391	10,393		(265)		(265)		10,128				94	05/01/2023	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2015	SCHEDULED REDEMPTION		301	301	307	304		(3)		(3)		301				6	12/01/2024	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2015	SCHEDULED REDEMPTION		102	102	108	109		(8)		(8)		102				2	12/01/2025	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2015	SCHEDULED REDEMPTION		4,721	4,721	4,956	4,765		(44)		(44)		4,721				61	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		03/01/2015	SCHEDULED REDEMPTION		14,235	14,235	14,756	14,488		(253)		(253)		14,235				164	04/01/2019	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2015	SCHEDULED REDEMPTION		887	887	859	867		21		21		887				12	12/01/2018	1
31381D-HW-8	FED NATL MTG ASSOC #457545		02/01/2015	SCHEDULED REDEMPTION		1,257	1,257	1,283	1,264		(7)		(7)		1,257				13	08/01/2018	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2015	SCHEDULED REDEMPTION		122	122	126	122		(1)		(1)		122				1	07/01/2016	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		02/01/2015	MATURED		3	3	3	3						3					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2015	SCHEDULED REDEMPTION		716	716	734	717		(1)		(1)		716				11	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		02/01/2015	MATURED		16	16	16	16						16					03/01/2015	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2015	SCHEDULED REDEMPTION		11	11	11	11						11					07/01/2015	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2015	SCHEDULED REDEMPTION		34	34	34	34						34					04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		02/01/2015	SCHEDULED REDEMPTION		297	297	300	298						297				4	07/01/2015	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2015	SCHEDULED REDEMPTION		115	115	122	131		(16)		(16)		115				2	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2015	SCHEDULED REDEMPTION		116	116	122	127		(12)		(12)		116				2	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2015	SCHEDULED REDEMPTION		61	61	62	61						61				1	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2015	SCHEDULED REDEMPTION		1,303	1,303	1,325	1,307		(4)		(4)		1,303				20	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2015	SCHEDULED REDEMPTION		191	191	196	192		(1)		(1)		191				3	12/01/2015	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2015	SCHEDULED REDEMPTION		235	235	238	244		(9)		(9)		235				4	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2015	SCHEDULED REDEMPTION		1,223	1,223	1,243	1,229		(5)		(5)		1,223				18	04/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2015	SCHEDULED REDEMPTION		1,368	1,368	1,395	1,371		(2)		(2)		1,368				23	05/01/2015	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2015	SCHEDULED REDEMPTION		46	46	49	54		(8)		(8)		46				1	06/01/2030	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2015	SCHEDULED REDEMPTION		364	364	378	368		(4)		(4)		364				5	12/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2015	SCHEDULED REDEMPTION		6,941	6,941	7,265	7,033		(92)		(92)		6,941				93	05/01/2017	1
31385J-LM-8	FED NATL MTG ASSOC #545832		03/01/2015	SCHEDULED REDEMPTION		172	172	180	174		(2)		(2)		172				2	08/01/2017	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2015	SCHEDULED REDEMPTION		709	709	720	711		(1)		(1)		709				9	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2015	SCHEDULED REDEMPTION		195	195	198	196		(1)		(1)		195				3	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2015	SCHEDULED REDEMPTION		162	162	166	163		(1)		(1)		162				3	08/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2015	SCHEDULED REDEMPTION		17	17	17	17						17					11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2015	SCHEDULED REDEMPTION		603	603	615	604		(1)		(1)		603				10	08/01/2015	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2015	SCHEDULED REDEMPTION		69	69	73	78		(9)		(9)		69				1	06/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2015	SCHEDULED REDEMPTION		335	335	341	336		(1)		(1)		335				6	10/01/2015	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2015	SCHEDULED REDEMPTION		672	672	684	676		(3)		(3)		672				10	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2015	SCHEDULED REDEMPTION		64	64	65	64						64				1	10/01/2015	1
31385W-SX-8	FED NATL MTG ASSOC #555034		03/01/2015	SCHEDULED REDEMPTION		14,482	14,482	15,202	14,652		(170)		(170)		14,482				194	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2015	SCHEDULED REDEMPTION		7,833	7,833	8,219	7,931		(98)		(98)		7,833				105	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2015	SCHEDULED REDEMPTION		11,234	11,234	11,793	11,355		(122)		(122)		11,234				145	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2015	SCHEDULED REDEMPTION		2,058	2,058	2,160	2,087		(29)		(29)		2,058				27	11/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2015	SCHEDULED REDEMPTION		437	437	454	443		(6)		(6)		437				6	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		03/01/2015	SCHEDULED REDEMPTION		1,702	1,702	1,787	1,719		(17)		(17)		1,702				22	03/01/2018	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2015	SCHEDULED REDEMPTION		26	26	26	26						26					12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2015	SCHEDULED REDEMPTION		726	726	739	729		(3)		(3)		726				11	03/01/2016	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2015	SCHEDULED REDEMPTION		382	382	392	384		(2)		(2)		382				6	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2015	SCHEDULED REDEMPTION		2,468	2,468	2,516	2,478		(10)		(10)		2,468				41	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		01/01/2015	SCHEDULED REDEMPTION		4,874	4,874	4,969	4,889		(15)		(15)		4,874				30	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2015	SCHEDULED REDEMPTION		845	845	866	851		(6)		(6)		845				13	01/01/2016	1
31386E-SS-8	FED NATL MTG ASSOC #561329		01/01/2015	SCHEDULED REDEMPTION		54	54	56	55						54					12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2015	SCHEDULED REDEMPTION		1,340	1,340	1,366	1,344		(4)		(4)		1,340				22	02/01/2016	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2015	SCHEDULED REDEMPTION		155	155	158	155						155				2	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2015	SCHEDULED REDEMPTION		114	114	116	115		(1)		(1)		114				2	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2015	SCHEDULED REDEMPTION		68	68	70	69						68				1	01/01/2016	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2015	SCHEDULED REDEMPTION		177	177	180	178		(1)		(1)		177				3	09/01/2016	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2015	SCHEDULED REDEMPTION		2,746	2,746	2,724	2,742		4		4		2,746				37	01/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2015	SCHEDULED REDEMPTION		2,694	2,694	2,746	2,699		(5)		(5)		2,694				45	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2015	SCHEDULED REDEMPTION		4,201	4,201	4,268	4,217		(17)		(17)		4,201				61	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2015	SCHEDULED REDEMPTION		79	79	82	80		(1)		(1)		79				1	06/01/2016	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2015	SCHEDULED REDEMPTION		968	968	985	971		(2)		(2)		968				15	03/01/2016	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2015	SCHEDULED REDEMPTION		246	246	251	247		(1)		(1)		246				4	02/01/2016	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2015	SCHEDULED REDEMPTION		174	174	178	175		(1)		(1)		174				3	01/01/2016	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2015	SCHEDULED REDEMPTION		77	77	76	77						77				1	02/01/2016	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2015	SCHEDULED REDEMPTION		190	190	189	190		1		1		190				3	04/01/2016	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2015	SCHEDULED REDEMPTION		2,852	2,852	2,901	2,863		(11)		(11)		2,852				44	02/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2015	SCHEDULED REDEMPTION		203	203	209	205		(2)		(2)		203				3	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2015	SCHEDULED REDEMPTION		332	332	338	335		(2)		(2)		332				5	03/01/2016	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2015	SCHEDULED REDEMPTION		149	149	148	149						149				2	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		03/01/2015	SCHEDULED REDEMPTION		240	240	252	243		(2)		(2)		240				3	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2015	SCHEDULED REDEMPTION		1,343	1,343	1,372	1,350		(7)		(7)		1,343				21	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2015	SCHEDULED REDEMPTION		2,173	2,173	2,229	2,187		(13)		(13)		2,173				34	07/01/2016	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2015	SCHEDULED REDEMPTION		1,344	1,344	1,301	1,304		40		40		1,344				18	04/01/2021	1
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2015	SCHEDULED REDEMPTION		5,867	5,867	6,063	5,913		(46)		(46)		5,867				76	09/01/2016	1
31387D-MB-2	FED NATL MTG ASSOC #580954		03/01/2015	SCHEDULED REDEMPTION		416	416	437	419		(3)		(3)		416				6	05/01/2016	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2015	SCHEDULED REDEMPTION		6,593	6,593	6,921	6,657		(64)		(64)		6,593				83	07/01/2016	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2015	SCHEDULED REDEMPTION		357	357	371	373		(16)		(16)		357				6	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2015	SCHEDULED REDEMPTION		34	34	34	34						34					05/01/2016	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2015	SCHEDULED REDEMPTION		707	707	719	712		(5)		(5)		707				10	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2015	SCHEDULED REDEMPTION		1,028	1,028	1,044	1,032		(5)		(5)		1,028				15	07/01/2016	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2015	SCHEDULED REDEMPTION		382	382	388	383		(2)		(2)		382				6	07/01/2016	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2015	SCHEDULED REDEMPTION		197	197	191	189		8		8		197				3	06/01/2021	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2015	SCHEDULED REDEMPTION		477	477	484	479		(2)		(2)		477				7	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2015	SCHEDULED REDEMPTION		355	355	361	357		(2)		(2)		355				5	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2015	SCHEDULED REDEMPTION		1,803	1,803	1,831	1,812		(10)		(10)		1,803				27	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2015	SCHEDULED REDEMPTION		315	315	320	317		(1)		(1)		315				5	09/01/2016	1
31387X-UC-7	FED NATL MTG ASSOC #597379		03/01/2015	SCHEDULED REDEMPTION		401	401	421	404		(3)		(3)		401				6	09/01/2016	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2015	SCHEDULED REDEMPTION		501	501	509	504		(3)		(3)		501				7	09/01/2016	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2015	SCHEDULED REDEMPTION		186	186	189	187		(1)		(1)		186				2	09/01/2016	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2015	SCHEDULED REDEMPTION		1,705	1,705	1,790	1,724		(19)		(19)		1,705				23	11/01/2016	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2015	SCHEDULED REDEMPTION		342	342	348	344		(2)		(2)		342				5	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2015	SCHEDULED REDEMPTION		143	143	151	163		(21)		(21)		143				3	07/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2015	SCHEDULED REDEMPTION		4,583	4,583	4,811	4,636		(53)		(53)		4,583				62	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2015	SCHEDULED REDEMPTION		597	597	621	604		(7)		(7)		597				7	12/01/2016	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2015	SCHEDULED REDEMPTION		131	131	135	132		(1)		(1)		131				2	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		03/01/2015	SCHEDULED REDEMPTION		35	35	37	36		(1)		(1)		35					09/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2015	SCHEDULED REDEMPTION		57	57	58	57						57				1	01/01/2017	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		03/01/2015	SCHEDULED REDEMPTION		772	772	811	789		(17)		(17)		772				10	08/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2015	SCHEDULED REDEMPTION		8,969	8,969	9,238	9,037		(68)		(68)		8,969				101	02/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2015	SCHEDULED REDEMPTION		2,484	2,484	2,584	2,516		(32)		(32)		2,484				32	05/01/2017	1
31390J-D9-9	FED NATL MTG ASSOC #647328		03/01/2015	SCHEDULED REDEMPTION		123	123	137	136		(13)		(13)		123				2	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		03/01/2015	SCHEDULED REDEMPTION		221	221	232	223		(2)		(2)		221				3	06/01/2017	1
31390M-ST-2	FED NATL MTG ASSOC #650430		03/01/2015	SCHEDULED REDEMPTION		731	731	767	738		(7)		(7)		731				10	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2015	SCHEDULED REDEMPTION		2,224	2,224	2,313	2,253		(29)		(29)		2,224				25	07/01/2017	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2015	SCHEDULED REDEMPTION		18,952	18,952	19,262	19,048		(96)		(96)		18,952				232	09/01/2017	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2015	SCHEDULED REDEMPTION		266	266	264	264		2		2		266				3	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2015	SCHEDULED REDEMPTION		2,070	2,070	2,167	2,231		(161)		(161)		2,070				30	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2015	SCHEDULED REDEMPTION		828	828	867	887		(59)		(59)		828				12	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2015	SCHEDULED REDEMPTION		1,911	1,911	2,000	1,984		(73)		(73)		1,911				28	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2015	SCHEDULED REDEMPTION		254	254	256	256		(2)		(2)		254				4	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2015	SCHEDULED REDEMPTION		2,110	2,110	2,163	2,173		(63)		(63)		2,110				29	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2015	SCHEDULED REDEMPTION		15,862	15,862	16,260	16,324		(462)		(462)		15,862				234	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2015	SCHEDULED REDEMPTION		2,087	2,087	2,124	2,103		(16)		(16)		2,087				25	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2015	SCHEDULED REDEMPTION		298	298	312	303		(6)		(6)		298				4	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2015	SCHEDULED REDEMPTION		2,802	2,802	2,851	2,822		(20)		(20)		2,802				32	12/01/2018	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2015	SCHEDULED REDEMPTION		2,126	2,126	2,163	2,141		(14)		(14)		2,126				24	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2015	SCHEDULED REDEMPTION		1,942	1,942	1,975	1,952		(11)		(11)		1,942				22	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2015	SCHEDULED REDEMPTION		1,405	1,405	1,452	1,423		(19)		(19)		1,405				17	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2015	SCHEDULED REDEMPTION		68	68	70	69		(1)		(1)		68				1	01/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2015	SCHEDULED REDEMPTION		956	956	988	969		(13)		(13)		956				12	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2015	SCHEDULED REDEMPTION		2,771	2,771	2,865	2,803		(32)		(32)		2,771				27	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2015	SCHEDULED REDEMPTION		2,046	2,046	2,082	2,059		(13)		(13)		2,046				23	01/01/2019	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2015	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2015	SCHEDULED REDEMPTION		79,350	79,350	81,634	81,433		(2,083)		(2,083)		79,350				1,287	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2015	SCHEDULED REDEMPTION		3,366	3,366	3,533	3,459		(93)		(93)		3,366				45	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2015	SCHEDULED REDEMPTION		2,126	2,126	2,201	2,166		(40)		(40)		2,126				28	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2015	SCHEDULED REDEMPTION		74,771	74,771	75,154	75,150		(379)		(379)		74,771				815	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2015	SCHEDULED REDEMPTION		2,765	2,765	2,813	2,785		(21)		(21)		2,765				29	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		03/01/2015	SCHEDULED REDEMPTION		615	615	626	619		(4)		(4)		615				7	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2015	SCHEDULED REDEMPTION		2,927	2,927	2,942	2,942		(15)		(15)		2,927				42	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2015	SCHEDULED REDEMPTION		359	359	369	370		(10)		(10)		359				5	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2015	SCHEDULED REDEMPTION		7,758	7,758	7,932	7,938		(180)		(180)		7,758				135	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2015	SCHEDULED REDEMPTION		7,003	7,003	7,039	7,039		(36)		(36)		7,003				114	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2015	SCHEDULED REDEMPTION		973	973	978	977		(5)		(5)		973				16	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2015	SCHEDULED REDEMPTION		339	339	341	341		(2)		(2)		339				5	02/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2015	SCHEDULED REDEMPTION		244	244	245	245		(2)		(2)		244				4	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2015	SCHEDULED REDEMPTION		665	665	668	669		(3)		(3)		665				10	02/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2015	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					04/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2015	SCHEDULED REDEMPTION		147	147	150	151		(4)		(4)		147				2	06/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		03/01/2015	SCHEDULED REDEMPTION		13,020	13,020	13,497	13,498		(478)		(478)		13,020				148	03/01/2023	1
31410G-6U-0	FED NATL MTG ASSOC #894683		03/01/2015	SCHEDULED REDEMPTION		122	122	125	125		(3)		(3)		122				2	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2015	SCHEDULED REDEMPTION		977	977	999	1,014		(36)		(36)		977				17	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2015	SCHEDULED REDEMPTION		3,501	3,501	3,589	3,594		(93)		(93)		3,501				48	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2015	SCHEDULED REDEMPTION		10,324	10,324	10,591	10,611		(287)		(287)		10,324				109	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		03/01/2015	SCHEDULED REDEMPTION		6,224	6,224	6,452	6,469		(245)		(245)		6,224				69	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2015	SCHEDULED REDEMPTION		288	288	295	295		(8)		(8)		288				4	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2015	SCHEDULED REDEMPTION		447	447	458	458		(11)		(11)		447				6	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2015	SCHEDULED REDEMPTION		973	973	998	989		(16)		(16)		973				14	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2015	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2015	SCHEDULED REDEMPTION		233	233	239	241		(8)		(8)		233				3	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2015	SCHEDULED REDEMPTION		23	23	23	23						23					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		03/01/2015	SCHEDULED REDEMPTION		7,718	7,718	8,001	7,986		(268)		(268)		7,718				86	02/01/2022	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2015	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2037	1
31411L-RL-7	FED NATL MTG ASSOC #911391		03/01/2015	SCHEDULED REDEMPTION		4,689	4,689	4,798	4,815		(126)		(126)		4,689				57	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2015	SCHEDULED REDEMPTION		47,356	47,356	49,092	48,678		(1,321)		(1,321)		47,356				578	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		03/01/2015	SCHEDULED REDEMPTION		14,217	14,217	14,738	14,841		(624)		(624)		14,217				129	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		03/01/2015	SCHEDULED REDEMPTION		148	148	150	151		(2)		(2)		148				2	04/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411W-YF-8	FED NATL MTG ASSOC #917010		03/01/2015	SCHEDULED REDEMPTION		10,495	10,495	10,879	10,821		(326)		(326)		10,495				117	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2015	SCHEDULED REDEMPTION		15,455	15,455	15,598	15,657		(202)		(202)		15,455				249	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		03/01/2015	SCHEDULED REDEMPTION		8,987	8,987	9,319	9,332		(345)		(345)		8,987				100	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		03/01/2015	SCHEDULED REDEMPTION		22,995	22,995	23,838	23,828		(833)		(833)		22,995				263	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2015	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2015	SCHEDULED REDEMPTION		11,886	11,886	12,322	12,355		(469)		(469)		11,886				140	04/01/2022	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2015	SCHEDULED REDEMPTION		280	280	287	287		(7)		(7)		280				4	04/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2015	SCHEDULED REDEMPTION		505	505	518	518		(13)		(13)		505				7	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2015	SCHEDULED REDEMPTION		360	360	369	370		(10)		(10)		360				5	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2015	SCHEDULED REDEMPTION		3,341	3,341	3,425	3,429		(88)		(88)		3,341				54	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2015	SCHEDULED REDEMPTION		113	113	116	117		(3)		(3)		113				2	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		03/01/2015	SCHEDULED REDEMPTION		13,514	13,514	14,024	14,084		(569)		(569)		13,514				160	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		03/01/2015	SCHEDULED REDEMPTION		5,830	5,830	5,965	6,029		(199)		(199)		5,830				61	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		03/01/2015	SCHEDULED REDEMPTION		10,777	10,777	11,172	11,200		(423)		(423)		10,777				119	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2015	SCHEDULED REDEMPTION		2,114	2,114	2,167	2,171		(57)		(57)		2,114				24	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		03/01/2015	SCHEDULED REDEMPTION		6,338	6,338	6,570	6,586		(249)		(249)		6,338				70	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2015	SCHEDULED REDEMPTION		236	236	241	242		(6)		(6)		236				3	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		03/01/2015	SCHEDULED REDEMPTION		17,980	17,980	18,639	18,552		(572)		(572)		17,980				208	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		03/01/2015	SCHEDULED REDEMPTION		183	183	188	186		(3)		(3)		183				2	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2015	SCHEDULED REDEMPTION		4,831	4,831	4,875	4,878		(47)		(47)		4,831				53	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2015	SCHEDULED REDEMPTION		4,028	4,028	4,130	4,144		(116)		(116)		4,028				47	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		03/01/2015	SCHEDULED REDEMPTION		355	355	364	364		(9)		(9)		355				4	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		03/01/2015	SCHEDULED REDEMPTION		183	183	188	188		(4)		(4)		183				2	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		03/01/2015	SCHEDULED REDEMPTION		114	114	116	117		(3)		(3)		114				1	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		03/01/2015	SCHEDULED REDEMPTION		7,265	7,265	7,532	7,495		(230)		(230)		7,265				81	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2015	SCHEDULED REDEMPTION		340	340	349	346		(6)		(6)		340				3	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		03/01/2015	SCHEDULED REDEMPTION		21,319	21,319	22,101	21,879		(560)		(560)		21,319				216	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		03/01/2015	SCHEDULED REDEMPTION		6,878	6,878	7,130	7,137		(259)		(259)		6,878				76	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		03/01/2015	SCHEDULED REDEMPTION		7,685	7,685	7,966	7,912		(228)		(228)		7,685				85	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		03/01/2015	SCHEDULED REDEMPTION		6,954	6,954	7,115	7,196		(242)		(242)		6,954				87	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		03/01/2015	SCHEDULED REDEMPTION		5,419	5,419	5,545	5,603		(183)		(183)		5,419				51	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		03/01/2015	SCHEDULED REDEMPTION		3,284	3,284	3,360	3,404		(121)		(121)		3,284				40	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2015	SCHEDULED REDEMPTION		31,830	31,830	32,654	32,665		(834)		(834)		31,830				342	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		03/01/2015	SCHEDULED REDEMPTION		7,249	7,249	7,514	7,547		(298)		(298)		7,249				81	02/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		03/01/2015	SCHEDULED REDEMPTION		5,658	5,658	5,789	5,845		(187)		(187)		5,658				69	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		03/01/2015	SCHEDULED REDEMPTION		69	69	71	72		(3)		(3)		69				1	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		03/01/2015	SCHEDULED REDEMPTION		4,104	4,104	4,254	4,285		(181)		(181)		4,104				46	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		03/01/2015	SCHEDULED REDEMPTION		683	683	701	700		(17)		(17)		683				5	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		03/01/2015	SCHEDULED REDEMPTION		6,792	6,792	7,041	7,068		(277)		(277)		6,792				77	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		03/01/2015	SCHEDULED REDEMPTION		1,034	1,034	1,061	1,058		(24)		(24)		1,034				10	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		03/01/2015	SCHEDULED REDEMPTION		211	211	215	221		(10)		(10)		211				2	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		03/01/2015	SCHEDULED REDEMPTION		4,449	4,449	4,552	4,629		(180)		(180)		4,449				46	05/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		03/01/2015	SCHEDULED REDEMPTION		4,753	4,753	4,927	4,893		(140)		(140)		4,753				53	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		03/01/2015	SCHEDULED REDEMPTION		9,727	9,727	10,084	10,037		(310)		(310)		9,727				108	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2015	SCHEDULED REDEMPTION		41,114	41,114	42,621	42,649		(1,535)		(1,535)		41,114				444	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		03/01/2015	SCHEDULED REDEMPTION		17,456	17,456	17,908	17,920		(464)		(464)		17,456				136	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		03/01/2015	SCHEDULED REDEMPTION		5,157	5,157	5,346	5,354		(198)		(198)		5,157				57	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		03/01/2015	SCHEDULED REDEMPTION		14,182	14,182	14,702	14,535		(353)		(353)		14,182				166	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		03/01/2015	SCHEDULED REDEMPTION		4,505	4,505	4,670	4,693		(188)		(188)		4,505				50	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		03/01/2015	SCHEDULED REDEMPTION		5,490	5,490	5,632	5,613		(123)		(123)		5,490				55	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		03/01/2015	SCHEDULED REDEMPTION		650,807	650,807	676,738	666,484		(15,676)		(15,676)		650,807				5,798	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		03/01/2015	SCHEDULED REDEMPTION		329,544	329,544	347,926	341,012		(11,468)		(11,468)		329,544				3,263	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		03/01/2015	SCHEDULED REDEMPTION		11,126	11,126	11,669	11,665		(538)		(538)		11,126				76	07/01/2027	1
45203H-S5-2	ILLINOIS FIN AUTH REV		03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		984,716	875,000	1,018,448			(1,485)		(1,485)		1,016,962		(32,246)	(32,246)	5,469	11/15/2038	1FE
73043P-AB-6	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,516,035	1,500,000	1,503,675							1,503,675		12,360	12,360		08/15/2045	1
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV		03/19/2015	BARCLAYS		6,922,068	6,750,000	6,750,000							6,750,000		172,068	172,068		05/15/2045	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97712D-KP-0	WISCONSIN ST HEALTH & EDL FACS		02/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		568,430	500,000	575,285			(526)		(526)		574,759		(6,329)	(6,329)	1,944	08/15/2034	1FE
97712D-KQ-8	WISCONSIN ST HEALTH & EDL FACS		03/23/2015	JPMORGAN CHASE & CO.		1,117,390	1,000,000	1,145,250			(2,071)		(2,071)		1,143,179		(25,789)	(25,789)	7,917	08/15/2039	1FE
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		03/01/2015	SCHEDULED REDEMPTION		5,141	5,141	4,526	5,141						5,141				107	12/01/2018	1FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		02/01/2015	SCHEDULED REDEMPTION		8,336	8,336	6,964	8,143		192		192		8,336				162	12/01/2018	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		03/01/2015	SCHEDULED REDEMPTION		66,287	66,287	60,049	63,093		3,195		3,195		66,287				1,128	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		03/01/2015	SCHEDULED REDEMPTION		59,058	59,058	54,931	57,038		2,020		2,020		59,058				1,072	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		03/01/2015	SCHEDULED REDEMPTION		33,108	33,108	29,977	31,477		1,631		1,631		33,108				517	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		03/01/2015	SCHEDULED REDEMPTION		29,263	29,263	25,368	26,993		2,270		2,270		29,263				426	04/15/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		03/01/2015	SCHEDULED REDEMPTION		844	844	867	857		(14)		(14)		844				17	06/25/2018	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		03/01/2015	SCHEDULED REDEMPTION		16,811	16,811	12,394	15,601		1,210		1,210		16,811				248	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		03/01/2015	SCHEDULED REDEMPTION		20,859	20,859	16,900	19,716		1,143		1,143		20,859				333	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		03/01/2015	SCHEDULED REDEMPTION		135,954	135,954	126,148	131,518		4,436		4,436		135,954				2,304	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		03/01/2015	SCHEDULED REDEMPTION		59,910	59,910	45,053	52,093		7,817		7,817		59,910				909	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		03/01/2015	SCHEDULED REDEMPTION		8,507	8,507	8,980	8,689		(181)		(181)		8,507				122	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		03/01/2015	SCHEDULED REDEMPTION		84,961	84,961	79,948	81,884		3,077		3,077		84,961				986	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		03/01/2015	SCHEDULED REDEMPTION		50,638	50,638	47,806	49,091		1,547		1,547		50,638				760	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		03/01/2015	SCHEDULED REDEMPTION		24,698	24,698	23,689	24,155		543		543		24,698				362	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		03/01/2015	SCHEDULED REDEMPTION		365,045	365,045	348,612	356,387		8,658		8,658		365,045				5,559	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		03/01/2015	SCHEDULED REDEMPTION		146,414	146,414	139,823	142,884		3,531		3,531		146,414				2,104	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		03/01/2015	SCHEDULED REDEMPTION		37,292	37,292	38,831	38,103		(811)		(811)		37,292				590	05/15/2032	1
31396E-GF-7	FHR 3079 MD RMBS		01/01/2015	SCHEDULED REDEMPTION		581,791	581,791	606,017	581,791						581,791				2,424	03/15/2034	1
31358U-7D-2	FNR 1993-70 Z RMBS		03/01/2015	SCHEDULED REDEMPTION		2,424	2,424	2,527	2,424						2,424				36	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB RMBS		03/01/2015	SCHEDULED REDEMPTION		99,378	99,378	97,896	99,135		243		243		99,378				1,094	01/25/2018	1
31393B-R5-6	FNR 2003-35 ME RMBS		03/01/2015	SCHEDULED REDEMPTION		351,774	351,774	357,161	352,531		(757)		(757)		351,774				3,939	05/25/2018	1
31397M-WQ-6	FNR 2008-82 EY RMBS		03/01/2015	SCHEDULED REDEMPTION		663,095	663,095	641,855	656,556		6,539		6,539		663,095				7,242	09/25/2023	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		02/01/2015	SCHEDULED REDEMPTION		3,586	3,586	3,420		3,513	73		3,586		3,586				74	09/01/2017	6*
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		03/01/2015	SCHEDULED REDEMPTION		124,102	124,102	114,688	119,823		4,279		4,279		124,102				2,115	05/15/2022	1
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		03/01/2015	SCHEDULED REDEMPTION		364,165	364,165	406,809	370,451		(6,286)		(6,286)		364,165				15,477	09/01/2019	1FE
040507-PS-8	ARIZONA HEALTH FACS AUTH REV		01/06/2015	WELLS FARGO		2,232,146	1,960,000	2,173,679	2,173,280		(399)		(399)		2,172,881		59,265	59,265	4,356	12/01/2042	1FE
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP		03/05/2015	JPMORGAN CHASE & CO.		808,549	725,000	802,814	802,814		(984)		(984)		801,830		6,719	6,719	5,538	02/01/2033	2FE
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP		01/29/2015	Various		544,025	480,000	527,290	527,290		(162)		(162)		527,127		16,898	16,898	1,013	02/01/2035	2FE
04109F-BG-2	ARKANSAS ST DEV FIN AUTH HOSP		03/05/2015	Various		801,947	715,000	791,741	791,741		(859)		(859)		790,882		11,064	11,064	4,837	02/01/2033	2FE
04109F-BH-0	ARKANSAS ST DEV FIN AUTH HOSP		03/31/2015	Various		654,704	585,000	642,634	642,634		(701)		(701)		641,933		12,772	12,772	4,324	02/01/2035	2FE
74540H-AM-6	PULASKI CNTY ARK PUB FACS BRD		01/23/2015	RAYMOND JAMES & ASSOCIATES, INC.		1,147,250	1,000,000	1,085,740	1,085,444		(532)		(532)		1,084,912		62,338	62,338	5,833	12/01/2042	1FE
914072-VU-4	UNIVERSITY ARK UNIV REV		02/17/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		176,199	150,000	173,768	173,691		(268)		(268)		173,422		2,777	2,777	1,313	03/01/2034	1FE
271014-ZD-7	EAST BAY CALIF MUN UTIL DIST W		03/23/2015	Various		1,658,786	1,385,000	1,689,174			(1,586)		(1,586)		1,687,588		(28,802)	(28,802)	4,223	06/01/2036	1FE
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P		03/20/2015	Various		1,457,828	1,250,000	1,447,400	1,444,103		(2,157)		(2,157)		1,441,946		15,882	15,882	21,771	07/01/2039	1FE
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		03/20/2015	CITIGROUP GLOBAL MARKETS		1,069,615	950,000	1,057,939	1,055,320		(2,161)		(2,161)		1,053,159		16,455	16,455	24,674	08/01/2044	1FE
79766D-FC-8	SAN FRANCISCO CALIF CITY & CNT		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		2,795,575	2,500,000	2,716,325	2,711,282		(4,400)		(4,400)		2,706,882		88,693	88,693	50,000	05/01/2044	1FE
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		03/20/2015	Various		2,646,937	2,280,000	2,541,037	2,534,854		(3,480)		(3,480)		2,531,374		115,563	115,563	36,173	05/01/2044	1FE
10741L-DL-7	BREVARD CNTY FLA HEALTH FACS A		03/23/2015	STIFEL CAPITAL MARKETS		1,107,750	1,000,000	1,099,690	1,099,339		(2,128)		(2,128)		1,097,211		10,539	10,539	13,750	04/01/2039	1FE
511665-JN-2	LAKELAND FLA HOSP SYS REV		03/23/2015	STERN BROTHERS		2,199,000	2,000,000	2,274,900			(3,376)		(3,376)		2,271,524		(72,524)	(72,524)	14,167	11/15/2045	1FE
593338-AR-7	MIAMI DADE CNTY FLA EXPWY AUTH		03/23/2015	BANK OF AMERICA/MERRILL LYNCH		866,895	750,000	851,820	849,947		(2,130)		(2,130)		847,816		19,079	19,079	16,771	07/01/2031	1FE
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2015	CALLED @ 100.00000000		375,000	375,000	370,478	374,232		18		18		374,250		750	750	12,891	02/01/2021	1FE
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI		03/20/2015	Various		2,139,305	1,950,000	2,112,279	2,108,317		(3,423)		(3,423)		2,104,894		34,411	34,411	49,035	01/01/2044	1FE
77615N-AV-6	ROMEOVILLE ILL REV		03/05/2015	WELLS FARGO		975,030	1,000,000	965,290							965,290		9,740	9,740		10/01/2043	1
45506D-MU-6	INDIANA ST FIN AUTH REV		01/06/2015	WELLS FARGO		1,344,200	1,175,000	1,296,695	1,293,997		(225)		(225)		1,293,772		50,428	50,428	16,972	10/01/2044	1FE
45528U-MD-0	INDIANAPOLIS IND LOC PUB IMPT		03/20/2015	CREWS & ASSOC.		1,550,554	1,380,000	1,527,080	1,523,985		(3,190)		(3,190)		1,520,795		29,759	29,759	32,008	01/01/2033	1FE
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		03/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		543,483	550,000	537,427							537,427		6,056	6,056		07/01/2039	1FE
574218-SQ-7	MARYLAND ST HEALTH & HIGHER ED		01/23/2015	WELLS FARGO		2,883,300	2,500,000	2,817,525	2,814,323		(2,096)		(2,096)		2,812,226		71,074	71,074	25,156	07/01/2034	2FE
61336P-ET-4	MONTGOMERY CNTY MD REV		03/23/2015	JPMORGAN CHASE & CO.		1,008,290	1,000,000	1,001,620			(11)		(11)		1,001,609		6,681	6,681	3,333	12/01/2044	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM		03/03/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		128,597	110,000	124,493	124,179		(164)		(164)		124,016		4,581	4,581	1,943	01/01/2033	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2015	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				3,719	01/01/2037	1FE
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2015	CALLED @ 100.00000000		1,295,000	1,295,000	1,189,173	1,289,899						1,289,899		5,101	5,101	27,532	01/01/2016	1FE
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2015	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				2,561	01/01/2046	3FE
649907-4P-4	NEW YORK ST DORM AUTH REVS NON		03/23/2015	CITIGROUP GLOBAL MARKETS		1,370,773	1,195,000	1,389,199			(3,232)		(3,232)		1,385,967		(15,195)	(15,195)	10,788	07/01/2034	1FE
64990A-CA-1	NEW YORK ST DORM AUTH SALES TA		03/23/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		2,354,120	2,000,000	2,397,740	2,390,647		(8,881)		(8,881)		2,381,766		(27,646)	(27,646)	42,500	03/15/2034	1FE
650009-G5-6	NEW YORK ST THY AUTH GEN REV		03/20/2015	Various		2,917,914	2,500,000	2,883,725	2,882,471		(7,592)		(7,592)		2,874,879		43,034	43,034	33,833	01/01/2032	1FE
65821D-SP-7	NORTH CAROLINA MED CARE COMMN		03/18/2015	WELLS FARGO		988,750	1,000,000	982,730							982,730		6,020	6,020		06/01/2045	1
386442-VY-0	GRAND RIVER DAM AUTH OKLA REV		03/23/2015	FIRST TENNESSEE BANK		890,070	750,000	894,375	891,882		(3,140)		(3,140)		888,742		1,328	1,328	11,979	06/01/2028	1FE
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004		01/01/2015	CALLED @ 100.00000000		495,000	495,000	495,000	495,000						495,000				12,870	07/01/2015	1FE
735240-G4-9	PORT PORTLAND ORE ARPT REV		03/20/2015	Various		1,404,116	1,250,000	1,377,800	1,374,902		(2,444)		(2,444)		1,372,458		31,658	31,658	30,465	07/01/2044	1FE
736742-WC-7	PORTLAND ORE SWR SYS REV		03/20/2015	MORGAN STANLEY		5,782,752	5,520,000	5,708,287	5,704,721		(3,698)		(3,698)		5,701,022		81,730	81,730	135,547	10/01/2037	1FE
88675A-BM-7	TIGARD ORE WTR SYS REV		03/20/2015	Various		2,318,662	2,000,000	2,291,760			(1,322)		(1,322)		2,290,438		28,224	28,224	5,601	08/01/2045	1FE
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING		03/23/2015	Various		1,265,054	1,250,000	1,236,188	1,236,287		94		94		1,236,381		28,673	28,673	24,206	02/01/2040	1FE
198499-AK-1	COLUMBIA S C SPL OBLIG		03/20/2015	CITIGROUP GLOBAL MARKETS		2,070,242	1,810,000	2,091,003	2,086,545		(6,199)		(6,199)		2,080,346		(10,105)	(10,105)	36,451	02/01/2039	1FE
198499-AL-9	COLUMBIA S C SPL OBLIG		03/20/2015	Various		570,431	500,000	573,720	572,556		(1,538)		(1,538)		571,017		(586)	(586)	9,778	02/01/2044	1FE
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		03/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,081	110,000	124,524	124,310		(311)		(311)		123,999		82	82	2,353	11/01/2044	1FE
052398-ER-1	AUSTIN TEX ARPT SYS REV		03/20/2015	GUGGENHEIM SECURITIES, LLC		841,988	750,000	827,955	827,955		(1,462)		(1,462)		826,493		15,495	15,495	8,333	11/15/2044	1FE
88283K-AZ-1	TEXAS TRANSN COMMN CENT TEX TP		03/20/2015	BARCLAYS		1,655,925	1,500,000	1,679,685			(2,266)		(2,266)		1,677,419		(21,494)	(21,494)	10,625	08/15/2042	2FE
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL		02/15/2015	MATURED		1,735,000	1,735,000	1,676,288	1,734,143		857		857		1,735,000				41,814	02/15/2015	1FE
97712D-KN-5	WISCONSIN ST HEALTH & EDL FACS		02/12/2015	UNION BANK OF SWITZERLAND		286,050	250,000	288,310			(181)		(181)		288,129		(2,079)	(2,079)	660	08/15/2033	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						77,097,208	70,812,680	76,310,010	52,300,724	3,513	(134,283)		(130,769)		76,262,707		834,501	834,501	898,978	XXX	XXX
002824-AW-0	ABBOTT LABORATORIES		02/03/2015	JPMORGAN CHASE & CO.		5,532,200	5,000,000	5,450,900	5,290,680		(4,847)		(4,847)		5,285,833		246,367	246,367	39,531	05/27/2020	1FE
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		03/31/2015	SCHEDULED REDEMPTION		10,063	10,063	10,063	10,063						10,063				18	04/16/2020	4FE
00404D-AD-5	ACADIA HEALTHCARE CO TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		875	875	871			4		4		875				3	02/11/2022	3FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		03/31/2015	Various		37,474	37,474	37,019	70,723		(33,249)		(33,249)		37,474				974	11/25/2019	4Z
00448@-AA-6	ACCUVANT LLC INITIAL TERM LOAN		01/28/2015	SCHEDULED REDEMPTION		6,965,000	6,965,000	6,901,130	6,900,993		64,007		64,007		6,965,000				37,401	10/22/2020	4
00440E-AS-6	ACE INA HOLDINGS INC		03/10/2015	CANTOR FITZGERALD		2,509,175	2,500,000	2,499,575							2,499,575		9,600	9,600		03/15/2025	1FE
00485G-AB-4	ACOSTA HOLDCO INITIAL TL		01/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,985	4,985		15		15		5,000				60	09/26/2021	4FE
00507U-AP-6	ACTAVIS FUNDING SCS	E	03/09/2015	Various		5,051,090	5,000,000	4,999,750							4,999,750		51,340	51,340		03/12/2020	2Z
00507U-AR-2	ACTAVIS FUNDING SCS	E	03/18/2015	Various		5,045,010	5,000,000	4,992,900			5		5		4,992,905		52,105	52,105	1,054	03/15/2022	2Z
00507U-AS-0	ACTAVIS FUNDING SCS	E	03/03/2015	Various		7,107,822	7,000,000	6,975,150							6,975,150		132,672	132,672		03/15/2025	2FE
00507U-AT-8	ACTAVIS FUNDING SCS	E	03/03/2015	SUNTRUST INVESTMENT SERVICES, INC.		5,114,000	5,000,000	4,978,500							4,978,500		135,500	135,500		03/15/2035	2Z
00507U-AU-5	ACTAVIS FUNDING SCS	E	03/03/2015	Various		6,180,260	6,000,000	5,968,620							5,968,620		211,640	211,640		03/15/2045	2FE
006408-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		02/06/2015	SCHEDULED REDEMPTION		1,343,750	1,343,750	1,343,750	1,343,750						1,343,750				55,766	08/06/2017	2
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		03/31/2015	SCHEDULED REDEMPTION		7,563	7,563	7,563	7,563						7,563				71	10/09/2019	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		02/28/2015	MATURED		1	1				1		1		1					02/28/2015	1Z
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,976	9,654		23		23		10,000				104	07/25/2021	4FE
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		01/30/2015	EXCHANGE		128,710	128,710	128,710	128,710						128,710				1,236	07/25/2021	4FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2015	SCHEDULED REDEMPTION		347,900	347,900	347,900	347,900						347,900				5,975	06/30/2022	5
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/19/2015	Various		991,414	1,000,000	992,390			12		12		992,402		(988)	(988)	710	08/01/2025	2Z
00828K-AF-2	AFFINION GROUP TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		10,232	10,232	10,179	10,177		55		55		10,232				79	04/30/2018	4FE
008916-AP-3	AGRIUM INC	A	03/24/2015	BANK OF AMERICA/MERRILL LYNCH		1,002,630	1,000,000	998,550			8		8		998,558		4,072	4,072	2,344	03/15/2025	2FE
008916-AQ-1	AGRIUM INC	A	03/11/2015	GOLDMAN, SACHS & CO.		2,438,675	2,500,000	2,477,750			27		27		2,477,777		(39,102)	(39,102)	4,010	03/15/2035	2FE
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	03/31/2015	SCHEDULED REDEMPTION		1,597	1,597	1,591	1,591		6		6		1,597				6	10/03/2019	4FE
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	E	03/31/2015	SCHEDULED REDEMPTION		829	829	826	825		3		3		829				3	10/03/2019	4FE
00928Q-AN-1	AIRCASTLE LTD	E	01/12/2015	OPPENHEIMER & CO., INC.		251,875	250,000	250,000							250,000		1,875	1,875		02/15/2022	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
010392-FC-7	ALABAMA POWER CO		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		8,722,686	8,241,000	8,535,039	8,434,931		(2,497)		(2,497)		8,432,434		290,252	290,252	91,939	10/01/2020	1FE
012653-AA-9	ALBEMARLE CORP		02/01/2015	MATURED		5,000,000	5,000,000	5,010,800	5,000,113		(113)		(113)		5,000,000				127,500	02/01/2015	2FE
012725-AD-9	ALBEMARLE CORP		03/23/2015	BARCLAYS		1,086,800	1,000,000	997,050	997,054		9		9		997,063		89,737	89,737	18,469	12/01/2044	2FE
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2015	SCHEDULED REDEMPTION		85,000	85,000	85,000	85,000						85,000				1,668	01/01/2027	3FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		03/11/2015	CALLED @ 106.54400000		5,987,773	5,620,000	5,902,113	5,772,033		(7,114)		(7,114)		5,764,919		222,854	222,854	188,894	09/15/2020	4FE
02005N-AB-6	ALLY FINANCIAL INC		02/12/2015	MATURED		4,580,000	4,580,000	4,634,844	4,581,583		(1,583)		(1,583)		4,580,000				190,070	02/12/2015	3FE
02005N-AW-0	ALLY FINANCIAL INC		01/15/2015	BARCLAYS		1,975,000	2,000,000	1,982,000	1,982,402		183		183		1,982,585		(7,585)	(7,585)	13,333	11/18/2019	3FE
02154C-AD-5	ALTICE FINANCING SA	F	01/30/2015	GOLDMAN, SACHS & CO.		515,000	500,000	500,000							500,000		15,000	15,000		02/15/2023	1
02154E-AD-1	ALTICE FINCO SA	F	01/30/2015	GOLDMAN, SACHS & CO.		257,500	250,000	250,000							250,000		7,500	7,500		02/15/2025	1
02154V-AB-7	ALTICE SA	F	01/30/2015	JPMORGAN CHASE & CO.		202,500	200,000	200,000							200,000		2,500	2,500		02/15/2025	1
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		24		24		2,500				20	08/01/2021	4FE
02361D-AL-4	AMEREN ILLINOIS CO		03/03/2015	MORGAN STANLEY		5,025,000	5,000,000	4,998,200	4,998,582		30		30		4,998,612		26,388	26,388	69,375	09/01/2022	1FE
023770-AB-6	AMERICAN AIRLINES INC		03/06/2015	Various		1,005,875	1,000,000	1,000,000							1,000,000		5,875	5,875		11/01/2024	1
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		28,607	28,607	28,607	28,607						28,607				805	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		303,058	303,058	303,058	303,058						303,058				8,486	01/15/2022	3FE
023772-AB-2	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		224,654	224,654	224,654	224,654						224,654				4,493	01/15/2027	1FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		281,288	281,288	281,288	281,288						281,288				6,962	07/15/2024	2FE
02636P-AA-0	AMERICAN GILSONITE CO		02/24/2015	Various		3,098,300	3,625,000	3,690,000	3,659,368		(2,480)		(2,480)		3,656,888		(558,588)	(558,588)	190,609	09/01/2017	4FE
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		02/25/2015	CITIGROUP GLOBAL MARKETS		4,057,240	4,000,000	3,986,760			58		58		3,986,818		70,422	70,422	20,236	01/15/2035	2FE
029912-BB-7	AMERICAN TOWER CORP		02/11/2015	CALLED @ 100.58981080		5,000,000	5,000,000	4,993,200	4,999,651		155		155		4,999,806		194	194	112,997	04/01/2015	2FE
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		01/15/2015	JPMORGAN CHASE & CO.		2,685,467	2,354,000	2,330,625	2,330,715		19		19		2,330,734		354,732	354,732	37,926	09/01/2044	2FE
03073E-AM-7	AMERISOURCEBERGEN CORP		02/26/2015	BARCLAYS		5,060,150	5,000,000	4,973,250			81		81		4,973,331		86,819	86,819	5,868	03/01/2025	1FE
03073E-AN-5	AMERISOURCEBERGEN CORP		02/19/2015	CREDIT SUISSE		2,557,325	2,500,000	2,495,325			1		1		2,495,326		61,999	61,999	1,181	03/01/2045	1FE
031162-BD-1	AMGEN INC		03/18/2015	DEUTSCHE BANK AG		5,254,650	5,000,000	4,981,450	4,988,599		408		408		4,989,007		265,643	265,643	82,417	10/01/2020	2FE
031162-BN-9	AMGEN INC		02/05/2015	JPMORGAN CHASE & CO.		15,837,900	15,000,000	14,930,250	14,946,196		692		692		14,946,888		891,012	891,012	128,385	05/15/2022	2FE
03674X-AA-4	ANTERO RESOURCES CORP		03/03/2015	Various		7,208,274	7,250,000	7,280,000	7,277,439		(661)		(661)		7,276,778		(68,504)	(68,504)	87,979	12/01/2022	4FE
037411-AZ-8	APACHE CORP		02/05/2015	BARCLAYS		14,504,384	14,475,000	14,425,930	14,437,750		491		491		14,438,241		66,143	66,143	150,279	04/15/2022	1FE
037833-AR-1	APPLE INC		01/14/2015	JPMORGAN CHASE & CO.		15,560,100	15,000,000	14,963,100	14,966,240		257		257		14,966,497		593,603	593,603	87,875	05/06/2021	1FE
037833-BA-7	APPLE INC		02/25/2015	Various		14,210,750	15,000,000	14,802,250			240		240		14,802,490		(591,740)	(591,740)	33,063	02/09/2045	1FE
00213M-AF-1	APX GROUP INC		01/29/2015	EXCHANGE		1,017,765	1,000,000	1,020,000	1,018,075		(310)		(310)		1,017,765				14,097	12/01/2020	5Z
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		03/31/2015	SCHEDULED REDEMPTION		7,498	7,498	7,470	7,469		28		28		7,498				61	02/24/2021	4FE
039380-AG-5	ARCH COAL INC		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		77,250	300,000	261,750	269,286		345		345		269,631		(192,381)	(192,381)	3,081	06/15/2021	5FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		25,115	25,115	21,411	6,528		3,704		3,704		25,115				283	05/16/2018	4FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		6,263	6,263	6,264	6,264		(1)		(1)		6,263					12/17/2019	4FE
04021L-AA-8	ARGOS MERGER SUB INC		02/23/2015	BARCLAYS		485,688	475,000	475,000							475,000		10,688	10,688		03/15/2023	4FE
007036-UQ-7	ARMT_05-11 RMBS		03/25/2015	SCHEDULED REDEMPTION		80,035	80,035	37,617	39,582		40,454		40,454		80,035				76	12/26/2053	1FM
2254W0-MM-4	ARMT_05-12 RMBS		03/25/2015	SCHEDULED REDEMPTION		161,870	161,870	72,993	76,949		84,921		84,921		161,870				143	11/25/2053	1FM
042735-BE-9	ARROW ELECTRONICS INC		03/03/2015	RBC DOMINION SECURITIES		4,929,650	5,000,000	4,951,550			43		43		4,951,593		(21,943)	(21,943)	2,222	04/01/2025	2FE
04273W-AA-9	ARROW ELECTRONICS INC		03/26/2015	CALLED @ 101.72500000		3,000,000	3,000,000	2,989,500	2,998,123		526		526		2,998,649		1,351	1,351	92,531	11/01/2015	2FE
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/31/2015	SCHEDULED REDEMPTION		23,759	23,759	23,470	23,469		290		290		23,759				297	05/24/2019	4FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		03/15/2015	SCHEDULED REDEMPTION		280,788	280,788	306,851	286,738		(5,950)		(5,950)		280,788				4,421	07/15/2016	1
047870-NE-6	ATLANTA GA WTR & WASTE WTR REV		02/27/2015	MORGAN STANLEY		1,716,720	1,500,000	1,707,015							1,707,015		9,705	9,705		11/01/2040	1
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		03/31/2015	SCHEDULED REDEMPTION		1,563	1,563	1,554	1,554		8		8		1,563					11/30/2019	3FE
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		02/27/2015	TENDER OFFER		4,555,625	4,625,000	4,475,956	4,482,943		2,672		2,672		4,485,614		70,011	70,011	200,995	11/15/2021	4FE
050095-AM-0	ATWOOD OCEANICS INC		02/19/2015	DEUTSCHE BANK AG		1,162,500	1,250,000	1,243,750	1,243,900		150		150		1,244,050		(81,550)	(81,550)	45,816	02/01/2020	3FE
053332-AM-4	AUTOZONE INC		01/14/2015	CITIGROUP GLOBAL MARKETS		10,480,600	10,000,000	9,998,400	9,998,775		8		8		9,998,783		481,817	481,817	97,639	04/15/2022	2FE
G2967P-AB-0	AVAGO TECH TERM LOANS	E	03/16/2015	SCHEDULED REDEMPTION		131,483	131,483	130,873	130,870		613		613		131,483				832	05/06/2021	3FE
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		2,494	2,494	2,472	2,477		17		17		2,494				19	03/15/2019	2FE
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,481	2,481		19		19		2,500				23	02/03/2020	4FE
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		36,986	36,986	36,808	36,807		180		180		36,986				262	06/12/2021	3FE
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	02/10/2015	SCHEDULED REDEMPTION		206,959	206,959	190,690	201,578		5,381		5,381		206,959				255	11/10/2019	1FE
05947U-EX-2	BACM_02-PB2 CMBS		03/01/2015	SCHEDULED REDEMPTION		1,579,219	1,579,219	1,599,206	1,579,343		(124)		(124)		1,579,219				19,298	06/11/2035	1FM
059523-BB-5	BAFC 2007-5 7A5 RMBS		02/01/2015	SCHEDULED REDEMPTION		215,982	391,407	131,701	153,437		62,545		62,545		215,982				7,748	02/25/2052	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
057224-BC-0	BAKER HUGHES INC		01/27/2015	BARCLAYS		17,407,830	17,000,000	16,965,320	16,975,808		263		263		16,976,071		431,759	431,759	249,333	08/15/2021	1FE
058498-AP-1	BALL CORP		03/21/2015	CALLED @ 103.37500000		1,500,000	1,500,000	1,562,500	1,531,311		(1,976)		(1,976)		1,529,335		(29,335)	(29,335)	102,938	09/15/2020	3FE
058498-AQ-9	BALL CORP		03/21/2015	CALLED @ 106.09595640		6,580,000	6,580,000	6,513,538	6,533,949		1,335		1,335		6,535,284		44,716	44,716	533,536	05/15/2021	3FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2015	SCHEDULED REDEMPTION		344,829	344,829	344,829	344,829						344,829				4,915	12/01/2016	1FM
06406H-BY-4	BANK OF NEW YORK MELLON		01/14/2015	JPMORGAN CHASE & CO.		14,538,672	13,600,000	13,590,888	13,593,525		45		45		13,593,570		945,102	945,102	156,910	09/23/2021	1FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		264,533	264,533	266,848	265,605		(1,071)		(1,071)		264,533				3,479	05/26/2037	1FM
07783N-AE-7	BELHURST C CDO - CF - LOANS	E	01/15/2015	SCHEDULED REDEMPTION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				28,538	01/15/2020	1FE
084664-BQ-3	BERKSHIRE HATHAWAY FIN		01/15/2015	CITIGROUP GLOBAL MARKETS		5,624,500	5,000,000	5,282,400	5,191,409		(1,578)		(1,578)		5,189,832		434,668	434,668	109,792	01/15/2021	1FE
084670-BC-1	BERKSHIRE HATHAWAY INC		02/05/2015	JPMORGAN CHASE & CO.		16,383,750	15,000,000	14,998,800	14,999,157		12		12		14,999,169		1,384,581	1,384,581	273,438	08/15/2021	1FE
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,975	4,976		24		24		5,000				56	10/01/2021	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2015	SCHEDULED REDEMPTION		1,039,469	1,039,469	1,031,673	1,041,460		(1,991)		(1,991)		1,039,469				25,662	12/30/2016	2
09247X-AJ-0	BLACKROCK INC		02/03/2015	BARCLAYS		10,537,200	10,000,000	9,946,900	9,958,994		475		475		9,959,469		577,731	577,731	60,938	06/01/2022	1FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		03/31/2015	SCHEDULED REDEMPTION		2,513	2,513	2,510	2,510		3		3		2,513				31	09/10/2020	4FE
05568N-AF-9	BNSF RAILWAY COMPANY ABS		01/02/2015	SCHEDULED REDEMPTION		966,847	966,847	966,847	966,847						966,847				27,222	07/02/2016	1
097023-BJ-3	BOEING CO		02/20/2015	RBC DOMINION SECURITIES		4,933,950	5,000,000	4,879,450			144		144		4,879,594		54,356	54,356	1,736	03/01/2025	1
097023-BK-0	BOEING CO		03/17/2015	BARCLAYS		2,450,075	2,500,000	2,426,300			213		213		2,426,513		23,562	23,562	6,875	03/01/2035	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		03/15/2015	SCHEDULED REDEMPTION		181,328	181,328	207,889	192,964		(11,636)		(11,636)		181,328				3,105	09/15/2021	1
099724-AH-9	BORGWARNER INC		03/10/2015	CREDIT SUISSE		2,524,900	2,500,000	2,492,125							2,492,125		32,775	32,775		03/15/2045	2FE
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	02/03/2015	JPMORGAN CHASE & CO.		5,128,050	5,000,000	5,000,000	5,000,000						5,000,000		128,050	128,050	40,563	05/06/2022	1FE
05565Q-CX-4	BP CAPITAL MARKETS PLC	F	03/30/2015	Various		13,044,530	13,000,000	13,000,000							13,000,000		44,530	44,530	32,989	02/13/2020	1FE
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		7,519	7,519	7,450	7,448		71		71		7,519				14	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		03/31/2015	SCHEDULED REDEMPTION		1,875	1,875	1,840	1,839		36		36		1,875				2	01/30/2020	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	E	03/20/2015	SCHEDULED REDEMPTION		19,238	19,238	19,238	19,238						19,238				222	12/20/2025	1FE
07384M-6H-0	BSARM_04-12 RMBS		03/01/2015	SCHEDULED REDEMPTION		226,835	226,835	223,043	222,231		4,605		4,605		226,835				1,342	10/25/2051	1FM
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		01/09/2015	DEUTSCHE BANK AG		2,255,625	2,250,000	2,250,000	2,250,000						2,250,000		5,625	5,625	21,500	11/15/2024	3FE
C6901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		26,489	26,489	26,229	26,230		259		259		26,489				1	10/27/2021	4FE
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		01/15/2015	SCHEDULED REDEMPTION		1,001,681	1,001,681	934,268	974,923		26,758		26,758		1,001,681				22,913	01/15/2021	1FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/09/2015	JEFFERIES & COMPANY, INC.		988,610	1,000,000	996,730							996,730		(8,120)	(8,120)	346	04/01/2045	2FE
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		03/01/2015	SCHEDULED REDEMPTION		801,655	801,655	801,655	801,655						801,655				17,144	08/01/2022	1
85746*-DT-4	CAE INC LEASE BKD EQUIP 1B ABS	I	01/31/2015	MATURED		138,938	138,938	138,938	138,938						138,938				4,439	01/31/2015	2
12768R-AD-9	CAESARS ENTERTAINMENT OP		02/13/2015	IMPERIAL CAPITAL, LLC		444,000	600,000	463,054	455,534		(954)		(954)		454,580		(10,580)	(10,580)	1,191	02/15/2020	5FE
127693-AE-9	CAESARS ENTERTAINMENT OP		02/17/2015	CITIGROUP GLOBAL MARKETS		555,000	750,000	573,750	569,854		(1,863)		(1,863)		567,991		(12,991)	(12,991)	1,492	02/15/2020	5FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2015	SCHEDULED REDEMPTION		61,144	61,144	61,144	61,144						61,144				816	05/10/2025	2
129268-AA-6	CALEDONIA GENERATING LLC ABS		03/31/2015	SCHEDULED REDEMPTION		618,995	618,995	618,995	618,995						618,995				2,639	02/28/2022	1FE
13057Q-AE-7	CALIFORNIA RESOURCES CORP		01/08/2015	OPPENHEIMER & CO., INC.		605,625	750,000	750,000	750,000						750,000		(144,375)	(144,375)	12,750	11/15/2024	3FE
13134M-AY-9	CALPINE CORP TLB (06-11) SR SECURED		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				25	04/01/2018	3FE
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED		03/31/2015	SCHEDULED REDEMPTION		6,326	6,326	6,352	6,351		(25)		(25)		6,326				63	10/09/2019	3FE
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	I	01/15/2015	SCHEDULED REDEMPTION		4,289,228	4,289,228	4,289,228	4,283,072		6,156		6,156		4,289,228				160,632	01/15/2021	1
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		03/31/2015	SCHEDULED REDEMPTION		3,438	3,438	3,416	3,419		19		19		3,438				34	04/10/2019	3FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		03/15/2015	SCHEDULED REDEMPTION		85,612	85,612	85,612	85,612						85,612				1,157	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		03/01/2015	SCHEDULED REDEMPTION		90,046	90,046	50,540	41,370		48,677		48,677		90,046				508	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		03/01/2015	SCHEDULED REDEMPTION		151,377	151,377	85,877	76,833		74,544		74,544		151,377				1,005	02/25/2047	1FM
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		813,620	800,000	815,000	813,829		(209)		(209)		813,620				9,217	02/15/2022	4FE
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		9,064,460	8,955,000	9,076,563	9,065,592		(1,133)		(1,133)		9,064,460				110,538	02/15/2024	4FE
17305E-FE-0	CCCIT_13-A6 ABS		03/25/2015	CREDIT SUISSE		5,034,375	5,000,000	5,050,391	5,035,332		(5,154)		(5,154)		5,030,178		4,197	4,197	37,217	09/07/2018	1FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		03/01/2015	SCHEDULED REDEMPTION		32,804	32,804	22,979	21,917		10,887		10,887		32,804				50	03/25/2035	1FM
16678R-FD-4	CCMFC_06-1A RMBS		02/25/2015	SCHEDULED REDEMPTION		2,496	70,633	4,741									2,496	2,496		12/25/2046	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		03/01/2015	SCHEDULED REDEMPTION		78,734	78,734	55,628	53,812		24,922		24,922		78,734				115	10/25/2035	1FM
151020-AH-7	CELGENE CORP		02/03/2015	GOLDMAN, SACHS & CO.		10,289,700	10,000,000	9,994,900	9,995,974		45		45		9,996,019		293,681	293,681	154,375	08/15/2022	2FE
15135U-AJ-8	CENOVUS ENERGY INC	G	02/05/2015	MORGAN STANLEY		9,627,500	10,000,000	9,911,200	9,921,394		821		821		9,922,215		(294,715)	(294,715)	153,056	09/15/2023	2FE
156700-AJ-5	CENTURYTEL INC		02/15/2015	MATURED		2,000,000	2,000,000	1,660,055	1,993,005		6,995		6,995		2,000,000				50,000	02/15/2015	3FE
173067-GZ-6	CGCMT 2005-C3, AM CMBS		03/01/2015	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,022,422	7,017,300		(17,300)		(17,300)		7,000,000				64,837	05/15/2043	1FM
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2015	SCHEDULED REDEMPTION		220,429	225,461	162,718	156,819		63,610		63,610		220,429				1,259	03/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,465	7,465		35		35		7,500				84	04/09/2021	4FE
166764-AR-1	CHEVRON CORP		02/27/2015	GOLDMAN, SACHS & CO.		999,760	1,000,000	1,000,000							1,000,000		(240)	(240)	54	03/03/2020	1FE
166764-AT-7	CHEVRON CORP		03/18/2015	CREDIT SUISSE		5,008,450	5,000,000	5,000,000							5,000,000		8,450	8,450	6,697	03/03/2022	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2015	SCHEDULED REDEMPTION		364,565	364,565	364,565	364,043		523		523		364,565				14,747	09/30/2017	2
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/31/2015	SCHEDULED REDEMPTION		10,502	10,502	10,429	10,427		75		75		10,502				40	01/27/2021	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		03/09/2015	EXCHANGE		1,556,143	1,560,368	1,556,074	1,555,733		403		403		1,556,137		6	6	15,231	01/25/2017	3FE
17302U-AJ-1	CITGO PETROLEUM CORP TERM B LOAN		02/17/2015	Various		1,940,138	1,995,000	1,995,008	1,995,008		(2)		(2)		1,995,005		(54,868)	(54,868)	11,970	07/29/2021	4FE
172967-FA-4	CITIGROUP INC		01/15/2015	MATURED		10,100,000	10,100,000	10,289,486	10,101,425		(1,425)		(1,425)		10,100,000				50,584	01/15/2015	1FE
172967-JC-6	CITIGROUP INC		03/05/2015	CITIGROUP GLOBAL MARKETS		2,553,650	2,500,000	2,488,400	2,488,485		143		143		2,488,628		65,022	65,022	32,847	11/20/2026	2FE
185669-AC-2	CLEOPATRA FINANCE LTD	F	02/13/2015	DEUTSCHE BANK AG		374,063	375,000	375,000							375,000		(938)	(938)	391	02/15/2022	3FE
18683K-AB-7	CLIFFS NATURAL RESOURCES		03/04/2015	RBC DOMINION SECURITIES		3,212,500	4,750,000	4,740,168	4,743,799		173		173		4,743,972		(1,531,472)	(1,531,472)	99,000	10/01/2020	4FE
18683K-AD-3	CLIFFS NATURAL RESOURCES		03/31/2015	Various		2,899,947	4,700,000	2,489,333	4,696,713		(186)	2,205,826	(2,206,012)		2,490,702		409,245	409,245	113,926	04/01/2021	4FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		03/26/2015	Various		3,168,750	4,000,000	3,669,375	3,692,798		22,455		22,455		3,715,254		(546,504)	(546,504)	164,079	01/15/2018	4FE
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		866,492	866,492	862,972	865,343		1,148		1,148		866,492				10,178	08/25/2037	1FM
189754-AA-2	COACH INC		02/24/2015	Various		5,028,758	5,000,000	4,972,250							4,972,250		56,508	56,508		04/01/2025	1
191216-BE-9	COCA-COLA CO		02/05/2015	JPMORGAN CHASE & CO.		5,312,250	5,000,000	4,846,800	4,859,993		1,467		1,467		4,861,460		450,790	450,790	44,000	11/01/2023	1FE
191216-BG-4	COCA-COLA CO		01/16/2015	JPMORGAN CHASE & CO.		5,139,700	5,000,000	4,992,950	4,994,043		56		56		4,994,099		145,601	145,601	27,563	11/01/2020	1FE
191216-AV-2	COCA-COLA CO/THE		01/27/2015	CITIGROUP GLOBAL MARKETS		18,691,750	17,500,000	17,143,895	17,227,230		2,326		2,326		17,229,557		1,462,193	1,462,193	239,021	09/01/2021	1FE
19122T-AE-9	COCA-COLA ENTERPRISES		02/03/2015	CITIGROUP GLOBAL MARKETS		5,202,450	5,000,000	4,941,050	4,958,704		538		538		4,959,242		243,208	243,208	75,382	08/19/2021	2FE
991525-9A-6	COLOUROZ INVEST 1 GMBH TERM LOAN C	E	03/31/2015	SCHEDULED REDEMPTION		355	355	351			4		4		355					09/03/2021	4FE
20007#-AB-3	COMAR LLC TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		29,688	29,688	29,472	29,471		217		217		29,688					10/21/2019	4Z
14041N-CQ-2	COMET_06-A3 ABS		03/13/2015	NOMURA SECURITIES INTERNATIONAL INC		13,067,137	12,574,000	13,290,620	13,195,611		(118,136)		(118,136)		13,077,474		(10,338)	(10,338)	164,038	12/17/2018	1FE
14041N-ET-4	COMET_14-A5-A ABS		01/26/2015	WELLS FARGO		35,223,828	35,000,000	34,990,634	34,991,307		232		232		34,991,539		232,289	232,289	61,256	07/15/2020	1FE
14041N-EM-9	COMET_2013-A3 ABS		03/13/2015	NOMURA SECURITIES INTERNATIONAL INC		11,411,078	11,420,000	11,425,353	11,424,815		(546)		(546)		11,424,270		(13,191)	(13,191)	28,322	09/16/2019	1FE
14041N-EP-2	COMET_2014-A2 ABS		03/25/2015	NOMURA SECURITIES INTERNATIONAL INC		12,048,281	12,000,000	11,999,419	11,999,561		49		49		11,999,610		48,672	48,672	44,100	01/15/2020	1FE
202795-HZ-6	COMMONWEALTH EDISON		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		10,590,700	10,000,000	9,996,700	9,997,676		25		25		9,997,701		592,999	592,999	140,722	09/01/2021	1FE
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		1,313	1,313	1,310	1,309		3		3		1,313				4	01/15/2018	3FE
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		875	875	873	873		2		2		875				2	01/23/2017	3FE
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS	R	03/22/2015	MATURED		15,000,000	15,000,000	14,884,784	15,065,462		(65,462)		(65,462)		15,000,000				393,750	03/22/2015	2
205768-AJ-3	COMSTOCK RESOURCES INC		01/29/2015	OPPENHEIMER & CO., INC.		2,438,820	4,750,000	4,526,940	4,579,879		1,944		1,944		4,581,823		(2,143,003)	(2,143,003)	56,815	06/15/2020	4FE
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		24		24		2,500				31	05/14/2021	4FE
20825C-AU-8	CONOCOPHILLIPS		02/03/2015	BARCLAYS		11,822,400	10,000,000	12,399,700	11,503,115		(27,098)		(27,098)		11,476,017		346,383	346,383	335,000	01/15/2020	1FE
20826F-AC-0	CONOCOPHILLIPS		02/25/2015	BARCLAYS		2,670,550	2,500,000	2,486,200	2,486,231		39		39		2,486,270		184,280	184,280	32,847	11/15/2044	1FE
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		03/31/2015	SCHEDULED REDEMPTION		5,038	5,038	5,038	5,038						5,038				54	12/23/2020	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		03/31/2015	Various		10,625	10,625	10,694	10,733		(108)		(108)		10,625				190	04/01/2019	3FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2015	SCHEDULED REDEMPTION		457,395	457,395	455,566	456,149		1,246		1,246		457,395				10,863	07/12/2022	2FE
22160K-AH-8	COSTCO WHOLESALE CORP		02/19/2015	CITIGROUP GLOBAL MARKETS		4,932,100	5,000,000	4,985,200			38		38		4,985,238		(53,138)	(53,138)	2,188	02/15/2022	1FE
22237P-AC-7	CPMH 2005-1, A3 ABS		03/01/2015	SCHEDULED REDEMPTION		176,093	176,093	176,071	176,091		2		2		176,093				1,906	12/15/2035	2AM
225313-AF-2	CREDIT AGRICOLE SA	F	03/09/2015	Various		10,032,800	10,000,000	9,945,600							9,945,600		87,200	87,200		03/17/2025	1
225433-AA-9	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	Various		3,017,855	3,000,000	2,992,800							2,992,800		25,055	25,055		03/26/2025	2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/24/2015	Various		5,020,699	5,000,000	4,997,450			1		1		4,997,451		23,248	23,248	382	03/26/2020	1FE
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/10/2015	Various		252,188	250,000	250,000							250,000		2,188	2,188		04/01/2023	4FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2015	SCHEDULED REDEMPTION		197,654	202,614	148,013	153,220		44,434		44,434		197,654				2,289	04/25/2036	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		148,812	148,812	121,882	98,708		50,104		50,104		148,812				1,506	04/25/2036	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		272,833	272,833	278,034	274,308		(1,475)		(1,475)		272,833				3,783	09/26/2037	1FM
12644J-AE-5	CSMC_10-10R RMBS		03/01/2015	SCHEDULED REDEMPTION		364,083	364,083	366,700	365,024		(940)		(940)		364,083				4,735	03/26/2037	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		03/31/2015	SCHEDULED REDEMPTION		60,847	60,847	60,847	60,847						60,847				817	09/30/2038	2Z
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		03/10/2015	SCHEDULED REDEMPTION		62,841	62,841	62,841	62,841						62,841				1,017	01/10/2024	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126650-BC-3	CVS PASS-THROUGH TRUST ABS		03/10/2015	SCHEDULED REDEMPTION		259,398	259,398	259,398	285,839		(26,441)		(26,441)		259,398				3,392	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		03/01/2015	SCHEDULED REDEMPTION		28,056	28,056	27,254	27,310		746		746		28,056				368	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		546,293	546,293	501,079	459,646		86,647		86,647		546,293				6,553	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		03/01/2015	SCHEDULED REDEMPTION		166,222	184,834	165,662	139,385		26,836		26,836		166,222				2,330	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		03/25/2015	SCHEDULED REDEMPTION		210,474	234,463	153,999	145,739		64,735		64,735		210,474				327	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		197,847	247,019	188,679	192,628		5,219		5,219		197,847				3,506	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		03/01/2015	SCHEDULED REDEMPTION		703,718	728,271	599,868	598,120		105,598		105,598		703,718				8,927	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		192,681	219,167	175,700	152,426		40,256		40,256		192,681				2,527	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2015	SCHEDULED REDEMPTION		10,688	10,688	10,669	10,815		(127)		(127)		10,688				25	03/25/2035	2FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2015	SCHEDULED REDEMPTION		118,689	126,406	105,570	99,471		19,218		19,218		118,689				1,525	03/25/2039	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		196,328	196,328	196,324	196,326		2		2		196,328				2,368	04/25/2036	4FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		424,201	424,201	424,196	424,199		2		2		424,201				5,468	11/25/2036	4FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		443,039	443,039	443,020	443,040		(1)		(1)		443,039				5,783	05/26/2037	4FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2015	SCHEDULED REDEMPTION		154,721	190,312	160,002	153,660		1,061		1,061		154,721				1,997	08/27/2046	1FM
233851-AF-1	DAIMLER FINANCE NA LLC	R	01/14/2015	JPMORGAN CHASE & CO.		18,435,990	17,000,000	16,835,950	16,883,057		802		802		16,883,859		1,552,131	1,552,131	228,733	09/15/2021	1FE
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	02/27/2015	JPMORGAN CHASE & CO.		1,002,920	1,000,000	997,700			2		2		997,702		5,218	5,218	125	03/02/2020	1FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/24/2015	BARCLAYS		475,375	500,000	473,740							473,740		1,635	1,635	5,475	04/01/2019	3FE
242370-AD-6	DEAN FOODS CO		02/20/2015	Various		350,729	350,000	350,000							350,000		729	729		03/15/2023	3FE
245210-AC-6	DEL MONTE CORP (BIG HEART PET) TLB		03/23/2015	SCHEDULED REDEMPTION		1,384,234	1,384,234	1,382,322	1,382,318		1,916		1,916		1,384,234				11,035	03/09/2020	4FE
24713E-AF-4	DELPHI CORP		03/25/2015	CALLED @ 109.12000000		2,550,000	2,550,000	2,690,250	2,642,791		(4,448)		(4,448)		2,638,344		(88,344)	(88,344)	288,961	05/15/2021	2FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2015	SCHEDULED REDEMPTION		321,258	321,258	321,258	321,258						321,258				9,959	01/02/2020	1FE
25152R-YD-9	DEUTSCHE BANK AG	F	02/18/2015	BNP CAPITAL MARKETS		4,998,850	5,000,000	4,994,050			54		54		4,994,104		4,746	4,746	2,604	02/13/2018	1FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	5,033	5,034		(34)		(34)		5,000				31	01/31/2020	3FE
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		01/26/2015	WELLS FARGO		4,999,609	5,000,000	4,999,609	4,999,683		22		22		4,999,705		(96)	(96)	4,217	08/15/2018	1FE
25470D-AB-5	DISCOVERY COMMUNICATIONS		03/31/2015	CALLED @ 100.57700000		7,500,000	7,500,000	7,488,825	7,498,988		607		607		7,499,595		405	405	135,775	06/01/2015	2FE
25470X-AV-7	DISH DBS CORP		02/05/2015	EXCHANGE		5,640,000	5,640,000	5,640,000	5,640,000						5,640,000				69,031	11/15/2024	3FE
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		8,611	8,611	8,582	8,582		29		29		8,611				91	09/15/2017	4FE
257375-AH-8	DOMINION GAS HOLDINGS LLC		02/25/2015	MORGAN STANLEY		3,491,645	3,335,000	3,325,795	3,325,844		131		131		3,325,975		165,670	165,670	28,014	12/15/2024	1FE
257375-AJ-4	DOMINION GAS HOLDINGS LLC		01/06/2015	BANK OF AMERICA/MERRILL LYNCH		898,034	835,000	829,740	829,745		2		2		829,747		68,288	68,288	3,308	12/15/2044	1FE
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,734		16		16		3,750				42	05/28/2021	3FE
260543-CF-8	DOW CHEMICAL CO/THE		03/27/2015	Various		10,820,815	10,000,000	10,221,600	10,163,547		(5,326)		(5,326)		10,158,221		662,594	662,594	152,372	11/15/2021	2FE
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	01/12/2015	SCHEDULED REDEMPTION		2,525	2,525	2,442	2,442		83		83		2,525				15	03/31/2021	4FE
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	01/12/2015	SCHEDULED REDEMPTION		495,024	495,024	422,008	479,414		15,610		15,610		495,024				594	01/11/2021	1FE
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	02/17/2015	SCHEDULED REDEMPTION		1,003,402	1,003,402	797,763	934,975		68,426		68,426		1,003,402				1,226	11/14/2021	1FE
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		02/27/2015	SCHEDULED REDEMPTION		291,630	291,630	291,630	291,630						291,630				1,644	01/28/2017	3FE
532457-BH-0	ELI LILLY AND CO		02/25/2015	Various		4,999,650	5,000,000	4,990,350							4,990,350		9,300	9,300		06/01/2025	1
532457-BJ-6	ELI LILLY AND CO		02/25/2015	Various		5,006,725	5,000,000	4,975,750							4,975,750		30,975	30,975		03/01/2045	1
26867L-AE-0	EMD FINANCE LLC	R	03/17/2015	BANK OF AMERICA/MERRILL LYNCH		5,005,600	5,000,000	4,999,750							4,999,750		5,850	5,850	333	03/19/2020	2FE
26867L-AG-5	EMD FINANCE LLC	R	03/17/2015	CITIGROUP GLOBAL MARKETS		5,003,150	5,000,000	4,991,200			3		3		4,991,203		11,947	11,947	410	03/19/2022	2FE
26867L-AL-4	EMD FINANCE LLC	R	03/25/2015	BANK OF AMERICA/MERRILL LYNCH		1,011,430	1,000,000	993,830			16		16		993,846		17,584	17,584	993	03/19/2025	2FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	02/25/2015	SCHEDULED REDEMPTION		232,600	232,600	232,600	232,600						232,600				3,344	05/25/2025	2FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		03/01/2015	SCHEDULED REDEMPTION		1,032,869	1,032,869	1,240,732	609,418	512	(200,825)		(200,313)		1,032,869					03/01/2022	6Z
29273R-AB-5	ENERGY TRANSFER PARTNERS		02/01/2015	MATURED		1,000,000	1,000,000	971,750	999,649		351		351		1,000,000				29,750	02/01/2015	2FE
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/09/2015	Various		4,988,150	5,000,000	4,995,900							4,995,900		(7,750)	(7,750)		03/15/2025	2FE
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		03/16/2015	Various		2,964,010	3,000,000	2,993,160			1		1		2,993,161		(29,151)	(29,151)	2,003	03/15/2045	2FE
29276K-AV-3	ENERGY XXI GULF COAST INC		03/06/2015	CREDIT SUISSE		218,625	220,000	211,889							211,889		6,736	6,736		03/15/2020	1
29358Q-AD-1	ENSCO PLC	E	03/05/2015	CITIGROUP GLOBAL MARKETS		999,680	1,000,000	953,350							953,350		46,330	46,330	26,035	10/01/2044	2FE
29358Q-AE-9	ENSCO PLC	E	03/05/2015	CANTOR FITZGERALD		1,014,950	1,000,000	996,220							996,220		18,730	18,730		03/15/2025	2FE
26881L-AF-9	EP MINERALS LLC TERM LOAN		02/27/2015	SCHEDULED REDEMPTION		22,500	22,500	22,421	22,422		78		78		22,500				294	08/20/2020	4FE
29439@-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		02/28/2015	SCHEDULED REDEMPTION		184,500	184,500	200,983	190,417		(5,917)		(5,917)		184,500				7,159	02/28/2016	2
26884T-AN-2	ERAC USA FINANCE LLC		03/09/2015	GOLDMAN, SACHS & CO.		2,446,800	2,500,000	2,471,200			30		30		2,471,230		(24,430)	(24,430)	7,500	02/15/2045	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/01/2015	SCHEDULED REDEMPTION		17,994	17,994	17,994	17,994						17,994				160	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/02/2015	SCHEDULED REDEMPTION		25,051	25,051	25,051	25,051						25,051				205	10/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30051J-AA-1	EVRAZ INC NA CANADA		01/23/2015	OPPENHEIMER & CO., INC.		1,044,813	1,175,000	1,175,000	1,175,000						1,175,000		(130,188)	(130,188)	18,682	11/15/2019	3FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,475	2,476		24		24		2,500				36	09/18/2021	4FE
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2015	MATURED		1,428,571	1,428,571	1,428,571	1,428,352		219		219		1,428,571				34,643	01/31/2015	2
30231G-AN-2	EXXON MOBIL CORP		03/03/2015	Various		7,560,905	7,500,000	7,500,000							7,500,000		60,905	60,905		03/06/2045	1Z
31428X-BB-1	FEDEX CORP		01/13/2015	Various		5,025,400	5,000,000	4,971,600			8		8		4,971,608		53,792	53,792	3,417	02/01/2045	2Z
31428X-BD-7	FEDEX CORP		03/05/2015	Various		7,674,594	7,500,000	7,450,950			19		19		7,450,969		223,624	223,624	25,123	02/01/2065	2FE
31677A-AA-2	FIFTH THIRD BANK		02/01/2015	MATURED		11,725,000	11,725,000	11,544,318	11,758,639		(33,639)		(33,639)		11,725,000				278,469	02/01/2015	2FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		02/28/2015	MATURED		1	1				1		1		1					02/28/2015	1Z
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2015	SCHEDULED REDEMPTION		712,160	712,160	712,160	710,554		1,605		1,605		712,160				29,946	07/15/2020	2
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2015	SCHEDULED REDEMPTION		429,466	429,466	429,466	429,374		92		92		429,466				18,059	01/15/2020	2
337158-AD-1	FIRST TENNESSEE BANK		01/15/2015	MATURED		20,000,000	20,000,000	19,979,800	19,999,902		98		98		20,000,000				505,000	01/15/2015	3FE
33818X-AD-2	FITNESS INT'L LLC TLB		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,952		48		48		5,000				69	07/01/2020	4FE
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	03/20/2015	SCHEDULED REDEMPTION		699,925	699,925	578,664	674,039		25,886		25,886		699,925				816	09/20/2019	1FE
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		2,484,000	2,484,000	2,482,973	2,483,972		28		28		2,484,000				20,741	02/15/2017	1FE
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		9,317,000	9,317,000	9,314,457	9,316,929		71		71		9,317,000				86,959	02/15/2017	1FE
34528Q-AM-6	FORDF 2010-2 A ABS		02/15/2015	SCHEDULED REDEMPTION		68,199,000	68,199,000	68,196,020	68,198,919		81		81		68,199,000				503,536	02/15/2017	1FE
34529Y-AC-0	FORDO_12-CA4 ABS		01/22/2015	JPMORGAN CHASE & CO.		9,659,149	9,655,000	9,676,120	9,673,359		(1,159)		(1,159)		9,672,200		(13,051)	(13,051)	8,899	11/15/2017	1FE
03930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	03/31/2015	Various		1,341,092	1,456,904	1,451,804	1,451,746		159		159		1,451,905		(110,814)	(110,814)		06/30/2019	2FE
35671D-BL-8	FREEPORT-MCMORAN INC		03/18/2015	Various		4,658,843	5,000,000	4,995,250	4,995,300		80		80		4,995,379		(336,537)	(336,537)	77,403	11/14/2024	2FE
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		03/31/2015	SCHEDULED REDEMPTION		9,926	9,926	9,521	9,510		416		416		9,926				34	02/28/2020	4FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		03/01/2015	SCHEDULED REDEMPTION		287,852	287,852	287,848	287,857		(5)		(5)		287,852				3,510	01/25/2035	1FM
36155W-AJ-5	GCI INC		03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.		125,000	125,000	123,881							123,881		1,119	1,119		04/15/2025	1
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		301,887	301,887	257,688	229,423		72,464		72,464		301,887				3,215	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		03/01/2015	SCHEDULED REDEMPTION		439,239	445,090	338,440	281,371		157,868		157,868		439,239				5,920	12/25/2040	1FM
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/16/2015	GOLDMAN, SACHS & CO.		3,436,626	3,340,000	3,329,446	3,331,207		54		54		3,331,262		105,365	105,365	60,538	01/22/2023	1FE
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2015	SCHEDULED REDEMPTION		875,000	875,000	875,000	862,079		12,921		12,921		875,000				41,300	02/01/2021	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2015	SCHEDULED REDEMPTION		352,665	352,665	352,665	352,665						352,665				6,357	02/10/2024	2FE
39322G-AB-9	GREEN PLAINS PRSNG LOAN		03/31/2015	SCHEDULED REDEMPTION		37,500	37,500	37,205	37,195		305		305		37,500				64	06/30/2020	4FE
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		214,094	218,770	187,434	173,501		40,593		40,593		214,094				2,850	01/25/2037	1FM
362631-AB-9	GSR_06-OA1 RMBS		03/25/2015	SCHEDULED REDEMPTION		221,493	221,493	156,707	195,735		25,759		25,759		221,493				135	08/25/2046	1FM
423074-AR-4	H.J. HEINZ CO		03/27/2015	CITIGROUP GLOBAL MARKETS		5,816,875	5,675,000	5,672,997	4,663,885		(267)		(267)		5,673,618		143,257	143,257	111,214	10/15/2020	3FE
423074-AS-2	H.J. HEINZ CO		02/24/2015	WELLS FARGO		2,007,500	2,000,000	2,000,000							2,000,000		7,500	7,500	7,313	02/15/2025	3FE
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/24/2015	RBS SECURITIES INC		501,465	500,000	498,845			1		1		498,846		2,619	2,619	30	02/26/2020	1FE
43814G-AC-4	HAROT_14-2 ABS		01/26/2015	WELLS FARGO		9,969,141	10,000,000	9,968,750	9,972,060		784		784		9,972,844		(3,703)	(3,703)	8,769	03/19/2018	1FE
40412C-AC-5	HCA HOLDINGS INC		02/12/2015	JEFFERIES & COMPANY, INC.		1,085,000	1,000,000	1,077,500			(853)		(853)		1,076,647		8,353	8,353	31,771	02/15/2021	4FE
404119-BR-9	HCA INC		01/22/2015	WELLS FARGO		1,184,500	1,150,000	1,150,000							1,150,000		34,500	34,500	1,889	02/01/2025	4FE
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		16,199	16,199	16,040	16,040		159		159		16,199				122	05/01/2018	3FE
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		8,822	8,822	8,710	8,742		79		79		8,822				64	03/31/2017	3FE
40414L-AM-1	HCP INC		03/30/2015	MORGAN STANLEY		4,866,950	5,000,000	4,959,250			651		651		4,959,901		(92,951)	(92,951)	32,347	02/01/2025	2FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	5,003	5,003		(3)		(3)		5,000				56	06/02/2021	4FE
40419V-AJ-1	HEINZ (HJ) CO TLB-2		01/30/2015	SCHEDULED REDEMPTION		999,847	999,847	1,003,478	1,004,038		(4,191)		(4,191)		999,847				9,354	06/05/2020	3FE
423457-AA-8	HELMERICH & PAYNE INTERNATIONAL DR		03/13/2015	Various		4,039,090	4,000,000	3,977,000							3,977,000		62,090	62,090		03/15/2025	1
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		2,450	2,450	2,444	2,441		9		9		2,450				21	03/11/2018	3FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750				40	08/19/2021	3FE
43739E-BS-5	HMBT_05-4 RMBS		03/25/2015	SCHEDULED REDEMPTION		236,965	236,965	183,203	191,198		45,767		45,767		236,965				225	10/25/2035	1FM
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		01/30/2015	SCHEDULED REDEMPTION		2,603	2,603	2,589	2,589		13		13		2,603				9	08/01/2019	3FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN		02/05/2015	Various		24,643,800	23,000,000	22,952,390	22,958,198		348		348		22,958,546		1,685,254	1,685,254	336,292	09/01/2023	1FE
40428H-PR-7	HSBC USA INC	R	03/17/2015	MORGAN STANLEY		2,989,680	3,000,000	2,997,060			23		23		2,997,083		(7,403)	(7,403)	2,938	03/05/2020	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		02/28/2015	SCHEDULED REDEMPTION		162,715	162,715	162,071	162,093		622		622		162,715				1,798	05/31/2033	2FE
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	5,024	5,024		(24)		(24)		5,000				17	08/12/2021	3FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		03/31/2015	SCHEDULED REDEMPTION		5,068	5,068	5,053	5,053		15		15		5,068				23	04/19/2017	3FE
448055-AJ-2	HUSKY ENERGY INC	A	02/05/2015	MORGAN STANLEY		5,060,800	5,000,000	4,984,250	4,987,989		154		154		4,988,143		72,657	72,657	63,090	04/15/2022	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		03/19/2015	SCHEDULED REDEMPTION		84,808	84,808	45,141	28,039		56,769		56,769		84,808				203	11/19/2034	1FM
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		03/05/2015	SCHEDULED REDEMPTION		171,110	171,110	171,110	171,110						171,110				2,824	10/05/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
452308-AU-3	ILLINOIS TOOL WORKS INC		03/04/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,025,600	5,000,000	4,993,550	4,994,599		235		235		4,994,834		30,766	30,766	50,917	03/01/2019	1FE
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/31/2015	SCHEDULED REDEMPTION		4,813	4,813	4,791	4,792		21		21		4,813				42	03/17/2021	3FE
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		01/28/2015	Various		1,894,920	1,905,791	1,910,155	1,910,058		(34)		(34)		1,910,024		(15,104)	(15,104)	14,669	09/30/2020	4FE
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE	E	01/06/2015	BANK OF AMERICA/MERRILL LYNCH		3,490,151	3,333,000	3,313,235	3,313,289		7		7		3,313,296		176,855	176,855	30,566	11/01/2044	2FE
457153-AG-9	INGRAM MICRO INC		02/24/2015	MORGAN STANLEY		4,491,506	4,375,000	4,359,644	4,359,697		187		187		4,359,884		131,622	131,622	43,313	12/15/2024	2FE
45720#-AA-8	INJURED WORKERS PHARMA TL		03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,378	12,383		117		117		12,500				164	07/22/2020	1Z
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		02/15/2015	SCHEDULED REDEMPTION		591,300	591,300	591,300	591,300						591,300				20,006	02/15/2020	6Z
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		02/15/2015	SCHEDULED REDEMPTION		974	974	974	974						974				32	02/15/2020	6Z
832696-AE-8	J M SMUCKER CO		03/24/2015	JPMORGAN CHASE & CO.		5,060,300	5,000,000	4,978,600			79		79		4,978,679		81,621	81,621	2,431	03/15/2020	2Z
832696-AG-3	J M SMUCKER CO		03/25/2015	CREDIT SUISSE		3,537,555	3,500,000	3,484,495			56		56		3,484,551		53,004	53,004	2,917	03/15/2022	2Z
832696-AL-2	J M SMUCKER CO		03/16/2015	Various		1,001,615	1,000,000	996,270							996,270		5,345	5,345		03/15/2035	1
832696-AN-8	J M SMUCKER CO		03/13/2015	BANK OF AMERICA/MERRILL LYNCH		994,710	1,000,000	983,100							983,100		11,610	11,610		03/15/2045	1
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		03/31/2015	SCHEDULED REDEMPTION		3,636	3,636	3,627	3,628		9		9		3,636				41	06/19/2021	4FE
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	01/20/2015	SCHEDULED REDEMPTION		1,361,880	1,361,880	1,120,146	1,325,809		36,071		36,071		1,361,880				1,673	10/20/2018	1FE
478045-AA-5	JOHN SEVIER COMB CYCLE		01/15/2015	SCHEDULED REDEMPTION		70,170	70,170	70,170	70,170						70,170				1,623	01/15/2042	1FE
46628G-AF-6	JPALT RMBS		03/01/2015	SCHEDULED REDEMPTION		262,374	290,459	221,458	224,455		37,918		37,918		262,374				1,727	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2015	SCHEDULED REDEMPTION		10,356	10,356	7,615	6,461		3,895		3,895		10,356				89	12/25/2050	1FM
46630L-AK-0	JPMAC_07-CH1 RMBS		03/01/2015	SCHEDULED REDEMPTION			427,913	49,056											4,909	11/25/2036	1FM
46630L-AL-8	JPMAC_07-CH1 RMBS		02/25/2015	Various			301,653	28,693											1,359	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2015	SCHEDULED REDEMPTION		121,655	121,655	96,776	87,364		34,292		34,292		121,655				1,295	06/25/2042	1FM
46625M-P3-7	JPMCC 2003-CB7, B CMBS		03/01/2015	SCHEDULED REDEMPTION		3,733,638	3,733,638	3,752,052	3,737,029		(3,391)		(3,391)		3,733,638				45,995	01/12/2038	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		101,243	101,254	79,970	74,257		26,986		26,986		101,243				539	04/25/2036	1FM
46625H-JZ-4	JPMORGAN CHASE & CO		02/25/2015	JPMORGAN CHASE & CO.		5,179,950	5,000,000	4,987,300	4,987,350		140		140		4,987,490		192,460	192,460	47,552	12/15/2026	1FE
46625H-KC-3	JPMORGAN CHASE & CO		03/09/2015	MORGAN STANLEY		4,885,450	5,000,000	4,988,900			130		130		4,989,030		(103,580)	(103,580)	21,267	01/23/2025	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		03/15/2015	SCHEDULED REDEMPTION		67,149	67,149	58,798	32,876		34,274		34,274		67,149				575	04/15/2022	6FE
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2015	SCHEDULED REDEMPTION		816,534	816,534	889,001	833,734		(17,200)		(17,200)		816,534				23,055	03/29/2021	1FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/31/2015	SCHEDULED REDEMPTION		2,391	2,391	2,379	2,380		12		12		2,391				21	03/11/2021	3FE
48666K-AV-1	KB HOME		02/12/2015	Various		150,750	150,000	150,000							150,000		750	750	32	05/15/2023	1
494368-BE-2	KIMBERLY-CLARK		02/03/2015	RBC DOMINION SECURITIES		5,419,600	5,000,000	5,292,150	5,190,551		(3,052)		(3,052)		5,187,499		232,101	232,101	93,142	08/01/2020	1FE
494553-AC-4	KINDER MORGAN INC		03/01/2015	MATURED		15,000,000	15,000,000	14,546,100	14,990,241		9,759		9,759		15,000,000				386,250	03/01/2015	2FE
49456B-AG-6	KINDER MORGAN INC		03/23/2015	Various		5,215,050	5,000,000	4,985,900	4,985,939		95		95		4,986,034		229,016	229,016	87,965	12/01/2034	2FE
49456B-AH-4	KINDER MORGAN INC		01/27/2015	CITIGROUP GLOBAL MARKETS		1,069,310	1,000,000	996,630	996,634		4		4		996,638		72,672	72,672	9,867	06/01/2045	2FE
50076Q-AZ-9	KRAFT FOODS GROUP INC		02/05/2015	JPMORGAN CHASE & CO.		5,202,550	5,000,000	4,957,474	4,965,092		447		447		4,965,539		237,011	237,011	31,111	06/06/2022	2FE
50075N-AZ-7	KRAFT FOODS INC		03/10/2015	TENDER OFFER		8,250,886	6,234,000	6,173,904	6,177,661		172		172		6,177,834		2,073,053	2,073,053	424,518	02/09/2040	2FE
48268K-AD-3	KT CORP	F	01/20/2015	BNP CAPITAL MARKETS		7,622,250	7,500,000	7,473,150	7,476,657		299		299		7,476,956		145,294	145,294	49,219	04/22/2019	1FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		01/29/2015	CITIGROUP GLOBAL MARKETS		5,159,950	5,000,000	4,961,800							4,961,800		198,150	198,150		02/01/2045	2FE
51507U-AB-0	LANDMARK VII A2L CDO - CF - LOANS	E	01/15/2015	SCHEDULED REDEMPTION		400,403	400,403	370,853	391,519		8,884		8,884		400,403				696	07/15/2018	1FE
516806-AE-6	LAREDO PETROLEUM INC		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		126,250	125,000	125,000							125,000		1,250	1,250		03/15/2023	1
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		03/11/2015	SCHEDULED REDEMPTION		24,267	24,267	23,387	24,736		(469)		(469)		24,267				297	02/15/2040	1FM
52108H-S3-9	LBUBS_04-C7 CMBS		03/11/2015	SCHEDULED REDEMPTION				166,953	39,709		(39,709)		(39,709)						6,215	10/15/2036	1FE
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2015	SCHEDULED REDEMPTION		44,293	44,293	38,810	39,701		4,592		4,592		44,293				730	06/15/2033	3FE
521865-AS-4	LEAR CORP		03/15/2015	CALLED @ 104.06300000		5,930,000	5,930,000	6,629,833	6,196,831		(25,895)		(25,895)		6,170,936		(240,936)	(240,936)	481,842	03/15/2020	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		03/10/2015	SCHEDULED REDEMPTION		29,420	29,420	35,964	34,496		(5,075)		(5,075)		29,420				431	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		03/05/2015	SCHEDULED REDEMPTION		54,615	54,615	54,615	54,615						54,615				685	02/05/2027	1
529897-AF-7	LIBBEY GLASS INC TLB		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,983		17		17		5,000				48	04/09/2021	4FE
53217V-AB-5	LIFE TECHNOLOGIES CORP		03/01/2015	MATURED		10,115,000	10,115,000	10,379,231	10,125,131		(10,131)		(10,131)		10,115,000				222,530	03/01/2015	2FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		587,100	667,790	540,969	534,415		52,685		52,685		587,100				8,107	02/25/2036	1FM
539830-BE-8	LOCKHEED MARTIN CORP		03/17/2015	CANTOR FITZGERALD		4,990,450	5,000,000	4,985,700			103		103		4,985,803		4,647	4,647	12,083	03/01/2025	1FE
544435-4M-9	LOS ANGELES CALIF DEPT ARPTS A		03/20/2015	FIRST TENNESSEE BANK		1,706,640	1,500,000	1,721,100			(1,567)		(1,567)		1,719,533		(12,893)	(12,893)	6,458	05/15/2045	1FE
50218U-AC-0	LTCG HLDG CORP (LONG TERM CARE) TL		03/31/2015	SCHEDULED REDEMPTION		100,000	100,000	99,550	99,533		467		467		100,000				533	06/06/2020	4FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		03/01/2015	SCHEDULED REDEMPTION		360,852	397,829	318,132	336,250		24,602		24,602		360,852				4,942	11/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52524M-AX-7	LXS_07-9 RMBS		03/01/2015	SCHEDULED REDEMPTION		160,768	200,204	162,669	161,686		(918)		(918)		160,768				2,572	04/25/2037	1FM
55181W-AA-2	LYNX I CORP	R	03/31/2015	CALLED @ 103		41,200	40,000	40,000	40,000						40,000		1,200	1,200	991	04/15/2021	3FE
55616X-AF-4	MACYS RETAIL HLDGS INC		03/10/2015	BARCLAYS		10,511,600	10,000,000	9,918,900	9,939,716		1,498		1,498		9,941,214		570,386	570,386	256,181	01/15/2022	2FE
L6232U-AD-9	MALLINCKRODT INT'L FINANCE INCREM TLB1	E	03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750				28	03/19/2021	3FE
570506-AS-4	MARKWEST ENERGY PARTNERS LP		02/26/2015	OPPENHEIMER & CO., INC.		1,020,000	1,000,000	1,016,250							1,016,250		3,750	3,750	13,813	12/01/2024	3FE
576433-UF-1	MARM 2004-13 3A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		399,917	399,917	386,732	387,159		12,758		12,758		399,917				2,481	08/21/2054	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		03/01/2015	SCHEDULED REDEMPTION		193,552	193,552	200,848	203,451		(9,899)		(9,899)		193,552				3,045	12/25/2044	4FM
571903-AL-7	MARRIOTT INTERNATIONAL INC		01/14/2015	HSBC SECURITIES, INC.		9,428,670	9,000,000	8,942,310	8,951,633		399		399		8,952,032		476,638	476,638	80,156	10/15/2020	2FE
574599-BJ-4	MASCO CORP		03/24/2015	Various		4,566,250	4,500,000	4,500,000							4,500,000		66,250	66,250	742	04/01/2025	3FE
575385-AA-7	MASONITE INTERNATIONAL CORP	A	03/09/2015	BANK OF AMERICA/MERRILL LYNCH		75,563	75,000	75,000							75,000		563	563		03/15/2023	1
55265K-YV-5	MAST_03-6 RMBS		02/01/2015	SCHEDULED REDEMPTION		227,632	227,632	217,520	223,779		3,853		3,853		227,632				2,166	07/25/2033	1FM
55265K-TK-5	MASTR 2003-3 2A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		167,654	167,654	164,504	166,741		913		913		167,654				1,905	04/25/2018	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		178,150	178,150	175,992	177,435		715		715		178,150				1,990	08/25/2019	1FM
57772K-AB-7	MAXIM INTEGRATED PRODUCT		01/20/2015	JPMORGAN CHASE & CO.		10,046,200	10,000,000	9,887,900	9,905,199		582		582		9,905,781		140,419	140,419	119,063	03/15/2023	2FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		03/15/2015	SCHEDULED REDEMPTION		183,025	183,025	183,597	183,529		(503)		(503)		183,025				2,332	04/15/2028	1
585055-BN-5	MEDTRONIC INC		01/06/2015	BARCLAYS		3,586,025	3,335,000	3,305,552	3,305,605		20		20		3,305,625		280,401	280,401	11,754	03/15/2035	1FE
585055-BP-0	MEDTRONIC INC		01/06/2015	JPMORGAN CHASE & CO.		2,775,750	2,500,000	2,493,300	2,493,306		2		2		2,493,308		282,442	282,442	9,314	03/15/2045	1FE
58711P-AL-6	MEN'S WEARHOUSE TLB		02/02/2015	SCHEDULED REDEMPTION		7,500	7,500	7,426			7,500		7,500		7,500				85	06/18/2021	3FE
58933Y-AQ-8	MERCK & CO INC		03/24/2015	BANK OF AMERICA/MERRILL LYNCH		5,002,150	5,000,000	4,993,250			116		116		4,993,366		8,784	8,784	15,340	02/10/2022	1FE
59156R-BN-7	METLIFE INC		03/03/2015	Various		998,535	1,000,000	995,010							995,010		3,525	3,525	113	03/01/2045	1
59259Y-3Q-0	METROPOLITAN TRANSN AUTH N Y R		03/20/2015	RBC DOMINION SECURITIES		5,699,900	5,000,000	5,861,850			(12,491)		(12,491)		5,849,359		(149,459)	(149,459)	43,750	11/15/2045	1FE
593171-BK-6	MEZZ_05-C3 CMBS		03/01/2015	SCHEDULED REDEMPTION				480,255											22,701	05/17/2044	5*
55288*-AA-5	MGE POWER LLC ABS		03/25/2015	SCHEDULED REDEMPTION		181,801	181,801	182,407	182,188		(387)		(387)		181,801				2,296	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		03/25/2015	SCHEDULED REDEMPTION		153,008	153,008	153,008	153,008						153,008				1,766	10/25/2033	1
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,960	4,957		43		43		5,000				13	12/20/2017	3FE
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		03/31/2015	SCHEDULED REDEMPTION		30,864	30,864	30,478			386		386		30,864				112	07/31/2020	3FE
45567Y-AB-1	MH SUB I LLC (MICRO HLDGS) 1ST LIEN TL		03/31/2015	SCHEDULED REDEMPTION		12,054	12,054	11,943	11,540		108		108		12,054				1,959	07/08/2021	4FE
61913P-AQ-5	MHL_05-1 RMBS		03/25/2015	SCHEDULED REDEMPTION		46,215	46,215	46,215	46,215						46,215				99	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		03/25/2015	SCHEDULED REDEMPTION		115,538	115,538	115,538	114,814		725		725		115,538				231	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		03/25/2015	SCHEDULED REDEMPTION		355,140	355,140	347,646	348,426		6,714		6,714		355,140				339	08/25/2035	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		01/30/2015	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				76	01/28/2020	4FE
594918-BC-7	MICROSOFT CORP		02/25/2015	CITIGROUP GLOBAL MARKETS		4,984,950	5,000,000	4,942,500			111		111		4,942,611		42,339	42,339	9,722	02/12/2035	1Z
594918-BD-5	MICROSOFT CORP		02/27/2015	JPMORGAN CHASE & CO.		994,100	1,000,000	994,470			6		6		994,476		(376)	(376)	2,292	02/12/2045	1FE
594918-BE-3	MICROSOFT CORP		02/10/2015	MORGAN STANLEY		996,830	1,000,000	984,100							984,100		12,730	12,730	111	02/12/2055	1
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		03/15/2015	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				36,000	03/15/2025	2FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		03/15/2015	SCHEDULED REDEMPTION		124,970	124,970	124,970	124,970						124,970				3,323	03/15/2025	2FE
60038C-AF-0	MILLENNIUM LABS LLC TLB		03/31/2015	SCHEDULED REDEMPTION		10,625	10,625	10,529	10,527		98		98		10,625				50	04/16/2021	4FE
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		03/01/2015	SCHEDULED REDEMPTION		374,803	374,803	366,033	367,289		7,515		7,515		374,803				1,953	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		116,805	137,710	115,206	105,799		11,005		11,005		116,805				1,552	09/25/2035	1FM
609350-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,523	7,520		(20)		(20)		7,500				80	03/27/2020	4FE
61747Y-DY-8	MORGAN STANLEY		01/30/2015	MORGAN STANLEY		2,632,100	2,500,000	2,481,250			6		6		2,481,256		150,844	150,844	2,090	01/27/2045	1FE
55336V-AA-8	MPLX LP		02/25/2015	Various		5,756,156	5,667,000	5,662,830			2		2		5,662,831		93,325	93,325	10,260	02/15/2025	2FE
61748H-HC-8	MSM_04-11A RMBS		03/25/2015	SCHEDULED REDEMPTION		133,178	133,178	133,178	133,178						133,178				156	07/25/2053	2FM
61748H-AN-1	MSM_04-5AR RMBS		03/01/2015	SCHEDULED REDEMPTION		105,862	105,862	105,512	105,607		255		255		105,862				1,467,037	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2015	SCHEDULED REDEMPTION		297,740	320,897	265,135	260,235		37,505		37,505		297,740				4,491	04/25/2058	2FM
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		02/12/2015	SCHEDULED REDEMPTION		173,887	173,887	172,771	172,704		1,183		1,183		173,887				1,993	06/29/2018	3FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		03/01/2015	SCHEDULED REDEMPTION		225,362	225,362	141,439	114,715		110,647		110,647		225,362				1,588	10/25/2051	1FM
65490B-AE-5	NALT_14-B ABS		01/22/2015	BNP CAPITAL MARKETS		20,029,688	20,000,000	19,998,228	19,998,362		46		46		19,998,408		31,280	31,280	40,850	03/16/2020	1FE
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		01/15/2015	SCHEDULED REDEMPTION		478,921	478,921	477,341	478,389		532		532		478,921				14,358	01/15/2019	1
636274-AC-6	NATL GRID PLC	F	03/23/2015	CALLED @ 107.67600000		2,000,000	2,000,000	2,011,120	2,002,880		(399)		(399)		2,002,481		(2,481)	(2,481)	234,720	08/01/2016	2FE
63946B-AE-0	NBC UNIVERSAL		01/14/2015	CITIGROUP GLOBAL MARKETS		11,149,000	10,000,000	10,555,200	10,384,725		(2,893)		(2,893)		10,381,832		767,168	767,168	132,465	04/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62886E-AJ-7	NCR CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		1,540,000	1,540,000	1,557,899	1,555,238		(377)		(377)		1,554,861		(14,861)	(14,861)	47,483	07/15/2022	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/31/2015	SCHEDULED REDEMPTION		511,633	511,633	511,633	511,633						511,633				7,943	06/30/2027	2FE
64110L-AF-3	NETFLIX INC		03/03/2015	EXCHANGE		1,787,282	1,750,000	1,787,500			(218)		(218)		1,787,282				50,872	03/01/2024	4FE
64110L-AH-9	NETFLIX INC		02/24/2015	MORGAN STANLEY		1,011,250	1,000,000	1,000,000							1,000,000		11,250	11,250	3,361	02/15/2022	4FE
64110L-AK-2	NETFLIX INC		02/24/2015	MORGAN STANLEY		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750	3,590	02/15/2025	4FE
BA5OA1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	CANCELLED TRADE							(31,800)		(31,800)						(37,558)	06/02/2025	6FE
65336Y-AK-9	NEXSTAR BROADCASTING INC		01/21/2015	OPPENHEIMER & CO., INC.		375,469	375,000	375,000							375,000		469	469		02/15/2022	4FE
63615#-AA-9	NFL 6.69% SR NTS ABS		03/31/2015	PRINCIPAL PAYDOWN		6,093,781	6,093,781	6,449,879	6,158,428		(14,993)		(14,993)		6,143,435		(49,654)	(49,654)	376,989	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		03/31/2015	PRINCIPAL PAYDOWN		4,029,902	4,029,902	4,029,902	4,029,902						4,029,902				425,120	10/15/2017	1FE
65409Q-BB-7	NIELSEN FINANCE LLC		02/24/2015	BAIRD (ROBERT W.) & CO. INC.		734,969	725,000	730,438			(5)		(5)		730,432		4,536	4,536	13,292	04/15/2022	4FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		01/09/2015	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,989		12		12		5,000				27	04/15/2021	3FE
65539B-AA-6	NMRR_10-1RA RMBS		03/01/2015	SCHEDULED REDEMPTION		233,718	233,718	234,741	234,322		(604)		(604)		233,718				2,861	07/26/2037	2FM
656560-AH-2	NORTEK INC LOAN		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				23	10/30/2020	3FE
665099-AA-5	NORTHERN CRANE SVC INC (15% SR SUB NOTES	C	03/27/2015	VARIOUS		86,501											86,501	86,501		10/04/2013	5Z
666807-BE-1	NORTHROP GRUMMAN CORP		01/27/2015	CITIGROUP GLOBAL MARKETS		12,270,304	11,625,000	11,884,121	11,802,043		(2,075)		(2,075)		11,799,968		470,336	470,336	152,578	03/15/2021	2FE
666807-BJ-0	NORTHROP GRUMMAN CORP		02/25/2015	JPMORGAN CHASE & CO.		5,866,880	6,000,000	6,010,160			(13)		(13)		6,010,147		(143,267)	(143,267)	14,544	04/15/2045	2FE
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS	E	01/22/2015	SCHEDULED REDEMPTION		1,343,307	1,343,307	967,181	1,283,544		59,763		59,763		1,343,307				1,689	10/22/2021	1FE
66859A-AG-5	NORTHWOODS VI B CDO - CF - LOANS	E	01/16/2015	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				42,279	03/16/2021	1FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1	E	03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,471	12,471		29		29		12,500				50	05/21/2020	4FE
67420R-AF-8	OASIS OUTSOURCING HLDGS INC 1ST LIEN TL		03/27/2015	SCHEDULED REDEMPTION		37,500	37,500	37,132	37,125		375		375		37,500				174	12/27/2021	4FE
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2		03/31/2015	SCHEDULED REDEMPTION		5,013	5,013	4,998	4,998		14		14		5,013				38	10/18/2019	4FE
674599-CC-7	OCCIDENTAL PETROLEUM COR		01/16/2015	BARCLAYS		5,037,700	5,000,000	4,904,000	4,931,110		498		498		4,931,608		106,092	106,092	68,142	02/15/2022	1FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		02/15/2015	SCHEDULED REDEMPTION		279,366	279,366	279,366	297,028		(17,661)		(17,661)		279,366				8,940	06/15/2040	2
681919-AZ-9	OMNICOM GROUP INC		02/05/2015	JPMORGAN CHASE & CO.		5,251,250	5,000,000	4,978,350	4,983,408		214		214		4,983,622		267,628	267,628	49,844	05/01/2022	2FE
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		03/24/2015	JEFFERIES & COMPANY, INC.		3,031,590	3,000,000	2,991,720			6		6		2,991,726		39,864	39,864	738	04/01/2025	2FE
68233J-BA-1	ONCOR ELECTRIC DELIVERY COMPANY LL		03/24/2015	JEFFERIES & COMPANY, INC.		2,516,475	2,500,000	2,480,375			3		3		2,480,378		36,097	36,097	781	04/01/2045	1
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		03/31/2015	SCHEDULED REDEMPTION		172,683	172,683	170,290	170,251		2,432		2,432		172,683				1,471	06/07/2019	4FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		03/01/2015	SCHEDULED REDEMPTION		101,538	101,538	89,725	91,644		9,893		9,893		101,538				887	03/25/2037	2FM
683715-AA-4	OPEN TEXT CORP	A	01/12/2015	OPPENHEIMER & CO., INC.		765,000	750,000	750,000							750,000		15,000	15,000		01/15/2023	3FE
68389X-AK-1	ORACLE CORP		01/27/2015	CITIGROUP GLOBAL MARKETS		10,924,300	10,000,000	10,677,500	10,441,310		(5,912)		(5,912)		10,435,398		488,902	488,902	209,896	07/15/2020	1FE
688225-AD-3	OSHKOSH CORP		03/02/2015	CALLED @ 104.25000000		500,000	500,000	528,750	513,652		(645)		(645)		513,006		(13,006)	(13,006)	42,618	03/01/2020	3FE
69006V-AB-6	OUTERSTUFF LLC CLOSING TL		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		24		24		2,500				31	07/28/2021	4FE
70556M-AA-0	PALS_00-1 ABS		03/25/2015	DISTRIBUTION		25,447		25,447	25,447						25,447					04/27/2015	6FE
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		02/28/2015	SCHEDULED REDEMPTION		575,673	575,673	575,673	575,673						575,673				19,818	07/31/2029	2FE
70109H-AN-5	PARKER HANNIFIN CORP		01/06/2015	WELLS FARGO		2,778,850	2,500,000	2,496,700	2,496,706		1		1		2,496,707		282,143	282,143	14,833	11/21/2044	1FE
70109H-AK-1	PARKER-HANNIFIN CORP		03/03/2015	BARCLAYS		8,191,285	7,750,000	7,660,720	7,688,425		1,251		1,251		7,689,675		501,610	501,610	128,844	09/15/2022	1FE
704549-AF-1	PEABODY ENERGY CORP		01/08/2015	OPPENHEIMER & CO., INC.		104,688	125,000	142,188	139,221		(27)		(27)		139,194		(34,507)	(34,507)	1,969	11/01/2026	3FE
704549-AM-6	PEABODY ENERGY CORP		02/02/2015	OPPENHEIMER & CO., INC.		488,313	650,000	681,688	676,316		(300)		(300)		676,016		(187,703)	(187,703)	9,028	11/15/2021	3FE
709629-AF-6	PENTAIR FINANCE SA	E	03/17/2015	BANK OF AMERICA/MERRILL LYNCH		9,940,300	10,000,000	9,977,786	9,983,060		711		711		9,983,770		(43,470)	(43,470)	80,236	12/01/2019	2FE
71360#-AA-9	PERC HLDGS 2 (PRIMARY ENERGY) TLB		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,751		249		249		25,000				415	12/16/2021	4Z
714295-AA-0	PERRIGO CO	E	02/26/2015	Various		3,781,310	3,500,000	3,489,535	3,489,547		27		27		3,489,574		291,736	291,736	43,011	12/15/2044	2FE
717081-DB-6	PFIZER INC		02/04/2015	BARCLAYS		28,246,800	24,000,000	29,735,760	27,325,716		(78,788)		(78,788)		27,246,928		999,872	999,872	595,200	03/15/2019	1FE
743873-BX-8	PFMLT_05-2 RMBS		03/01/2015	SCHEDULED REDEMPTION		47,052	47,052	25,408	26,459		20,593		20,593		47,052				268	05/25/2036	1FM
69337G-AA-1	PHHMC 2007-2 A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		21,414	21,414	21,656	21,421		(7)		(7)		21,414				265	05/18/2037	1FM
718546-AK-0	PHILLIPS 66		01/23/2015	Various		3,051,997	2,889,000	2,852,714	2,852,849		59		59		2,852,909		199,088	199,088	23,624	11/15/2034	2FE
718549-AB-4	PHILLIPS 66 PARTNERS LP		03/16/2015	BANK OF AMERICA/MERRILL LYNCH		3,950,680	4,000,000	3,998,680			8		8		3,998,688		(48,008)	(48,008)	10,414	02/15/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
718549-AC-2	PHILLIPS 66 PARTNERS LP		02/20/2015	CREDIT SUISSE		1,013,500	1,000,000	999,530							999,530		13,970	13,970	260	02/15/2045	2FE
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB		02/27/2015	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,951		49		49		10,000				51	10/01/2021	3FE
30605K-AE-1	PIMCO/FAIRWAY A3L CDO - CF - LOANS	E	01/20/2015	SCHEDULED REDEMPTION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				28,123	10/17/2018	1FE
72342B-AN-1	PINGREE GROVE ILL SPL SVC AREA		02/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		991,375	1,000,000	973,100			7		7		973,107		18,268	18,268	300	03/01/2035	1Z
72650R-BD-3	PLAINS ALL AMER PIPELINE		02/05/2015	BARCLAYS		19,125,570	18,500,000	18,461,520	18,465,899		323		323		18,466,222		659,348	659,348	220,787	10/15/2023	2FE
74681@-AK-5	PLFT_00-1 ABS		03/31/2015	DISTRIBUTION		9,368											9,368	9,368		01/31/2016	1AM
73316P-JR-2	POPLR 2005-6 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		134,309	134,309	134,435	134,323		(14)		(14)		134,309				1,190	01/25/2036	1FM
73316P-GK-0	POPLR_05-5 RMBS		03/01/2015	SCHEDULED REDEMPTION		270,327	270,327	268,326	268,469		1,857		1,857		270,327				2,558	11/25/2035	1FM
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,988		12		12		5,000				37	08/02/2021	4FE
73744G-AF-9	POST HLDGS SER A INCREM TL		03/31/2015	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250				12	06/02/2021	3FE
73931D-AC-6	POWER PRODUCTS LLC TLB		02/27/2015	SCHEDULED REDEMPTION		107,418	107,418	106,895	106,895		523		523		107,418				202	12/13/2019	4FE
69352P-AE-3	PPL CAPITAL FUNDING INC		03/06/2015	MORGAN STANLEY		10,252,800	10,000,000	9,984,300	9,987,271		273		273		9,987,544		265,256	265,256	97,222	12/01/2022	2FE
69351U-AP-8	PPL ELECTRIC UTILITIES		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		10,376,800	10,000,000	9,919,100	9,943,361		612		612		9,943,973		432,827	432,827	112,500	09/15/2021	1FE
74005P-BD-5	PRAXAIR INC		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		3,892,775	4,000,000	3,993,520			11		11		3,993,531		(100,756)	(100,756)	46,544	11/07/2042	1FE
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	03/24/2015	SCHEDULED REDEMPTION		1,701,949	1,701,949	1,701,949	1,701,949						1,701,949				3,372	03/24/2034	1FE
742718-DM-8	PROCTER & GAMBLE CO		02/15/2015	MATURED		14,550,000	14,550,000	14,488,890	14,548,635		1,365		1,365		14,550,000				254,625	02/15/2015	1FE
743315-AN-3	PROGRESSIVE CORP		02/05/2015	CITIGROUP GLOBAL MARKETS		10,943,900	10,000,000	9,989,200	9,992,388		109		109		9,992,497		951,403	951,403	173,958	08/23/2021	1FE
743315-AQ-6	PROGRESSIVE CORP		01/28/2015	CITIGROUP GLOBAL MARKETS		5,034,400	5,000,000	4,973,950			8		8		4,973,958		60,442	60,442	3,083	01/26/2045	1Z
74339K-AA-0	PROJECT HOMESTAKE MERGER CORP		03/11/2015	Various		250,375	250,000	250,000							250,000		375	375	198	03/01/2023	5FE
69363L-AA-7	PSPC ESCROW CORP		03/12/2015	EXCHANGE		1,523,334	1,500,000	1,523,750			(416)		(416)		1,523,334				10,833	02/01/2022	4FE
69368H-AC-7	PVH CORP. TRANCHE B TL		01/05/2015	SCHEDULED REDEMPTION		32,161	32,161	32,061	32,050		111		111		32,161				88	02/13/2020	3FE
76112B-LA-6	RAMP_04-RZ4W RMBS		03/25/2015	SCHEDULED REDEMPTION		1,055,174	1,055,174	1,055,174	1,055,174						1,055,174				1,577	12/25/2034	5*
76110W-PD-2	RASC 2002-KS4 RMBS		03/01/2015	SCHEDULED REDEMPTION		70,061	70,641	59,918	57,719		12,341		12,341		70,061				1,248	07/25/2032	1FM
75405U-AB-2	RASGAS 3 2016	F	03/31/2015	SCHEDULED REDEMPTION		776,000	776,000	776,000	776,000						776,000				22,628	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	03/31/2015	SCHEDULED REDEMPTION		467,000	467,000	442,767	457,698		9,302		9,302		467,000					09/30/2020	1FE
45660N-VZ-5	RAST 2003-A13 RMBS		03/01/2015	SCHEDULED REDEMPTION		665,174	665,174	641,687	651,499		13,676		13,676		665,174				7,842	01/25/2034	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		145,433	145,433	120,710	133,856		11,577		11,577		145,433				1,727	03/25/2042	1FM
759470-AS-6	RELIANCE INDUSTRIES LIMITED	F	03/23/2015	Various		2,291,800	2,450,000	2,422,193			36		36		2,422,228		(130,428)	(130,428)	10,285	02/10/2045	2FE
760759-AP-5	REPUBLIC SERVICES INC		03/10/2015	MESIROW FINANCIAL, INC.		5,158,650	5,000,000	4,986,150	4,989,296		254		254		4,989,550		169,100	169,100	50,292	06/01/2022	2FE
760761-AD-8	REPUBLIC SERVICES INC		03/10/2015	STERNE AGEE CLEARING INC.		1,707,600	1,500,000	1,732,920	1,664,847		(4,275)		(4,275)		1,660,572		47,028	47,028	25,813	11/15/2021	2FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		03/11/2015	SCHEDULED REDEMPTION		105,473	105,473	105,640	105,647		(173)		(173)		105,473				141	12/01/2018	4FE
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		03/01/2015	SCHEDULED REDEMPTION		62,678	62,678	62,646	62,669		9		9		62,678				880	01/25/2028	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		868,074	868,074	867,951	868,028		46		46		868,074				10,699	04/25/2037	5FM
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		03/01/2015	SCHEDULED REDEMPTION		780,565	780,565	780,297	780,468		96		96		780,565				10,054	06/25/2037	4FM
76110V-JQ-2	RFMS2_02-HI2 RMBS		03/01/2015	SCHEDULED REDEMPTION		50,432	50,432	50,408	50,522		(90)		(90)		50,432				788	03/25/2032	1FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		216,225	216,225	212,981	215,572		653		653		216,225				2,346	07/25/2034	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		03/01/2015	SCHEDULED REDEMPTION		80,305	86,320	66,245	63,728		16,577		16,577		80,305				1,108	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		03/01/2015	SCHEDULED REDEMPTION		404,403	517,779	412,429	399,040		5,363		5,363		404,403				6,730	09/25/2037	1FM
762760-AC-0	RICE ENERGY INC		03/25/2015	OPPENHEIMER & CO., INC.		84,788	85,000	84,348			1		1		84,349		439	439	68	05/01/2023	1
767754-CH-5	RITE AID CORP		03/20/2015	Various		152,063	150,000	150,000							150,000		2,063	2,063		04/01/2023	4FE
771196-AS-1	ROCHE HLDGS INC	R	03/26/2015	CALLED @ 116.20100000		238,000	238,000	264,873	251,245		(685)		(685)		250,560		(12,560)	(12,560)	46,690	03/01/2019	1FE
74966U-AH-3	RPI FINANCE Term Loan Facility B-2		03/31/2015	SCHEDULED REDEMPTION		6,634	6,634	6,625	6,625		10		10		6,634				54	05/09/2018	2FE
74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS		03/31/2015	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,012,270		(6,817)		(6,817)		5,005,453		(5,453)	(5,453)	121,261	06/13/2015	1
785592-AK-2	SABINE PASS LIQUEFACTION LLC		02/26/2015	Various		3,000,000	3,000,000	3,000,000							3,000,000					03/01/2025	3FE
786514-BS-7	SAFEWAY INC		02/02/2015	TENDER OFFER		9,746,500	9,650,000	9,607,154	9,623,918		355		355		9,624,273		122,227	122,227	176,823	08/15/2020	2FE
786514-BU-2	SAFEWAY INC		02/02/2015	TENDER OFFER		14,140,000	14,000,000	13,964,860	13,973,964		276		276		13,974,240		165,760	165,760	112,681	12/01/2021	2FE
18503T-AB-6	SAGE AUTO INTERIORS 1ST LIEN TLB		03/31/2015	SCHEDULED REDEMPTION		45,000	45,000	44,550	44,561		439		439		45,000				534	10/08/2020	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2015	SCHEDULED REDEMPTION		252,344	252,344	252,344	251,102		1,242		1,242		252,344				5,533	07/15/2025	2FE
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2015	SCHEDULED REDEMPTION		50,469	50,469	50,469	50,469						50,469				896	07/15/2025	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
80007P-AT-6	SANDRIDGE ENERGY INC		01/26/2015	STERNE AGEE CLEARING INC.		1,647,563	2,525,000	2,683,161	2,668,119		(1,645)		(1,645)		2,666,474		(1,018,912)	(1,018,912)	86,271	02/15/2023	4FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		437,715	450,675	358,871	329,357		108,358		108,358		437,715				5,536	10/25/2035	1FM
806854-AB-1	SCHLUMBERGER INVESTMENT	E	01/27/2015	GOLDMAN, SACHS & CO.		15,676,800	15,000,000	14,951,850	14,966,006		364		364		14,966,370		710,430	710,430	187,000	09/14/2021	1FE
806850-AA-4	SCHLUMBERGER OILFIELD UK	E	02/05/2015	MORGAN STANLEY		7,707,700	7,000,000	7,464,580	7,313,561		(5,107)		(5,107)		7,308,454		399,246	399,246	167,417	01/15/2021	1FE
80687P-AA-4	SCHNEIDER ELECTRIC SA	F	01/16/2015	JPMORGAN CHASE & CO.		10,235,700	10,000,000	9,973,400	9,978,748		143		143		9,978,890		256,810	256,810	94,236	09/27/2022	1FE
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		02/26/2015	PRINCIPAL PAYDOWN		46,645,502	51,000,002	51,000,002	51,736,270		4,781		4,781	(771,868)	50,969,183	(3,024,487)	(1,299,194)	(4,323,681)	1,046,004	03/01/2016	2
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		03/27/2015	SCHEDULED REDEMPTION		5,000	5,000	4,952	4,951		49		49		5,000				25	10/01/2021	3FE
81180W-AM-3	SEAGATE HDD CAYMAN	E	02/19/2015	Various		6,756,459	6,250,000	6,231,625	6,231,665		53		53		6,231,718		524,741	524,741	66,764	12/01/2034	2FE
81725W-AF-0	SENSATA TECHNOLOGIES BV	E	03/26/2015	TENDER OFFER		2,080,600	2,000,000	2,000,000	2,000,000						2,000,000		80,600	80,600	47,306	05/15/2019	3FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/11/2015	SCHEDULED REDEMPTION		29,780	29,780	29,826	29,818		(38)		(38)		29,780				258	05/12/2019	2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		03/31/2015	SCHEDULED REDEMPTION		3,740	3,740	3,732	3,732		8		8		3,740					05/09/2017	4FE
818097-AB-3	SEVENTY SEVEN ENERGY INC		02/02/2015	OPPENHEIMER & CO., INC.		1,300,000	3,250,000	2,737,850	2,738,516		3,708		3,708		2,742,223		(1,442,223)	(1,442,223)	128,000	07/15/2022	4FE
82088K-AC-2	SHEA HOMES LP/SHEA HOMES FUNDING C		03/12/2015	OPPENHEIMER & CO., INC.		40,100	40,000	40,000							40,000		100	100		04/01/2023	4FE
82088K-AD-0	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	CITIGROUP GLOBAL MARKETS		40,150	40,000	40,000							40,000		150	150		04/01/2025	4FE
822538-AA-2	SHELF DRILL HOLD LTD	F	01/22/2015	JEFFERIES & COMPANY, INC.		960,000	1,200,000	1,234,375	1,220,454		(730)		(730)		1,219,724		(259,724)	(259,724)	24,725	11/01/2018	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2015	SCHEDULED REDEMPTION		1,883,075	1,883,075	1,886,378	1,884,553		(1,478)		(1,478)		1,883,075				54,892	01/02/2020	1
822582-AM-4	SHELL INTERNATIONAL FIN	F	02/03/2015	BARCLAYS		11,210,200	10,000,000	11,144,200	10,728,801		(12,553)		(12,553)		10,716,248		493,952	493,952	159,201	03/25/2020	1FE
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		03/10/2015	GOLDMAN, SACHS & CO.		498,125	500,000	496,250	376,750		7		7		496,132		1,993	1,993	11,688	05/01/2022	5FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		03/31/2015	Various		66,667	66,667	66,328	113,923		(47,257)		(47,257)		66,667				585	05/01/2021	4FE
837151-MQ-9	SOUTH CAROLINA ST PUB SVCS AUT		03/04/2015	Various		1,511,819	1,375,000	1,503,054			(341)		(341)		1,502,713		9,107	9,107	2,302	12/01/2050	1FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		02/15/2015	SCHEDULED REDEMPTION		391,458	391,458	391,458	391,458						391,458				7,528	08/15/2033	1FE
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO		01/14/2015	Various		5,056,500	5,000,000	4,980,800			4		4		4,980,804		75,696	75,696	2,000	02/01/2045	1
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		03/26/2015	JEFFERIES & COMPANY, INC.		490,705	500,000	495,540			1		1		495,541		(4,836)	(4,836)	271	04/01/2045	2Z
845467-AK-5	SOUTHWESTERN ENERGY CO		03/23/2015	BANK OF AMERICA/MERRILL LYNCH		1,028,310	1,000,000	1,015,520			(368)		(368)		1,015,152		13,158	13,158	7,088	01/23/2020	2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		2,485,700	2,500,000	2,480,850			7		7		2,480,857		4,843	4,843	2,500	03/15/2045	2FE
847788-AS-5	SPEEDWAY MOTORSPORTS INC		01/22/2015	STERNE AGEE CLEARING INC.		753,750	750,000	750,000							750,000		3,750	3,750		02/01/2023	3FE
854502-AC-5	STANLEY BLACK & DECKER I		01/16/2015	WELLS FARGO		5,247,000	5,000,000	4,994,900	4,996,301		28		28		4,996,329		250,671	250,671	24,083	12/01/2021	1FE
85746*-DW-7	STATE STREET BK & TRST OF CO ABS	I	01/31/2015	MATURED		247,236	247,236	247,236	247,236						247,236				7,899	01/31/2015	2
85746*-DZ-0	STATE STREET BK & TRST OF CO ABS	I	01/31/2015	MATURED		247,236	247,236	247,236	247,236						247,236				7,899	01/31/2015	2
85746*-DP-2	STATE STREET BK & TST OF CO ABS	I	01/31/2015	MATURED		150,716	150,716	150,716	150,716						150,716				4,815	01/31/2015	2
858119-AR-1	STEEL DYNAMICS INC		03/16/2015	CALLED @ 103.81300000		1,935,000	1,935,000	2,087,381	2,011,986		(4,625)		(4,625)		2,007,361		(72,361)	(72,361)	147,963	03/15/2020	3FE
863667-AA-9	STRYKER CORP		01/15/2015	MATURED		20,000,000	20,000,000	19,990,420	19,999,920		80		80		20,000,000				300,000	01/15/2015	1FE
867363-AX-1	SUNGARD DATA SYSTEMS INC		03/12/2015	Various		1,257,340	1,208,000	1,232,240	1,230,147		(1,291)		(1,291)		1,228,856		28,484	28,484	28,449	11/01/2019	5FE
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		03/20/2015	RBC DOMINION SECURITIES		2,105,560	2,000,000	1,986,620	1,986,642		41		41		1,986,683		118,877	118,877	38,044	05/15/2045	2FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		02/01/2015	SCHEDULED REDEMPTION		140,919	140,919	138,629	139,439		1,480		1,480		140,919				4,333	02/01/2024	1FE
89190A-AD-2	TAOT_14-C ABS		01/22/2015	WELLS FARGO		19,077,188	19,000,000	18,994,321	18,994,672		120		120		18,994,792		82,396	82,396	31,920	04/15/2020	1FE
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/20/2015	HSBC SECURITIES, INC.		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000		01/15/2018	3FE
89236W-AC-2	TART_15-A ABS		03/13/2015	NOMURA SECURITIES INTERNATIONAL INC		10,989,688	11,000,000	10,998,337			30		30		10,998,367		(8,680)	(8,680)	4,791	02/15/2019	1FE
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	R	01/15/2015	SCHEDULED REDEMPTION		355,801	355,801	355,801	355,801						355,801				10,378	01/15/2021	2
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/31/2015	SCHEDULED REDEMPTION		42,030	42,030	41,568	41,560		470		470		42,030				101	03/18/2020	3FE
88031R-AA-6	TENASKA ALABAMA		03/30/2015	SCHEDULED REDEMPTION		344,352	344,352	346,842	345,587		(1,234)		(1,234)		344,352				5,273	03/30/2023	2
88031V-AA-7	TENASKA GATEWAY		03/30/2015	SCHEDULED REDEMPTION		226,322	226,322	220,990	222,903		3,419		3,419		226,322				3,424	12/30/2023	2FE
88046#-AA-5	TENNESSEE INDUSTRIAL ELECTRONICS LLC TL		01/12/2015	SCHEDULED REDEMPTION		187,500	187,500	184,548	184,361		3,139		3,139		187,500					09/05/2019	4Z
88078F-AZ-1	TEREX CORP US TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		4,632	4,632	4,624	4,624		8		8		4,632				41	08/13/2021	3FE
88104L-AA-1	TERRAFORM POWER OPERATING LLC		01/23/2015	STERNE AGEE CLEARING INC.		292,175	290,000	287,721							287,721		4,454	4,454		02/01/2023	1
882330-AM-5	TEXAS COMPETITIVE/TCEH		02/11/2015	CITIGROUP GLOBAL MARKETS		433,550	667,000	523,595	471,903	55,556	4,889		60,445		532,348		(98,798)	(98,798)	5,647	10/01/2020	6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
920355-AJ-3	THE VALSPAR CORP		02/03/2015	CANTOR FITZGERALD		2,580,150	2,500,000	2,474,050			17		17		2,474,067		106,083	106,083	4,583	02/01/2045	2FE
88732J-AV-0	TIME WARNER CABLE INC		02/01/2015	MATURED		15,000,000	15,000,000	14,902,950	14,998,291		1,709		1,709		15,000,000				262,500	02/01/2015	2FE
87258B-AF-8	TMFS HOLDINGS LLC INITIAL TL		03/31/2015	Various		25,000	25,000	24,764	49,399		(24,399)		(24,399)		25,000				577	07/30/2021	4FE
87264A-AN-5	T-MOBILE USA INC		02/24/2015	Various		7,950,938	7,750,000	7,757,500	7,757,227		(2)		(2)		7,757,225		193,712	193,712	197,979	03/01/2025	3FE
87264N-AB-3	TPF II POWER LLC TL		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					10/02/2021	4FE
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		03/31/2015	SCHEDULED REDEMPTION		11,250	11,250	11,223	11,224		26		26		11,250				113	04/09/2021	4FE
89346D-AD-9	TRANSALTA CORP	A	01/15/2015	MATURED		12,000,000	12,000,000	11,973,960	11,999,782		218		218		12,000,000				285,000	01/15/2015	2FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2015	SCHEDULED REDEMPTION		11,063	11,063	11,051	11,051		12		12		11,063					02/28/2020	3FE
89364M-AY-0	TRANSDIGM INC. TLD		03/31/2015	SCHEDULED REDEMPTION		8,750	8,750	8,729	8,729		21		21		8,750					06/04/2021	4FE
893830-AF-6	TRANSOCEAN INC	F	03/24/2015	Various		5,631,118	7,000,000	7,357,530	7,280,669		(1,978)		(1,978)		7,278,691		(1,647,573)	(1,647,573)	222,071	04/15/2031	2FE
893830-AS-8	TRANSOCEAN INC	F	02/18/2015	MIZUHO SECURITIES USA INC.		485,625	500,000	456,875			690		690		457,565		28,060	28,060	13,167	03/15/2018	2FE
893830-AZ-2	TRANSOCEAN INC	F	03/30/2015	GOLDMAN, SACHS & CO.		422,125	550,000	443,375			181		181		443,556		(21,431)	(21,431)	12,015	12/15/2041	3FE
896223-AC-8	TRIMARAN 06-1A A2 CDO - CF - LOANS	E	03/16/2015	SCHEDULED REDEMPTION		1,609,509	1,609,509	1,182,989	1,537,442		72,067		72,067		1,609,509				2,525	03/15/2018	1FE
89655V-AA-0	TRL_03-1A ABS		03/12/2015	SCHEDULED REDEMPTION		109,433	109,433	109,433	109,433						109,433				1,372	10/12/2026	1FE
89655N-AA-8	TRL_04-1A ABS		03/14/2015	SCHEDULED REDEMPTION		100,717	100,717	100,717	100,717						100,717				1,180	08/14/2027	1FE
89655X-AA-6	TRL_06-1A ABS		03/14/2015	SCHEDULED REDEMPTION		396,398	396,398	396,398	409,299		(12,901)		(12,901)		396,398				5,199	05/14/2036	2FE
87305N-AR-9	TTX COMPANY ABS		01/15/2015	MATURED		229,661	229,661	258,198	229,767		(106)		(106)		229,661				8,106	01/15/2015	1FE
898613-AA-2	TUCKAH_02 ABS		03/20/2015	SCHEDULED REDEMPTION		151,367	151,367	158,642	155,421		(4,054)		(4,054)		151,367				3,181	10/20/2025	3FE
10010Y-AA-0	TURK HAVA YOLLARI AO	F	03/19/2015	CITIGROUP GLOBAL MARKETS		1,008,750	1,000,000	1,000,000							1,000,000		8,750	8,750		09/15/2028	1
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		03/31/2015	SCHEDULED REDEMPTION		611	611	611	611						611				10	07/28/2017	4FE
903914-AC-3	ULTRA PETROLEUM CORP	G	02/19/2015	Various		3,402,875	3,875,000	3,536,094	1,806,212		1,884		1,884		3,538,096		(135,221)	(135,221)	101,556	10/01/2024	4FE
90783V-AA-3	UNION PACIFIC CORPORATION ABS		01/02/2015	SCHEDULED REDEMPTION		443,882	443,882	443,882	443,882						443,882				11,279	01/02/2029	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2015	Various		2,516,465	2,516,465	2,489,768	2,506,134		9,590		9,590		2,515,724		741	741	66,309	01/02/2022	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2015	SCHEDULED REDEMPTION		111,799	111,799	105,935	108,933		2,867		2,867		111,799				2,946	01/02/2021	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2015	SCHEDULED REDEMPTION		427,443	427,443	427,443	427,443						427,443				10,772	01/02/2020	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		02/15/2015	SCHEDULED REDEMPTION		277,186	277,186	277,186	277,186						277,186				5,960	02/15/2027	1FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2015	SCHEDULED REDEMPTION		531,294	531,294	531,294	531,294						531,294				14,279	02/15/2023	3FE
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2015	SCHEDULED REDEMPTION		1,633,884	1,633,884	1,633,884	1,629,427		4,457		4,457		1,633,884				84,717	07/02/2018	2
91324P-AM-4	UNITEDHEALTH GROUP INC		03/15/2015	MATURED		10,000,000	10,000,000	9,374,400	9,981,821		18,179		18,179		10,000,000				243,750	03/15/2015	1FE
913275-AD-5	UNITRIN INC		03/26/2015	CALLED @ 103.50400000		10,000,000	10,000,000	9,999,800	9,999,959		10		10		9,999,969		31	31	543,733	11/30/2015	2FE
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		01/15/2015	GOLDMAN, SACHS & CO.		2,523,750	2,500,000	2,500,000							2,500,000		23,750	23,750		02/15/2045	1
914906-AS-1	UNIVISION COMMUNICATIONS INC		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		1,210,500	1,200,000	1,200,000							1,200,000		10,500	10,500	171	02/15/2025	4Z
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	02/02/2015	SCHEDULED REDEMPTION		226,045	226,045	226,045	226,045						226,045				487	05/01/2034	1FE
90349Y-AC-0	US ECOLOGY INC. TL		03/31/2015	SCHEDULED REDEMPTION		52,998	52,998	53,365	53,390		(392)		(392)		52,998				177	06/17/2021	3FE
91733W-AA-0	US SHALE SOLUTIONS INC		02/25/2015	EXCHANGE		487,146	500,000	485,000	486,520		626		626		487,146				32,292	09/01/2017	4FE
903293-BD-9	USG CORP		02/20/2015	OPPENHEIMER & CO., INC.		50,750	50,000	50,000							50,000		750	750	8	03/01/2025	3Z
90349V-AB-8	USS PARENT HLDGS TL		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	24,883	24,880		120		120		25,000					08/05/2021	4FE
91911X-AN-4	VALEANT PHARMACEUTICALS		02/17/2015	CALLED @ 103.43800000		210,000	210,000	223,650	216,809		(440)		(440)		216,369		(6,369)	(6,369)	10,268	12/01/2018	4FE
91911X-AQ-7	VALEANT PHARMACEUTICALS		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		521,875	500,000	530,000			(831)		(831)		529,169		(7,294)	(7,294)	18,000	08/15/2021	4FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	G	01/15/2015	BARCLAYS		510,000	500,000	500,000							500,000		10,000	10,000		03/01/2023	4FE
92210M-AH-7	VANTIV LLC TLB		03/31/2015	SCHEDULED REDEMPTION		145,357	145,357	144,668	144,673		685		685		145,357				331	06/13/2021	3FE
92343E-AG-7	VERISIGN INC		03/24/2015	CITIGROUP GLOBAL MARKETS		75,375	75,000	75,000							75,000		375	375		04/01/2025	3FE
92343V-BC-7	VERIZON COMMUNICATIONS		02/05/2015	JPMORGAN CHASE & CO.		5,197,450	5,000,000	4,960,400	4,971,440		401		401		4,971,841		225,609	225,609	48,125	11/01/2021	2FE
92343V-CQ-5	VERIZON COMMUNICATIONS INC		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		2,589,925	2,500,000	2,481,900	2,481,998		44		44		2,482,042		107,883	107,883	27,500	11/01/2034	2FE
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2015	SCHEDULED REDEMPTION		8,892	8,892	8,892	8,892						8,892				251	01/01/2022	2FE
918204-AV-0	VF CORP		01/15/2015	CITIGROUP GLOBAL MARKETS		23,592,760	22,000,000	21,931,800	21,952,018		346		346		21,952,363		1,640,397	1,640,397	298,472	09/01/2021	1FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	02/17/2015	BARCLAYS		1,307,813	1,250,000	1,262,500			(77)		(77)		1,262,423		45,390	45,390	4,392	01/15/2025	4FE
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	E	03/31/2015	SCHEDULED REDEMPTION		580,762	580,762	579,651			580,762		580,762		580,762				1,369	06/07/2020	3FE
92839F-AM-2	VISTEON CORP INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750					04/09/2021	4FE
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2015	SCHEDULED REDEMPTION		6,850	6,850	6,850	6,850						6,850				188	01/02/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		02/15/2015	Various		131,020	131,020	131,020	131,020						131,020				3,747	09/26/2029	1
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		65,796	65,796	65,796	65,796						65,796				1,882	01/15/2023	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		25,882	25,882	25,882	25,882						25,882				740	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		92,470	92,470	92,470	92,470						92,470				2,645	09/30/2029	1
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		01/06/2015	SUNTRUST INVESTMENT SERVICES, INC.		3,174,000	3,000,000	2,980,050	2,980,124		14		14		2,980,138		193,862	193,862	19,125	11/18/2034	2FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		01/06/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,081,480	1,000,000	999,840	999,840						999,840		81,640	81,640	6,800	11/18/2044	2FE
931142-CZ-4	WAL-MART STORES INC		01/27/2015	CITIGROUP GLOBAL MARKETS		24,830,914	23,280,000	23,872,939	23,672,803		(5,010)		(5,010)		23,667,793		1,163,121	1,163,121	199,658	10/25/2020	1FE
902917-AF-0	WASTE MANAGEMENT INC		01/20/2015	CALLED @ 117.42000000		11,705,000	11,705,000	13,038,434	12,089,644		(6,373)		(6,373)		12,083,271		(378,271)	(378,271)	2,120,093	12/15/2017	2FE
94106L-AT-6	WASTE MANAGEMENT INC		01/20/2015	CALLED @ 100.82200000		5,000,000	5,000,000	4,982,500	4,999,333		181		181		4,999,514		486	486	155,319	03/11/2015	2FE
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		8,750	8,750	8,624	8,622		128		128		8,750				58	10/12/2019	3FE
94974B-FJ-4	WELLS FARGO & COMPANY		01/16/2015	WELLS FARGO		5,111,300	5,000,000	4,997,050	4,997,531		15		15		4,997,547		113,753	113,753	76,188	02/13/2023	1FE
94974B-FR-6	WELLS FARGO & COMPANY		01/14/2015	CITIGROUP GLOBAL MARKETS		10,373,500	10,000,000	9,983,100	9,985,167		117		117		9,985,284		388,216	388,216	148,333	01/22/2021	1FE
94978#-FM-4	WELLS FARGO & COMPANY ABS		01/15/2015	SCHEDULED REDEMPTION		33,804	33,804	33,804	33,804						33,804				967	01/15/2028	1
94980V-AA-6	WELLS FARGO BANK NA		02/09/2015	MATURED		3,000,000	3,000,000	2,876,550	2,998,025		1,975		1,975		3,000,000				71,250	02/09/2015	1FE
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2015	SCHEDULED REDEMPTION		1,281,920	1,281,920	1,281,920	1,282,120		(200)		(200)		1,281,920				64,545	01/03/2019	2
96928*-BD-8	WESTCHESTER CNTY NY ABS		03/15/2015	SCHEDULED REDEMPTION		200,339	200,339	202,479	201,585		(1,246)		(1,246)		200,339				2,481	05/15/2028	1
958254-AB-0	WESTERN GAS PARTNERS		01/16/2015	GOLDMAN, SACHS & CO.		5,135,700	5,000,000	5,258,900	5,207,279		(1,430)		(1,430)		5,205,848		(70,148)	(70,148)	111,667	07/01/2022	2FE
960878-AB-2	WESTMORELAND COAL COMPANY		03/04/2015	Various		918,000	900,000	888,372	888,421		217		217		888,638		29,362	29,362	17,281	01/01/2022	5FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		43,706	49,240	45,877	36,820		6,886		6,886		43,706				552	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		116,488	127,159	95,954	91,634		24,854		24,854		116,488				746	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		88,236	88,236	82,999	79,199		9,038		9,038		88,236				1,092	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2015	SCHEDULED REDEMPTION		244,537	270,810	238,658	223,555		20,983		20,983		244,537				3,441	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2015	SCHEDULED REDEMPTION		70,024	72,811	65,586	63,139		6,885		6,885		70,024				1,065	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		03/01/2015	SCHEDULED REDEMPTION		106,529	115,847	89,601	82,723		23,806		23,806		106,529				1,459	04/27/2037	1FM
94981Q-AU-2	WFMBS_05-AR16 RMBS		03/01/2015	SCHEDULED REDEMPTION		196,083	196,083	195,677	195,824		259		259		196,083				1,185	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		03/01/2015	SCHEDULED REDEMPTION		201,800	217,828	151,875	155,725		46,075		46,075		201,800				2,943	04/25/2036	1FM
966244-AA-3	WHITEWAVE FOODS CO		02/25/2015	BARCLAYS		1,926,000	1,800,000	1,912,500			(226)		(226)		1,912,274		13,726	13,726	44,344	10/01/2022	4FE
96950F-AB-0	WILLIAMS PARTNERS LP		02/15/2015	MATURED		10,000,000	10,000,000	9,995,400	9,999,878		122		122		10,000,000				190,000	02/15/2015	2FE
97381H-AN-7	WINDSTREAM CORP TL B-4		03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				41	01/23/2020	3FE
982526-AQ-8	WM WRIGLEY JR CO		01/14/2015	BARCLAYS		2,605,250	2,500,000	2,547,200	2,539,218		(360)		(360)		2,538,858		66,392	66,392	20,859	10/21/2020	2FE
982526-AV-7	WM WRIGLEY JR CO		03/06/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		10,193,000	10,000,000	9,978,100	9,982,162		674		674		9,982,836		210,164	210,164	112,778	10/21/2019	2FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		7,405	7,405	7,391	7,393		12		12		7,405				69	07/01/2020	4FE
980236-AM-5	WOODSIDE FINANCE LTD	F	03/03/2015	Various		3,495,231	3,500,000	3,497,970							3,497,970		(2,739)	(2,739)	195	03/05/2025	2FE
984121-CL-5	XEROX CORP		03/03/2015	KEYCORP		978,990	1,000,000	994,280			1		1		994,281		(15,291)	(15,291)	400	03/01/2035	2FE
984121-BZ-5	XEROX CORPORATION		02/15/2015	MATURED		5,000,000	5,000,000	5,086,150	5,002,380		(2,380)		(2,380)		5,000,000				106,250	02/15/2015	2FE
984121-CD-3	XEROX CORPORATION		02/05/2015	JPMORGAN CHASE & CO.		10,808,800	10,000,000	10,529,100	10,367,292		(5,544)		(5,544)		10,361,748		447,052	447,052	106,250	05/15/2021	2FE
98420E-AD-7	XLIT LTD	F	03/25/2015	Various		1,004,357	1,000,000	991,150							991,150		13,207	13,207		03/31/2045	1
983793-AB-6	XPO LOGISTICS INC		02/12/2015	MORGAN STANLEY		262,500	250,000	260,000			(34)		(34)		259,966		2,534	2,534	9,461	09/01/2019	4Z
988498-AH-4	YUM! BRANDS INC		02/05/2015	CITIGROUP GLOBAL MARKETS		10,377,400	10,000,000	9,961,500	9,972,555		383		383		9,972,937		404,463	404,463	103,125	11/01/2021	2FE
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL		03/16/2015	SCHEDULED REDEMPTION		68,182	68,182	67,683	67,678		503		503		68,182				10	10/27/2021	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2015	SCHEDULED REDEMPTION		40,507	40,507	40,507	40,507						40,507				528	02/10/2024	4
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		02/01/2015	SCHEDULED REDEMPTION		2,057,200	2,057,200	2,123,095	2,065,037		(7,837)		(7,837)		2,057,200				21,337	06/15/2049	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,865,600,290	1,839,846,006	1,846,901,283	1,493,453,759	56,068	2,119,931	2,205,826	(29,827)	(771,868)	1,843,210,990	(3,024,487)	25,413,787	22,389,300	28,101,024	XXX	XXX
025816-BJ-7	AMERICAN EXPRESS COMPANY		03/25/2015	Various		5,065,625	5,000,000	5,000,000	5,000,000						5,000,000		65,625	65,625	100,028	12/31/2049	2AM
060505-EN-0	BANK OF AMERICA CORP		03/20/2015	Various		7,560,000	7,500,000	7,500,000							7,500,000		60,000	60,000	9,743	12/31/2049	1AM
172967-HZ-7	CITIGROUP INC		03/19/2015	CITIGROUP GLOBAL MARKETS		2,515,625	2,500,000	2,500,000	2,500,000						2,500,000		15,625	15,625	58,403	12/31/2049	3AM
251525-AN-1	DEUTSCHE BANK AG	F	02/18/2015	Various		4,924,375	5,000,000	4,800,023	4,800,000		116		116		4,800,116		124,259	124,259	81,062	12/31/2049	3AM
404280-AT-6	HSBC HOLDINGS PLC	F	03/24/2015	Various		2,036,875	2,000,000	2,000,000							2,000,000		36,875	36,875		12/31/2049	6Z*
617474-AA-9	MORGAN STANLEY		03/20/2015	MORGAN STANLEY		5,034,375	5,000,000	5,000,000							5,000,000		34,375	34,375	4,625	12/31/2049	1AM
853254-AT-7	STANDARD CHARTERED PLC	F	03/26/2015	Various		10,063,750	10,000,000	10,000,000							10,000,000		63,750	63,750		12/31/2049	6Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949746-RN-3	WELLS FARGO & CO		03/25/2015	Various		3,956,250	3,750,000	3,750,000							3,750,000		206,250	206,250	39,779	12/31/2049	2AM
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		01/01/2015	Various		1,608,642	6,485,000	1,608,642	1,608,642						1,608,642					06/30/2033	3Z
4899999. Subtotal - Bonds - Hybrid Securities						42,765,517	47,235,000	42,158,665	13,908,642		116		116		42,158,757		606,759	606,759	293,639	XXX	XXX
8399997. Total - Bonds - Part 4						2,256,419,865	2,218,611,433	2,238,223,768	1,652,024,729	59,581	1,834,310	2,205,826	(311,935)	(771,868)	2,230,893,398	(3,024,487)	28,550,954	25,526,468	31,779,958	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,256,419,865	2,218,611,433	2,238,223,768	1,652,024,729	59,581	1,834,310	2,205,826	(311,935)	(771,868)	2,230,893,398	(3,024,487)	28,550,954	25,526,468	31,779,958	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
G1151C-10-1	ACCENTURE PLC		03/18/2015	GOLDMAN, SACHS & CO.	2,101.000	190,730		184,691							184,691		6,039	6,039			L
G0083B-10-8	ACTAVIS PLC	E	03/30/2015	Various	452.380	125,971		120,730							120,730		5,241	5,241			L
018490-10-2	ALLERGAN I NC COM		03/19/2015	Various	5,540.000	1,343,316		1,185,233	982,804	1,919			1,919		1,185,233		158,083	158,083	277		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		03/19/2015	MORGAN STANLEY	41,851.000	2,271,909		1,614,252	1,797,570	(608,352)			(608,352)		1,614,252		657,656	657,656	4,162		L
025537-10-1	AMERICAN ELEC PWR INC		03/11/2015	Various	4,735.000	261,164		296,096							296,096		(34,933)	(34,933)	2,510		L
03076C-10-6	AMERIPRISE FINL INC		03/18/2015	GOLDMAN, SACHS & CO.	1,375.000	186,253		182,621							182,621		3,632	3,632	798		L
03073E-10-5	AMERISOURCEBERGEN CORP		02/18/2015	CITIGROUP GLOBAL MARKETS	1,364.000	135,997		130,889							130,889		5,108	5,108	396		L
032511-10-7	ANADARKO PETE CORP		02/03/2015	Various	29,834.000	2,538,184		2,266,363	2,461,305	(194,942)			(194,942)		2,266,363		271,821	271,821			L
036752-10-3	ANTHEM INC		03/18/2015	GOLDMAN, SACHS & CO.	1,514.000	236,632		208,549							208,549		28,083	28,083	946		L
037833-10-0	APPLE INC.		03/18/2015	GOLDMAN, SACHS & CO.	1,688.000	216,221		202,933							202,933		13,289	13,289	706		L
053332-10-2	AUTOZONE INC		03/19/2015	GOLDMAN, SACHS & CO.	236.000	157,543		142,350							142,350		15,194	15,194			L
057224-10-7	BAKER HUGHES INC		03/18/2015	GOLDMAN, SACHS & CO.	1,700.000	100,927		104,345							104,345		(3,419)	(3,419)	289		L
058498-10-6	BALL CORP COM		02/06/2015	Various	3,557.000	253,635		235,896							235,896		17,740	17,740			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	02/05/2015	Various	0.980	36,519		40,343							40,343	(3,824)	(1)	(3,824)			U
067383-10-9	BARD (C.R.) INC.		03/19/2015	GOLDMAN, SACHS & CO.	868.000	146,035		149,969							149,969		(3,934)	(3,934)			L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	01/13/2015	Various	0.560	11,024		11,674							11,674	(649)	(1)	(650)			U
075896-10-0	BED BATH & BEYOND INC		01/09/2015	Various	35,000.000	2,568,569		2,769,296							2,769,296		(200,727)	(200,727)			L
09348@-10-0	BLB WORLDWIDE HOLDINGS		03/20/2015	MACQUARIE CAPITAL (USA) INC.	10,385.000	321,935		14,667	321,935	(307,268)			(307,268)		14,667		307,268	307,268			A
097023-10-5	BOEING CO		03/18/2015	CITIGROUP GLOBAL MARKETS	1,332.000	203,608		196,969							196,969		6,639	6,639	1,212		L
14149Y-10-8	CARDINAL HEALTH INC		02/18/2015	CITIGROUP GLOBAL MARKETS	1,380.000	118,652		116,419							116,419		2,233	2,233			L
148887-10-2	CATAMARAN CORPORATION		02/18/2015	CITIGROUP GLOBAL MARKETS	1,805.000	94,374		92,451							92,451		1,924	1,924			L
124857-20-2	CBS CORP C LASS B		03/18/2015	GOLDMAN, SACHS & CO.	2,804.000	174,746		159,303							159,303		15,444	15,444			L
156504-30-0	CENTURY COMMUNITIES INC		02/18/2015	KEEFE, BRUYETTE & WOODS, INC.	33,333.000	557,429		546,991	575,994	(29,003)			(29,003)		546,991		10,438	10,438			L
125269-10-0	CF INDUSTRIES HOLDINGS		03/18/2015	GOLDMAN, SACHS & CO.	623.000	180,967		185,213							185,213		(4,246)	(4,246)	935		L
Y13213-10-6	CHEUNG KONG	D	03/26/2015	EXCHANGE	36,000.000	650,324		650,295	504,072	37,085			37,085	(20)	650,295	29		29			U
171232-10-1	CHUBB CORP		03/18/2015	GOLDMAN, SACHS & CO.	1,435.000	146,429		143,939							143,939		2,490	2,490			L
17275R-10-2	CISCO SYS INC		03/18/2015	CITIGROUP GLOBAL MARKETS	6,361.000	177,606		170,873							170,873		6,733	6,733			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		02/18/2015	JPMORGAN CHASE & CO.	1,670.000	81,798		78,752							78,752		3,046	3,046			L
205363-10-4	COMPUTER S CIENCES CORP COM		03/19/2015	Various	2,835.000	190,201		178,460							178,460		11,741	11,741			L
219350-10-5	CORNING IN C COM		03/18/2015	GOLDMAN, SACHS & CO.	8,256.000	195,309		201,376							201,376		(6,067)	(6,067)	991		L
G2554F-11-3	COVIDIEN PLC	E	01/29/2015	Various	8,421.000	904,857		832,227	718,722	(31,541)			(31,541)		832,227		72,631	72,631	2,530		L
126650-10-0	CVS HEALTH CORPORATION		03/18/2015	Various	2,929.000	301,965		295,984							295,984		5,981	5,981			L
254709-10-8	DISCOVER FINL SVCS		03/18/2015	GOLDMAN, SACHS & CO.	2,710.000	159,315		154,849							154,849		4,466	4,466			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		03/19/2015	GOLDMAN, SACHS & CO.	2,135.000	163,542		168,561							168,561		(5,018)	(5,018)			L
233331-10-7	DTE ENERGY CO		03/11/2015	CITIGROUP GLOBAL MARKETS	3,233.000	254,460		287,204							287,204		(32,744)	(32,744)			L
26441C-20-4	DUKE ENERGY HLDG CORP		03/10/2015	GOLDMAN, SACHS & CO.	3,423.000	255,790		295,810							295,810		(40,021)	(40,021)	2,721		L
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		01/28/2015	VARIOUS	0.000	3,423											3,423	3,423			U
278642-10-3	EBAY INC		02/25/2015	Various	55,555.000	3,207,857		2,999,186	3,117,747	(118,560)			(118,560)		2,999,186		208,671	208,671			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
268648-10-2	EMC CORP		03/18/2015	CITIGROUP GLOBAL MARKETS	5,377.000	139,250		145,748							145,748		(6,497)	(6,497)			L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		02/18/2015	GOLDMAN, SACHS & CO.	2,360.000	87,029		82,259							82,259		4,770	4,770			L
30040W-10-8	EVERSOURCE ENERGY		03/11/2015	CITIGROUP GLOBAL MARKETS	5,534.000	270,480		309,065							309,065		(38,585)	(38,585)	2,310		L
30161N-10-1	EXELON CORP COM		03/11/2015	Various	150,000.000	4,834,483		5,076,999							5,076,999		(242,516)	(242,516)			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/18/2015	Various	2,808.000	234,784		231,870							231,870		2,914	2,914			L
315616-10-2	F5 NETWORKS INC		03/18/2015	GOLDMAN, SACHS & CO.	1,392.000	158,982		154,065							154,065		4,917	4,917			L
31428X-10-6	FEDEX CORP		03/18/2015	GOLDMAN, SACHS & CO.	1,078.000	186,397		188,505							188,505		(2,108)	(2,108)			L
316773-10-0	FIFTH THIRD BANCORP		03/18/2015	Various	8,318.000	159,628		153,518							153,518		6,110	6,110			L
369550-10-8	GENERAL DYNAMICS CORP		03/11/2015	Various	2,021.000	268,605		281,964							281,964		(13,358)	(13,358)			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/18/2015	CITIGROUP GLOBAL MARKETS	963.000	184,019		173,918							173,918		10,101	10,101	578		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		03/18/2015	JPMORGAN CHASE & CO.	4,664.000	198,265		186,257							186,257		12,008	12,008			L
40412C-10-1	HCA HOLDINGS INC		02/18/2015	GOLDMAN, SACHS & CO.	1,246.000	85,707		85,957							85,957		(250)	(250)			L
441060-10-0	HOSPIRA INC.		02/05/2015	Various	12,261.000	1,073,629		796,048							796,048		277,581	277,581			L
G47791-10-1	INGERSOLL-RAND PLC	E	03/18/2015	GOLDMAN, SACHS & CO.	2,600.000	178,088		174,348							174,348		3,740	3,740	754		L
458140-10-0	INTEL CORP		03/18/2015	CITIGROUP GLOBAL MARKETS	4,769.000	145,158		161,110							161,110		(15,952)	(15,952)			L
46146L-10-1	INVESTORS BANCORP INC		02/03/2015	MORGAN STANLEY	46,666.000	537,604		504,076							504,076		33,528	33,528			L
46625H-10-0	JP MORGAN CHASE & CO		02/02/2015	Various	130,000.000	7,166,597		7,286,980							7,286,980		(120,383)	(120,383)			L
48203R-10-4	JUNIPER NETWORKS INC		03/19/2015	Various	8,416.000	199,560		192,415							192,415		7,146	7,146	842		L
493267-10-8	KEYCORP NEW COM		03/18/2015	CITIGROUP GLOBAL MARKETS	12,391.000	178,977		168,916							168,916		10,061	10,061	805		L
500255-10-4	KOHLS CORP		03/18/2015	Various	2,860.000	214,374		191,702							191,702		22,672	22,672	1,287		L
501044-10-1	KROGER CO		03/18/2015	JPMORGAN CHASE & CO.	2,805.000	212,053		200,543							200,543		11,510	11,510	519		L
524901-10-5	LEGG MASON INC COM		03/18/2015	BANK OF AMERICA/MERRILL LYNCH	3,276.000	186,591		187,085							187,085		(494)	(494)			L
53219L-10-9	LIFEPOINT HOSPITALS INC		02/18/2015	GOLDMAN, SACHS & CO.	1,145.000	79,338		77,508							77,508		1,830	1,830			L
548661-10-7	LOWES COS INC USD0.50		03/18/2015	JPMORGAN CHASE & CO.	2,449.000	179,473		174,501							174,501		4,972	4,972			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/03/2015	CITIGROUP GLOBAL MARKETS	28,800.000	2,440,711		2,157,262	2,286,432	(129,170)			(129,170)		2,157,262		283,449	283,449			L
55616P-10-4	MACYS INC		03/18/2015	Various	89,531.000	5,795,918		5,504,882	5,753,125	(380,502)			(380,502)		5,504,882		291,036	291,036	27,344		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		03/19/2015	Various	2,482.000	206,417		189,378							189,378		17,040	17,040	496		L
581550-10-3	MCKESSON CORP		02/18/2015	CITIGROUP GLOBAL MARKETS	529.000	118,805		112,346							112,346		6,459	6,459			L
585055-10-6	MEDTRONIC INC.		01/30/2015	EXCHANGE	23,709.480	1,599,085		1,599,120	943,437	(141,447)			(141,447)		1,599,120		(35)	(35)	3,985		L
G5960L-10-3	MEDTRONIC PLC	E	02/12/2015	DIRECT	0.480	35		36							36		(1)	(1)			L
58933Y-10-5	MERCK & CO. INC.		03/18/2015	GOLDMAN, SACHS & CO.	2,869.000	164,415		170,103							170,103		(5,689)	(5,689)			L
628530-10-7	MYLAN INC		03/06/2015	Various	18,197.000	1,008,946		1,003,512	519,788	(1,961)			(1,961)		1,003,512		5,434	5,434			L
655664-10-0	NORDSTROM INC		03/18/2015	Various	1,858.000	149,615		146,608							146,608		3,007	3,007	687		L
664397-10-6	NORTHEAST UTILITIES		02/23/2015	EXCHANGE	19,942.000	974,149		974,171	643,471	(110,852)			(110,852)		974,171		(22)	(22)			L
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC	C	02/24/2015	VARIOUS	0.000	2,045											2,045	2,045			U
666807-10-2	NORTHROP GRUMMAN CORP		03/18/2015	GOLDMAN, SACHS & CO.	1,234.000	200,761		200,133							200,133		628	628	864		L
67066G-10-4	NVIDIA CORP		03/18/2015	Various	8,875.000	203,931		180,405							180,405		23,526	23,526	754		L
68389X-10-5	ORACLE CORP COM		03/18/2015	CITIGROUP GLOBAL MARKETS	2,736.000	119,259		116,595							116,595		2,664	2,664			L
69007J-10-6	OUTFRONT MEDIA INC		02/03/2015	Various	18,687.620	539,725		498,830	501,576	(2,745)			(2,745)		498,830		40,895	40,895			L
70469L-10-0	PEAK RESORTS INC		01/12/2015	Various	18,641.000	148,152		149,128	149,128						149,128		(976)	(976)	2,034		L
714046-10-9	PERKINELMER INC		02/18/2015	GOLDMAN, SACHS & CO.	1,386.000	63,926		64,146							64,146		(219)	(219)			L
717081-10-3	PFIZER INC		03/18/2015	GOLDMAN, SACHS & CO.	5,394.000	182,440		173,876							173,876		8,564	8,564			L
718546-10-4	PHILLIPS 66		03/18/2015	GOLDMAN, SACHS & CO.	1,869.000	145,882		140,094							140,094		5,788	5,788	935		L
69351T-10-6	PPL CORP		03/10/2015	JPMORGAN CHASE & CO.	7,291.000	230,961		263,121							263,121		(32,160)	(32,160)			L
N72482-10-7	QIAGEN N V	E	02/18/2015	GOLDMAN, SACHS & CO.	2,616.000	62,700		59,749							59,749		2,951	2,951			L
E8471S-13-0	REPSOL YPF SA EUR1	D	01/14/2015	Various	0.290	15,979		16,944							16,944	(964)		(965)			U
767754-10-4	RITE AID CORP.		02/18/2015	MORGAN STANLEY	16,004.000	130,706		117,333							117,333		13,373	13,373			L
80004C-10-1	SANDISK CORP		03/26/2015	Various	3,207.000	242,236		252,054							252,054		(9,818)	(9,818)	962		L
G7945M-10-7	SEAGATE TECHNOLOGY	E	03/18/2015	GOLDMAN, SACHS & CO.	2,800.000	151,673		169,129							169,129		(17,457)	(17,457)	1,350		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
844741-10-8	SOUTHWEST AIRLINES CO		03/18/2015	Various	5,325.000	243,320		238,828							238,828		4,492	4,492	320		L
G84278-10-3	STANDARD LIFE	D	03/30/2015	EXCHANGE	58,369.909	434,672		454,612	371,396	11,658			11,658	1,236	454,612	(19,926)	(14)	(19,940)			U
855710-10-2	STARZ		03/20/2015	GOLDMAN, SACHS & CO.	2,230.000	76,063		67,097							67,097		8,967	8,967			L
857477-10-3	STATE STREET CORPORATION		03/18/2015	Various	2,391.000	179,841		177,398							177,398		2,443	2,443			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		02/03/2015	CITIGROUP GLOBAL MARKETS	500.000	21,316		20,726	20,890	(164)			(164)		20,726		590	590			L
88033G-40-7	TENET HEALTHCARE CORP		02/18/2015	GOLDMAN, SACHS & CO.	1,420.000	63,750		61,736							61,736		2,014	2,014			L
882508-10-4	TEXAS INST RS INC COM		03/18/2015	GOLDMAN, SACHS & CO.	3,534.000	206,063		193,816							193,816		12,247	12,247			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/18/2015	GOLDMAN, SACHS & CO.	513.000	65,180		65,251							65,251		(70)	(70)			L
88732J-20-7	TIME WARNER CABLE INC		01/20/2015	GOLDMAN, SACHS & CO.	12,790.000	1,838,505		1,748,106	1,944,847	(196,742)			(196,742)		1,748,106		90,399	90,399			L
872590-10-4	T-MOBILE US INC		02/23/2015	Various	180,864.000	5,660,230		4,872,476	4,872,476						4,872,476		787,754	787,754			L
89417E-10-9	TRAVELERS COS INC		03/18/2015	GOLDMAN, SACHS & CO.	1,369.000	149,626		146,749							146,749		2,877	2,877	753		L
896047-50-3	TRIBUNE MEDIA CL A ORD		03/20/2015	CRT CAPITAL GROUP	17,000.000	1,190,144		1,016,090	1,016,090						1,016,090		174,054	174,054			L
91704F-10-4	URBAN EDGE PROPERTIES ORD		02/05/2015	DIRECT	0.500	12		10							10		1	1			L
92553P-20-1	VIACOM INC NEW CL B		03/18/2015	GOLDMAN, SACHS & CO.	2,100.000	144,414		139,295							139,295		5,119	5,119			L
929042-10-9	VORNADO RLTY TR		01/23/2015	DISTRIBUTION	0.000	60,830		60,830							60,830						L
931427-10-8	WALGREENS BOOTS ALLIANCE		02/18/2015	GOLDMAN, SACHS & CO.	981.000	76,061		73,424							73,424		2,636	2,636	331		L
931142-10-3	WAL-MART STORES		03/04/2015	Various	139,783.000	11,639,288		11,863,112	9,769,108	(160,068)			(160,068)		11,863,112		(223,824)	(223,824)			L
939322-10-3	WASHINGTON MUT INC COM		03/24/2015	VARIOUS	0.000	27											27	27			L
966244-10-5	WHITEWAVE FOOD CO CLASS A		02/25/2015	GOLDMAN, SACHS & CO.	68,899.000	2,836,177		2,364,515							2,364,515		471,662	471,662			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		03/18/2015	GOLDMAN, SACHS & CO.	2,136.000	192,886		177,565							177,565		15,320	15,320	897		L
984332-10-6	YAHOO INC COM		03/18/2015	Various	82,864.000	3,688,303		3,737,154	1,434,282	(287,975)			(287,975)		3,737,154		(48,851)	(48,851)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						79,949,471	XXX	76,538,861	40,706,194	(2,650,631)			(2,650,631)	1,217	76,538,861	(25,335)	3,435,944	3,410,610	67,278	XXX	XXX
01989@-10-1	ALLSTATE ASSURANCE COMPANY		01/02/2015	DIRECT	1,000,000.000	10,740,445		12,929,819	10,740,445	(3,283,358)	5,472,732		2,189,374		7,457,087		(2,189,374)	(2,189,374)			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						10,740,445	XXX	12,929,819	10,740,445	(3,283,358)	5,472,732		2,189,374		7,457,087		(2,189,374)	(2,189,374)		XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		03/25/2015	Various	38,864.000	8,230,120		8,190,842							8,190,842		39,278	39,278	4,744		L
464287-69-7	ISHARES US UTILITIES ETF TRUST		03/06/2015	Various	6,000.000	656,392		694,129							694,129		(37,736)	(37,736)			L
78462F-10-3	SPDR S&P 500 ETF TRUST		01/14/2015	Various	592,372.000	118,183,217		84,493,588	121,732,446	(37,238,858)			(37,238,858)		84,493,588		33,689,629	33,689,629	672,295		L
9299999. Subtotal - Common Stocks - Mutual Funds						127,069,729	XXX	93,378,559	121,732,446	(37,238,858)			(37,238,858)		93,378,559		33,691,171	33,691,171	677,039	XXX	XXX
9799997. Total - Common Stocks - Part 4						217,759,645	XXX	182,847,239	173,179,085	(43,172,846)	5,472,732		(37,700,114)	1,217	177,374,507	(25,335)	34,937,741	34,912,406	744,317	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						217,759,645	XXX	182,847,239	173,179,085	(43,172,846)	5,472,732		(37,700,114)	1,217	177,374,507	(25,335)	34,937,741	34,912,406	744,317	XXX	XXX
9899999. Total - Preferred and Common Stocks						217,759,645	XXX	182,847,239	173,179,085	(43,172,846)	5,472,732		(37,700,114)	1,217	177,374,507	(25,335)	34,937,741	34,912,406	744,317	XXX	XXX
9999999 - Totals						2,474,179,510	XXX	2,421,071,007	1,825,203,814	(43,113,265)	7,307,042	2,205,826	(38,012,049)	(770,651)	2,408,267,905	(3,049,822)	63,488,695	60,438,874	32,524,275	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 7

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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION on EQUITY JUN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2014	06/19/2015	350		1,825.00	7,000,000		(381,500)	8,662,500		8,662,500			(381,500)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	09/18/2015	270		1,900.00	3,226,500		(372,600)	5,389,200		5,389,200			(372,600)				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	06/19/2015	50		1,800.00	797,500		(46,000)	1,353,000		1,353,000			(46,000)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2014	09/18/2015	75		1,850.00	1,216,500		(86,250)	1,803,750		1,803,750			(86,250)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2014	09/18/2015	115		1,825.00	2,978,500		(119,600)	3,007,250		3,007,250			(119,600)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2014	09/18/2015	135		1,875.00	3,199,500		(171,450)	2,967,300		2,967,300			(171,450)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/23/2014	12/18/2015	225		1,900.00	5,535,000		(285,750)	4,846,500		4,846,500			(285,750)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	12/18/2015	50		1,900.00	1,165,000		(63,500)	1,077,000		1,077,000			(63,500)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	12/18/2015	220		1,925.00		4,426,400	(99,000)	4,327,400		4,327,400			(99,000)				100/100
CALL OPTION on EQUITY APR15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	04/17/2015	75		1,825.00		1,821,000	750	1,821,750		1,821,750			750				100/100
CALL OPTION on EQUITY APR15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2015	04/17/2015	40		1,825.00		967,200	4,400	971,600		971,600			4,400				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2015	01/15/2016	75		1,900.00		1,911,000	(259,500)	1,651,500		1,651,500			(259,500)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2015	01/15/2016	75		1,900.00		1,655,250	(3,750)	1,651,500		1,651,500			(3,750)				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/10/2015	05/15/2015	100		1,875.00		1,812,500	142,500	1,955,000		1,955,000			142,500				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2015	03/18/2016	150		1,950.00		3,064,500	(135,000)	2,929,500		2,929,500			(135,000)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										25,118,500	15,657,850	(1,876,250)	44,414,750	XXX	44,414,750			(1,876,250)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										25,118,500	15,657,850	(1,876,250)	44,414,750	XXX	44,414,750			(1,876,250)			XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		8,748	104,899		104,899	(34,353)						0001
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		729	8,742		8,742	(2,863)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		6,473	80,274		80,274	(25,396)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		480	5,946		5,946	(1,881)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		2,691	35,788		35,788	(10,990)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		224	2,982		2,982	(916)						0001
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		1,098	20,465		20,465	(8,386)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		966	16,800		16,800	(5,920)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		161	2,800		2,800	(987)						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 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		2,255	36,514		36,514	(2,209)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		200,000	0.87	9,091		410	6,639		6,639	(402)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067		1,402	23,580		23,580	(9,492)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267		351	5,895		5,895	(2,373)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250		896	14,135		14,135	(11,341)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750		128	2,019		2,019	(1,620)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844		484	17,726		17,726	(9,921)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531		44	1,612		1,612	(902)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		32	12,058		12,058	(5,998)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		4	1,608		1,608	(800)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		7	6,353		6,353	(3,171)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		212	6,511		6,511	(2,700)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		212	6,511		6,511	(2,700)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889		282	8,682		8,682	(3,600)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		44	2,311		2,311	(867)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		131	6,932		6,932	(2,601)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		131	6,932		6,932	(2,601)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65	16,000			4,537		4,537	(1,900)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65	24,000			6,806		6,806	(2,851)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65	8,000			2,269		2,269	(950)						0001

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BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70	22,840		29	9,399		9,399	(3,891)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70	34,260		44	14,099		14,099	(5,837)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78	20,923			9,749		9,749	(3,840)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78	31,385			14,623		14,623	(5,760)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357			9,744		9,744	(3,098)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286			25,985		25,985	(8,260)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46		15,200		15,338		15,338	138						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46		11,400		11,503		11,503	103						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		800,000	2.03	58,082			1		1	(958)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		3,400,000	2.03	246,849			3		3	(4,070)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		9,300,000	2.50	695,763						(723)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		1,700,000	2.50	127,182						(132)						0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		3,200,000	2.19	235,673												0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		9,700,000	2.19	714,382												0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015		1,800,000	2.13	134,047												0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015		6,700,000	2.13	498,953												0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		1,700,000	2.26	112,356												0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		3,550,000	2.26	234,625												0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		650,000	2.26	42,959												0001
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		2,000,000	2.46	144,852												0001

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BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		3,800,000	2.46	275,219												0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		1,200,000	1.71	74,595		75	113		113	(75)						0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		2,500,000	1.71	155,405		156	235		235	(156)						0001
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		1,300,000	1.41	77,212		1,615	2,935		2,935	(1,609)						0001
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		2,000,000	1.41	118,788		2,485	4,515		4,515	(2,476)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		1,100,000	1.84	77,902			343		343	(2,477)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		4,900,000	1.84	347,016			1,527		1,527	(11,036)						0001
BRSCMBH07 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/12/2010	07/15/2015		2,900,000	1.66	168,881		558	643		643	(557)						0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		2,000,000	1.94	127,004												0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		3,550,000	1.94	225,433												0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		350,000	1.94	22,226												0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		1,500,000	2.56	110,727												0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		4,000,000	2.56	295,273												0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		1,300,000	2.20	95,613						(157)						0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		4,900,000	2.20	360,387						(593)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		1,400,000	1.84	100,662			903		903	(3,289)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		4,800,000	1.84	345,128			3,097		3,097	(11,276)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		2,900,000	1.29	169,335		3,241	15,943		15,943	(13,376)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		1,400,000	1.29	81,748		1,565	7,696		7,696	(6,458)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		1,000,000	1.11	48,192		1,563	8,506		8,506	(5,142)						0001

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BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		3,200,000	1.11	154,214		5,000	27,220		27,220	(16,454)						0001
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		500,000	1.29	22,000		771	3,955		3,955	(2,484)						0001
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		1,700,000	1.29	74,800		2,622	13,448		13,448	(8,444)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		400,000	1.29	18,160		452	3,207		3,207	(1,823)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		600,000	1.29	27,240		678	4,810		4,810	(2,734)						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		359	2,676		2,676	(1,377)						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		359	2,676		2,676	(1,377)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		500,000	1.11	23,200		809	6,161		6,161	(2,581)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		300,000	1.11	13,920		485	3,697		3,697	(1,549)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		359	3,593		3,593	(2,157)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		479	4,791		4,791	(2,876)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		177	2,279		2,279	(1,441)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		177	2,279		2,279	(1,441)						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		700,000	1.12	32,813		998	10,191		10,191	(4,408)						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		1,568	16,015		16,015	(6,927)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		700,000	1.10	30,940		1,034	9,850		9,850	(6,012)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840		296	2,814		2,814	(1,718)						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		800,000	1.00	31,238		1,424	13,732		13,732	(7,139)						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714		534	5,149		5,149	(2,677)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,100,000	0.86	41,974		2,464	23,542		23,542	(10,387)						0001

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BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,000,000	0.86	38,158		2,240	21,402		21,402	(9,443)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		1,300,000	0.98	58,240		2,460	26,480		26,480	(11,707)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		400,000	0.98	17,920		757	8,148		8,148	(3,602)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		2,700,000	0.82	122,062		6,176	67,703		67,703	(25,481)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		915	10,030		10,030	(3,775)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		8,026	80,417		80,417	(28,690)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		554	5,546		5,546	(1,979)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										8,599,325	26,600	82,099	997,036	XXX	997,036	(426,375)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										8,599,325	26,600	82,099	997,036	XXX	997,036	(426,375)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										25,118,500	15,657,850	(1,876,250)	44,414,750	XXX	44,414,750			(1,876,250)			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										8,599,325	26,600	82,099	997,036	XXX	997,036	(426,375)					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										33,717,825	15,684,450	(1,794,151)	45,411,786	XXX	45,411,786	(426,375)		(1,876,250)			XXX	XXX
CALL OPTION on EQUITY JUN15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2014	06/19/2015	350		2,125.00	(1,158,500)		892,500	(822,500)		(822,500)			892,500				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	09/18/2015	270		2,150.00	(594,000)		567,000	(1,044,900)		(1,044,900)			567,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2014	09/18/2015	115		2,150.00	(621,000)		241,500	(445,050)		(445,050)			241,500				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	06/19/2015	50		2,075.00	(127,500)		129,000	(243,500)		(243,500)			129,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2014	09/18/2015	75		2,125.00	(232,500)		159,000	(374,250)		(374,250)			159,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2014	09/18/2015	135		2,200.00	(560,250)		261,900	(283,500)		(283,500)			261,900				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/23/2014	12/18/2015	225		2,200.00	(1,473,750)		427,500	(868,500)		(868,500)			427,500				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	12/18/2015	50		2,250.00	(206,250)		89,750	(116,500)		(116,500)			89,750				100/100
CALL OPTION on EQUITY APR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	04/17/2015	75		2,025.00		(568,500)	162,750	(405,750)		(405,750)			162,750				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	12/18/2015	220		2,225.00		(844,800)	176,000	(668,800)		(668,800)			176,000				100/100
CALL OPTION on EQUITY APR15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2015	04/17/2015	40		2,000.00		(320,000)	20,800	(299,200)		(299,200)			20,800				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2015	01/15/2016	75		2,300.00		(212,250)	94,125	(118,125)		(118,125)			94,125				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/10/2015	05/15/2015	100		2,075.00		(328,000)	(15,000)	(343,000)		(343,000)			(15,000)				100/100

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CALL OPTION on EQUITY JAN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2015	01/15/2016	75		2,250.00		(209,250)	5,250	(204,000)		(204,000)			5,250				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2015	03/18/2016	150		2,225.00		(750,000)	52,500	(697,500)		(697,500)			52,500				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(4,973,750)	(3,232,800)	3,264,575	(6,935,075)	XXX	(6,935,075)			3,264,575			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(4,973,750)	(3,232,800)	3,264,575	(6,935,075)	XXX	(6,935,075)			3,264,575			XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(4,973,750)	(3,232,800)	3,264,575	(6,935,075)	XXX	(6,935,075)			3,264,575			XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(4,973,750)	(3,232,800)	3,264,575	(6,935,075)	XXX	(6,935,075)			3,264,575			XXX	XXX
CURRENCY BRSCQLR91 PAY NZD / RECEIVE USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71			13,225	(766,700)		(532,241)		455,096			37,926		100/100
CURRENCY BRSCQLW61 PAY AUD / RECEIVE USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83			139,870	(235,400)		2,445,539		2,153,150			240,846		100/100
CURRENCY BRSCQM5F9 PAY AUD / RECEIVE USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65			57,436	86,325		125,409		705,981			15,483		100/100
CURRENCY BRSCQV9R9 PAY GBP / RECEIVE USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			61,634	2,398,550		2,630,736		672,887			81,030		100/100
CURRENCY BRSCQVJM9 PAY CAD / RECEIVE USD	C5864@AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			62,495	2,115,452		2,703,407		1,549,672			168,582		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												334,660	3,598,228	XXX	7,372,850		5,536,785			543,867	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												334,660	3,598,228	XXX	7,372,850		5,536,785			543,867	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			372,493	222,380		222,380	(74,211)				547,167		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												372,493	222,380	XXX	222,380	(74,211)				547,167	XXX	XXX
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(16,239)	(204,258)		(204,258)	20,943		8,761			3FE	0003
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(16,144)	(204,258)		(204,258)	20,848		8,856			3FE	0003
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(6,672)	(112,841)		(112,841)	(893)		5,828			4FE	0003
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/12/2014	12/20/2019		3,000,000	credit event/(1.0000)	(65,402)		(4,296)	(53,768)		(53,768)	8,382		3,204			2FE	0003
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(9,748)	(35,481)		(35,481)	8,634		2,752			3FE	0003
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(34,118)	(19,727)		(19,727)	28,880		(9,118)			2FE	0003
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(3,372)	(1,312)		(1,312)	2,879		(2,247)			3FE	0003
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(104,633)	(162,487)		(162,487)	88,887		(67,133)			1FE	0003
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(30,170)	(72,921)		(72,921)	24,599		(17,670)			2FE	0003

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CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(20,152)	156,104		156,104	187,665		4,848			4FE	0003
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(22,101)	(24,281)		(24,281)	(45,802)		2,899			4FE	0003
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(13,672)	(41,218)		(41,218)	3,430		(6,172)			3FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,328,645		(281,316)	(776,449)	XXX	(776,449)	348,452		(65,191)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,328,645		91,177	(554,069)	XXX	(554,069)	274,241		(65,191)		547,167	XXX	XXX
CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security - (40052VAA2, 4581X0BQ0, 68268NAJ2, 883556AZ5 & 91731KAA8)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			175,000			(8,753,576)					100,000,000	1FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4 - CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security - (081437AH8, 548661CT2, 594918AL8, 85590AAP9 & 25468PCP9)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		200,000	409,708		1,532,240					80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		375,000	409,708	XXX	(7,221,336)					180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		375,000	409,708	XXX	(7,221,336)					180,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												372,493	222,380	XXX	222,380	(74,211)				547,167	XXX	XXX
1169999. Total Swaps - Credit Default										1,893,759		93,684	(366,741)	XXX	(7,997,785)	348,452		(65,191)		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												334,660	3,598,228	XXX	7,372,850		5,536,785			543,867	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,893,759		800,836	3,453,866	XXX	(402,555)	274,241	5,536,785	(65,191)		181,091,034	XXX	XXX
BASOABTW0 (6.2965 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2015	06/26/2015		22,669,420	(6.2965 CNH) / 1 USD				(109,205)		(109,205)		(109,205)			55,338		0005
BASOAJ1W3 (6.3395 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2015	06/25/2015		9,559,113	(6.3395 CNH) / 1 USD				(112,685)		(112,685)		(112,685)			23,200		0005
BASOAMHP4 (0.9459 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2015	06/25/2015		7,929,376	(0.9459 CHF) / 1 USD				180,757		180,757		180,757			19,245		0005
BASOAML38 (1,111.55 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2015	06/25/2015		12,911,700	(1,111.55 KRW) / 1 USD				(5,033)		(5,033)		(5,033)			31,337		0005
BASOAML79 (0.8806 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/24/2015	06/25/2015		38,610,400	(0.8806 EUR) / 1 USD				2,050,776		2,050,776		2,050,776			93,708		0004
1229999. Subtotal - Forwards - Hedging Other													2,004,609	XXX	2,004,609		2,004,609			222,828	XXX	XXX
1269999. Subtotal - Forwards													2,004,609	XXX	2,004,609		2,004,609			222,828	XXX	XXX
1399999. Subtotal - Hedging Effective										20,144,750	12,425,050	1,722,985	41,077,903	XXX	44,852,525		5,536,785	1,388,325		543,867	XXX	XXX
1409999. Subtotal - Hedging Other										9,927,969	26,600	173,276	2,447,576	XXX	2,447,576	(152,134)	2,004,609	(65,191)		769,995	XXX	XXX
1419999. Subtotal - Replication										565,114		375,000	409,708	XXX	(7,221,336)					180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										30,637,833	12,451,650	2,271,260	43,935,187	XXX	40,078,766	(152,134)	7,541,395	1,323,134		181,313,862	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures																				XXX	XXX
ESM5	167		FUTURE S&P500 EMINI JUN 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2015	CME	03/31/2015	2,070.9900	2,060.8000	121,639		85,058				85,058	845,020	100/100	50
1339999. Subtotal - Short Futures - Hedging Effective												121,639		85,058				85,058	845,020	XXX	XXX
ESM5	492		FUTURE S&P500 EMINI JUN 15	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	06/19/2015	CME	03/16/2015	2,042.0000	2,060.8000	364,080					(462,480)	(462,480)	2,489,520	0001	50
MESM5	420		FUTURE MSCI EMER MKT MIN JUN 15	EQU. BONDS AND STOCKS	SCHEDULE D	EQUITY/INDEX	06/19/2015	ICE	03/16/2015	925.9000	972.4000	56,700					(976,500)	(976,500)	854,700	0001	50
USM5	214		FUTURE US LONG BOND JUN 15	DEBT SECURITIES	SCHEDULE D	INTEREST	06/19/2015	CBOT	03/12/2015	161.7200	163.8800	(86,938)					(461,083)	(461,083)	595,723	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												333,843					(1,900,063)	(1,900,063)	3,939,943	XXX	XXX
1389999. Subtotal - Short Futures												455,482		85,058			(1,900,063)	(1,815,005)	4,784,963	XXX	XXX
1399999. Subtotal - Hedging Effective												121,639		85,058				85,058	845,020	XXX	XXX
1409999. Subtotal - Hedging Other												333,843					(1,900,063)	(1,900,063)	3,939,943	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												455,482		85,058			(1,900,063)	(1,815,005)	4,784,963	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACH & CO.	955,000	230,000	1,185,000
JP Morgan	500,000	(500,000)	
Total Net Cash Deposits	1,455,000	(270,000)	1,185,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	45,684,808	(6,935,075)	45,684,808	44,957,169	(7,022,013)	44,957,169	4,784,963	4,784,963
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	1,037,312	2,144,712	(35,481)	1,071,918	2,144,712	(35,481)	1,071,918	93,708	93,708
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,528,000	2,398,550			2,630,736		102,736	81,030	
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y	1,892,410	86,325	(1,218,355)		2,570,949	(748,496)		294,255	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		180,757		180,757	180,757		180,757	19,245	19,245
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y		355,122	(682,443)		355,122	(682,443)		109,875	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,596,524	2,678,717	(204,258)		3,266,671	(204,258)		168,582	
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Y	Y		222,380		222,380	222,380	(8,753,576)		100,547,167	100,547,167
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	23,229	50,297	(19,727)	7,341	50,297	(19,727)	7,341		
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		90,520	(1,312)	89,208	90,520	(1,312)	89,208		
0299999. Total NAIC 1 Designation				9,077,475	8,207,381	(2,161,577)	1,571,605	11,512,144	(10,445,294)	1,451,961	101,313,862	100,660,120
0899999. Aggregate Sum of Central Clearing houses				1,546,044	409,708			1,532,240			80,000,000	78,863,663
0999999 - Gross Totals				10,623,519	54,301,896	(9,096,652)	47,256,412	58,001,553	(17,467,306)	46,409,130	186,098,825	184,308,746
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					54,301,896	(9,096,652)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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)
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	Other	3137EA-DG-1	FREDDIE MAC	6,355,705	6,262,000	6,261,287	05/30/2019	V
GOLDMAN, SACHS & CO. (CME, ICE & CBOT)	Cash		CASH	1,185,000	1,185,000	1,185,000		I
JPMORGAN CHASE BANK, N.A. (CME, ICE & CBOT)	Treasury	912796-FC-8	TREASURY	2,799,989	2,800,000	2,799,987	02/26/2015	I
JPMORGAN CHASE BANK, N.A. (CME, ICE & CBOT)	Treasury	912796-FE-4	TREASURY	999,991	1,000,000	999,987	02/26/2015	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,075,571	1,075,571	1,075,571		I
0199999 - Total				12,416,255	12,322,571	12,321,832	XXX	XXX

Collateral Pledged to Reporting Entity

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)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Other	312946-ZF-6	FREDDIE MAC	1,033,763	2,030,000	XXX	04/01/2041	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	2,528,000	2,528,000	XXX		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	1,892,410	1,892,410	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-MZ-0	TREASURY	2,242,196	2,238,000	XXX	04/30/2015	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-PT-1	TREASURY	1,305,423	1,244,000	XXX	01/31/2018	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	20,000	20,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,546,044	1,546,044	XXX		V
0299999 - Total				10,591,065	11,521,683	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		14,356,784	14,356,784	04/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				14,356,784	14,356,784	XXX
9999999 - Totals				14,356,784	14,356,784	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 14,356,784 Book/Adjusted Carrying Value $ 14,356,784
2. Average balance for the year to date Fair Value $ 9,807,389 Book/Adjusted Carrying Value $ 9,807,389
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 14,356,784 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			38,104	38,104	12/31/2016
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			3,072,796	3,072,796	12/31/2016
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,064	8,064	12/31/2016
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			8,432	8,432	12/31/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,127,396	3,127,396	XXX
02360S-R6-7	AMEREN CORPORATION			2,999,886	2,999,750	04/06/2015
03741P-R9-5	APACHE CORP			9,999,430	9,998,622	04/09/2015
06538C-R6-0	BANK OF TOKYO MITSUBISHI UFJ LTD (			9,449,754	9,449,777	04/06/2015
06538C-RW-3	BANK OF TOKYO MITSUBISHI UFJ LTD (			1,999,700	1,999,742	04/30/2015
15200L-R1-9	CENTERPOINT ENERGY RESOURCES CORP			2,499,985	2,500,000	04/01/2015
15200L-R9-2	CENTERPOINT ENERGY RESOURCES CORP			12,299,299	12,298,387	04/09/2015
2082P3-R9-5	CONOCOPHILLIPS QATAR			36,999,260	36,998,767	04/09/2015
23585M-RA-6	DANAHER CORPORATION			5,499,802	5,499,835	04/10/2015
24423J-RH-2	JOHN DEERE LTD			4,999,740	4,999,722	04/17/2015
29250B-R6-0	ECANA CORPORATION			1,999,862	1,999,847	04/06/2015
36161B-R8-9	GDF SUEZ			20,149,416	20,149,346	04/08/2015
36161B-RE-6	GDF SUEZ			1,999,898	1,999,877	04/14/2015
36161B-RN-6	GDF SUEZ			4,999,570	4,999,533	04/22/2015
59562K-R1-1	MIDAMERICAN ENERGY COMPANY			13,399,740	13,400,000	04/01/2015
59562K-R2-9	MIDAMERICAN ENERGY COMPANY			5,999,884	5,999,942	04/02/2015
63707R-RF-3	NATIONAL OILWELL VARCO INC			16,299,120	16,299,157	04/15/2015
63743D-RG-8	NATIONAL RURAL UTILITIES COOP FINA			3,749,779	3,749,828	04/16/2015
66577M-R1-5	NORTHERN STATES POWER COMPANY (MIN			4,999,970	5,000,000	04/01/2015
66578R-R7-0	NORTHERN STATES POWER COMPANY (WIS			13,499,393	13,499,325	04/07/2015
68268U-RD-1	ONEOK PARTNERS LP			19,048,419	19,045,428	04/13/2015
72018U-R2-0	PIEDMONT NATURAL GAS COMPANY INC.			8,499,907	8,499,962	04/02/2015
72018U-RE-4	PIEDMONT NATURAL GAS COMPANY INC.			8,999,298	8,999,513	04/14/2015
74018L-S5-8	PRECISION CASTPARTS CORP.			4,999,235	4,998,819	05/05/2015
84757B-R1-4	SPECTRA ENERGY PARTNERS LP			13,324,920	13,325,000	04/01/2015
85462D-R1-3	STANLEY WORKS			11,799,941	11,800,000	04/01/2015
89116F-RA-0	TORONTO DOMINION HOLDINGS USA INC			13,299,628	13,299,634	04/10/2015
92780K-RG-5	VIRGINIA ELECTRIC AND POWER COMPAN			6,748,670	6,748,763	04/16/2015
92780K-RV-2	VIRGINIA ELECTRIC AND POWER COMPAN			1,999,244	1,999,238	04/29/2015
00915T-R2-8	AIR PRODUCTS AND CHEMICALS INC			5,999,958	5,999,977	04/02/2015
68406Y-R1-2	ORANGE & ROCKLAND UTIL			5,529,967	5,530,000	04/01/2015
74018L-RG-5	PRECISION CASTPARTS CORP.			12,999,233	12,998,917	04/16/2015
82619U-RD-8	SIEMENS CAPITAL CO LLC			8,499,694	8,499,632	04/13/2015
91820N-RE-8	VF CORPORATION			3,749,666	3,749,517	04/14/2015
92780K-RM-2	VIRGINIA ELECTRIC AND POWER COMPAN			3,998,928	3,999,000	04/21/2015
00915T-RE-2	AIR PRODUCTS AND CHEMICALS INC			1,999,898	1,999,913	04/14/2015
06538C-RG-8	BANK OF TOKYO MITSUBISHI UFJ LTD			9,259,315	9,259,383	04/16/2015
06538C-RT-0	BANK OF TOKYO MITSUBISHI UFJ LTD			12,498,338	12,498,556	04/27/2015
2082P3-RL-8	CONOCOPHILLIPS QATAR			2,499,890	2,499,802	04/20/2015
2082P3-RT-1	CONOCOPHILLIPS QATAR			4,999,700	4,999,458	04/27/2015
24423J-RL-3	JOHN DEERE LTD			9,514,420	9,514,347	04/20/2015
25737M-RN-0	DOMINION GAS HOLDINGS LLC			2,499,678	2,499,344	04/22/2015
29250B-R7-8	ECANA CORPORATION			4,999,590	4,999,500	04/07/2015
29250B-R8-6	ECANA CORPORATION			5,857,449	5,857,317	04/08/2015
36161B-R1-4	GDF SUEZ			1,512,994	1,513,000	04/01/2015
74835K-R6-0	QUESTAR CORPORATION			22,899,496	22,899,396	04/06/2015
91820N-RL-2	VF CORPORATION			4,999,340	4,998,971	04/20/2015
92780K-RE-0	VIRGINIA ELECTRIC AND POWER COMPAN			5,299,099	5,299,215	04/14/2015
24422D-RF-0	JOHN DEERE CREDIT INC			999,954	999,953	04/15/2015
70962W-R2-6	PENTAIR FINANCE SA			999,983	999,982	04/02/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				394,179,337	394,172,993	XXX
9999999 - Totals				397,306,733	397,300,389	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (12,404,609) Book/Adjusted Carrying Value $ (12,407,096)
2. Average balance for the year to date Fair Value $ 434,876,148 Book/Adjusted Carrying Value $ 434,873,297

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York	New York, New York		0.010	1,421	554	97,198,751	63,603,584	83,223,551	XXX
Citibank N.A.	New York, New York		0.020	1,206		24,010,652	77,801,275	90,408,771	XXX
BMO Harris Bank N.A	Chicago, Illinois					(21,156,413)	(21,966,466)	(32,832,357)	XXX
J.P. Morgan Chase Bank N.A.	New York, New York					1,319,769	3,464,749	2,457,415	XXX
The Northern Trust Company	Chicago, Illinois					(28,935,765)	(22,543,685)	(24,509,402)	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(24,998,779)	(22,558,353)	(21,552,663)	XXX
UMB Bank N.A.	Kansas City, Missouri					(1,603,746)	(1,779,188)	(1,199,562)	XXX
US Bank	St. Paul, Minnesota					251,210	238,852	214,005	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	2,626	554	46,085,679	76,260,767	96,209,758	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	2,626	554	46,085,679	76,260,767	96,209,758	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	2,626	554	46,085,679	76,260,767	96,209,758	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		03/12/2015		04/09/2015	8,199,962		95
TREASURY BILL	C	03/12/2015		04/09/2015	2,799,987		32
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					10,999,949		127
0599999. Total - U.S. Government Bonds					10,999,949		127
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AIR PRODUCTS AND CHEMICALS INC		03/09/2015		04/02/2015	5,999,977		513
AIR PRODUCTS AND CHEMICALS INC		03/12/2015		04/14/2015	1,999,913		133
AMEREN CORPORATION		03/24/2015		04/06/2015	2,999,750		400
APACHE CORP		03/30/2015		04/09/2015	23,996,693		827
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/16/2015		04/06/2015	9,449,777		844
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/31/2015		04/07/2015	20,999,650		58
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/16/2015		04/16/2015	9,259,383		747
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/27/2015		04/27/2015	12,498,556		278
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/31/2015		04/30/2015	1,999,742		9
CENTERPOINT ENERGY RESOURCES CORP		03/31/2015		04/01/2015	2,500,000		42
CENTERPOINT ENERGY RESOURCES CORP		03/26/2015		04/09/2015	12,298,387		1,209
CONOCOPHILLIPS QATAR		03/09/2015		04/09/2015	36,998,767		3,546
CONOCOPHILLIPS QATAR		03/20/2015		04/20/2015	2,499,802		125
CONOCOPHILLIPS QATAR		03/27/2015		04/27/2015	4,999,458		104
CREDIT SUISSE (NY BRANCH)		03/31/2015		05/01/2015	14,997,750		75
DANAHER CORPORATION		03/12/2015		04/10/2015	5,499,835		367
JOHN DEERE CREDIT INC		03/13/2015		04/15/2015	999,953		63
JOHN DEERE LTD		03/13/2015		04/17/2015	4,999,722		330
JOHN DEERE LTD		03/26/2015		04/20/2015	9,514,347		206
DOMINION GAS HOLDINGS LLC		03/26/2015		04/22/2015	2,499,344		188
DOVER CORP		03/31/2015		04/07/2015	11,999,820		30
ECANA CORPORATION		03/31/2015		04/06/2015	1,999,847		31
ECANA CORPORATION		03/24/2015		04/07/2015	4,999,500		667
ECANA CORPORATION		03/26/2015		04/08/2015	5,857,317		586
GDF SUEZ		03/02/2015		04/01/2015	1,513,000		214
GDF SUEZ		03/26/2015		04/08/2015	20,149,346		2,013
GDF SUEZ		03/16/2015		04/14/2015	1,999,877		151
GDF SUEZ		03/23/2015		04/22/2015	4,999,533		200
MIDAMERICAN ENERGY COMPANY		03/30/2015		04/01/2015	13,400,000		261
MIDAMERICAN ENERGY COMPANY		03/31/2015		04/02/2015	14,499,859		141
MONDELEZ INTERNATIONAL INC		03/31/2015		04/01/2015	10,000,000		100
NATIONAL OILWELL VARCO INC		03/17/2015		04/15/2015	16,299,157		1,203
NATIONAL RURAL UTILITIES COOP FINA		03/20/2015		04/16/2015	8,749,599		321
NORTHERN ILLINOIS GAS COMPANY		03/31/2015		04/01/2015	1,500,000		12
NORTHERN STATES POWER COMPANY (MIN		03/30/2015		04/01/2015	5,000,000		83
NORTHERN STATES POWER COMPANY (WIS		03/31/2015		04/07/2015	13,499,325		113
NSTAR ELECTRIC CO		03/31/2015		04/01/2015	3,000,000		21
ONEOK PARTNERS LP		03/30/2015		04/13/2015	19,045,428		762
ORANGE & ROCKLAND UTIL		03/18/2015		04/01/2015	5,530,000		1,333
PENTAIR FINANCE SA		03/20/2015		04/02/2015	999,982		217
PIEDMONT NATURAL GAS COMPANY INC.		03/18/2015		04/02/2015	8,499,962		529
PIEDMONT NATURAL GAS COMPANY INC.		03/31/2015		04/14/2015	16,999,079		71
PRECISION CASTPARTS CORP.		03/27/2015		04/16/2015	12,998,917		361
PRECISION CASTPARTS CORP.		03/31/2015		05/05/2015	4,998,819		35
QUESTAR CORPORATION		03/16/2015		04/06/2015	22,899,396		1,934
SHERWIN-WILLIAMS COMPANY (THE)		03/31/2015		04/24/2015	45,991,477		371
SIEMENS CAPITAL CO LLC		03/12/2015		04/13/2015	8,499,632		614
SPECTRA ENERGY PARTNERS LP		03/23/2015		04/01/2015	13,325,000		1,899
STANLEY WORKS		03/31/2015		04/01/2015	11,800,000		797
TORONTO DOMINION HOLDINGS USA INC		03/09/2015		04/10/2015	13,299,634		935
UNITEDHEALTH GROUP INC		03/30/2015		05/04/2015	9,897,550		149
VF CORPORATION		03/26/2015		04/14/2015	3,749,517		606
VF CORPORATION		03/16/2015		04/20/2015	4,998,971		867
VW CREDIT INC		03/31/2015		04/01/2015	1,900,000		4
VIRGINIA ELECTRIC AND POWER COMPAN		03/11/2015		04/14/2015	8,483,744		2,029
VIRGINIA ELECTRIC AND POWER COMPAN		03/16/2015		04/16/2015	6,748,763		1,320

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
VIRGINIA ELECTRIC AND POWER COMPAN		03/19/2015		04/21/2015	3,999,000		650
VIRGINIA ELECTRIC AND POWER COMPAN		03/30/2015		04/29/2015	1,999,238		54
WISCONSIN GAS CO		03/31/2015		04/07/2015	11,999,800		33
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					565,140,894		31,778
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					565,140,894		31,778
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					576,140,844		31,905
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					576,140,844		31,905
8699999 - Total Cash Equivalents					576,140,844		31,905