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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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 3075 Sanders Road, Suite I2W (Street and Number), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road, Suite I2W (Street and Number)

Northbrook , IL, US 60062-7127 (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	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 6TH day of NOVEMBER 2015

KAREN ACKERMANN
NOTARY
1/30/2018

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

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

Official Seal
Karen R Ackermann
Notary Public State of Illinois
My Commission Expires 01/30/2018

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	18,732,896,032		18,732,896,032	20,302,707,610
2. Stocks:				
2.1 Preferred stocks	32,021,475		32,021,475	33,034,363
2.2 Common stocks	1,726,728,008	19,259,281	1,707,468,727	1,338,339,016
3. Mortgage loans on real estate:				
3.1 First liens	3,167,463,080		3,167,463,080	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)	62,462,823		62,462,823	27,033,392
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 113,089,306), cash equivalents ($ 719,054,770) and short-term investments ($ 24,120,925)	856,265,001		856,265,001	695,358,158
6. Contract loans (including $ ..... premium notes)	561,971,209	1,346,787	560,624,422	598,434,128
7. Derivatives	34,163,041		34,163,041	60,598,953
8. Other invested assets	3,125,828,748	12,430,514	3,113,398,234	2,934,270,443
9. Receivables for securities	33,907,637		33,907,637	13,694,386
10. Securities lending reinvested collateral assets	5,746,372		5,746,372	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	28,339,453,426	33,036,582	28,306,416,844	29,102,886,170
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	221,584,919		221,584,919	266,349,163
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,930,997		6,930,997	(2,938,896)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	281,861,299		281,861,299	309,144,003
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,399,435	158,308	11,241,127	10,293,518
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	13,622,340		13,622,340	49,479,904
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				10,754,947
18.2 Net deferred tax asset	166,382,204		166,382,204	152,886,670
19. Guaranty funds receivable or on deposit	12,825,787		12,825,787	13,337,129
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ .....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	8,506,947		8,506,947	3,321,037
24. Health care ($ .....) and other amounts receivable	4,221,599	4,221,599		
25. Aggregate write-ins for other than invested assets	244,684,329	207,950,847	36,733,482	47,425,326
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,311,473,282	245,367,337	29,066,105,945	29,962,938,971
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,493,684,315		3,493,684,315	4,157,999,367
28. Total (Lines 26 and 27)	32,805,157,597	245,367,337	32,559,790,261	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. Negative interest maintenance reserve	165,281,000	165,281,000		
2502. Advanced benefits	34,435,954		34,435,954	43,454,417
2503. Prepaid commissions	33,323,012	33,323,012		
2598. Summary of remaining write-ins for Line 25 from overflow page	11,644,362	9,346,834	2,297,528	3,970,908
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	244,684,329	207,950,847	36,733,482	47,425,326

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 21,805,292,256 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	21,805,292,256	22,842,446,433
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	101,749,424	102,474,980
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,646,231,113	2,770,314,747
4.	Contract claims:		
	4.1 Life	97,462,393	111,717,457
	4.2 Accident and health	13,653,746	15,019,310
5.	Policyholders' dividends $ 201 and coupons $ ..... due and unpaid	201	16
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	5,743	6,127
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	112,782	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 $ 1,112,230 accident and health premiums	3,509,537	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 $ 1,877,610 assumed and $ 2,715,131 ceded	4,592,741	5,765,698
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,236,112 , accident and health $ 1,326,567 and deposit-type contract funds $	9,562,679	16,279,411
11.	Commissions and expense allowances payable on reinsurance assumed	4,387,722	
12.	General expenses due or accrued	13,323,105	14,098,220
13.	Transfers to Separate Accounts due or accrued (net) (including $ (20,437,889) accrued for expense allowances recognized in reserves, net of reinsured allowances)	8,428,638	5,130,037
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	15,455,587	12,123,308
15.1	Current federal and foreign income taxes, including $ 22,763,126 on realized capital gains (losses)	68,896,409	
15.2	Net deferred tax liability		
16.	Unearned investment income	343,242	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	11,244	51,036
19.	Remittances and items not allocated	6,148,699	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	660,281,244	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	55,743,350	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	1,637,907	21,333,229
	24.09 Payable for securities	67,119,508	47,268,778
	24.10 Payable for securities lending	401,973,632	406,906,948
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	116,362,695	55,213,605
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	26,102,285,597	27,250,683,682
27.	From Separate Accounts Statement	3,493,684,315	4,157,999,367
28.	Total liabilities (Lines 26 and 27)	29,595,969,912	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)	1,070,907,432	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)	2,958,417,748	2,706,852,689
38.	Totals of Lines 29, 30 and 37	2,963,820,348	2,712,255,289
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,559,790,261	34,120,938,338
	DETAILS OF WRITE-INS		
2501.	Commitment to invest in limited partnership - letter of credit	40,200,000	
2502.	Reserve for uncashed checks	32,069,873	26,110,288
2503.	Deposit-type fund suspense	23,638,709	22,784,984
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,454,113	6,318,333
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	116,362,695	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	451,817,102	(10,210,220,717)	(9,872,255,699)
2.	Considerations for supplementary contracts with life contingencies	48,747		80,202
3.	Net investment income	1,011,319,031	1,236,418,589	1,584,755,234
4.	Amortization of Interest Maintenance Reserve (IMR)	21,765,877	17,880,656	27,374,850
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	41,916,618	47,697,690	62,520,192
7.	Reserve adjustments on reinsurance ceded	(521,000,729)	(727,244,359)	(946,537,290)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,747,470	32,314,483	41,235,187
	8.2 Charges and fees for deposit-type contracts		653,386	664,903
	8.3 Aggregate write-ins for miscellaneous income	28,270,359	2,792,673	33,252,697
9.	Totals (Lines 1 to 8.3)	1,060,884,474	(9,599,707,599)	(9,068,909,723)
10.	Death benefits	479,823,167	476,864,152	632,852,330
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,542,894	1,855,704	2,739,212
12.	Annuity benefits	757,284,271	856,566,913	1,107,830,616
13.	Disability benefits and benefits under accident and health contracts	34,370,305	36,494,837	47,974,817
14.	Coupons, guaranteed annual pure endowments and similar benefits	160,178	86,236	152,545
15.	Surrender benefits and withdrawals for life contracts	757,344,870	1,588,207,963	1,868,324,796
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	104,243,849	113,445,755	149,662,871
18.	Payments on supplementary contracts with life contingencies	105,970	96,743	128,487
19.	Increase in aggregate reserves for life and accident and health contracts	(1,037,879,733)	(12,703,102,769)	(12,806,301,064)
20.	Totals (Lines 10 to 19)	1,096,995,770	(9,629,484,467)	(8,996,635,390)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	21,387,854	26,796,658	36,446,051
22.	Commissions and expense allowances on reinsurance assumed	96,909,900	80,822,472	109,677,761
23.	General insurance expenses	185,613,345	650,050,742	726,456,436
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,927,340	43,895,314	24,469,624
25.	Increase in loading on deferred and uncollected premiums	12,691,309	92,428	(7,359,041)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(538,280,248)	(748,807,336)	(969,883,910)
27.	Aggregate write-ins for deductions	(20,704,561)	(161,457,352)	(161,468,402)
28.	Totals (Lines 20 to 27)	872,540,709	(9,738,091,541)	(9,238,296,871)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	188,343,765	138,383,943	169,387,148
30.	Dividends to policyholders	3,494	14,585	15,033
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	188,340,271	138,369,358	169,372,115
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(44,756,862)	(163,798,087)	(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)	233,097,133	302,167,445	331,238,062
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 76,294,324 (excluding taxes of $ 121,177,986 transferred to the IMR)	(95,108,462)	594,636,628	643,651,273
35.	Net income (Line 33 plus Line 34)	137,988,671	896,804,072	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)	137,988,671	896,804,072	974,889,335
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (9,853,008)	(19,803,491)	10,835,582	(42,953,517)
39.	Change in net unrealized foreign exchange capital gain (loss)	(24,232,051)	(3,263,383)	(22,255,486)
40.	Change in net deferred income tax	3,642,526	(230,534,291)	(227,208,506)
41.	Change in nonadmitted assets	212,007,187	49,171,167	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	41,930,019	(153,781,829)	(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)	(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		(23,196,737)	(23,977,553)
52.	Dividends to stockholders	(100,000,000)		
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	251,565,059	(153,965,419)	(162,863,880)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,963,820,348	2,721,153,750	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	707,730	956,346	1,412,921
08.303.	Allocated share of gain (loss) on sale of fixed assets	(17,633)	22,721	25,688
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(532)	9,119	9,600
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	28,270,359	2,792,673	33,252,697
2701.	Transfer of IMR due to reinsurance agreement	(20,708,904)	(161,457,799)	(161,457,799)
2702.	Fines and penalties	4,343	446	509
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)	(20,704,561)	(161,457,352)	(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	457,623,407	(10,181,580,931)	(9,862,323,079)
2. Net investment income	1,047,310,743	1,351,415,821	1,700,767,915
3. Miscellaneous income	132,792,010	44,784,833	91,949,860
4. Total (Lines 1 to 3)	1,637,726,160	(8,785,380,277)	(8,069,605,304)
5. Benefit and loss related payments	2,571,637,688	3,815,127,760	4,718,926,373
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(541,578,849)	(749,567,623)	(972,384,133)
7. Commissions, expenses paid and aggregate write-ins for deductions	321,103,287	803,172,002	906,398,604
8. Dividends paid to policyholders	3,693	56,656	57,392
9. Federal and foreign income taxes paid (recovered) net of $ 158,304,762 tax on capital gains (losses)	73,064,092	(133,237,354)	(117,899,207)
10. Total (Lines 5 through 9)	2,424,229,910	3,735,551,441	4,535,099,029
11. Net cash from operations (Line 4 minus Line 10)	(786,503,750)	(12,520,931,718)	(12,604,704,333)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,861,707,854	13,669,987,204	14,903,537,869
12.2 Stocks	570,999,042	927,138,841	1,760,025,190
12.3 Mortgage loans	325,778,358	2,150,934,157	2,398,223,939
12.4 Real estate			
12.5 Other invested assets	389,366,475	414,077,458	555,856,924
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(14,516)	(167,897)	(118,988)
12.7 Miscellaneous proceeds	51,877,006	150,589,641	166,102,881
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,199,714,219	17,312,559,404	19,783,627,815
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,949,256,549	2,409,122,443	3,631,144,180
13.2 Stocks	1,058,186,677	836,358,424	1,409,167,697
13.3 Mortgage loans	385,721,837	199,819,913	479,777,745
13.4 Real estate	36,097,504	77,147	170,967
13.5 Other invested assets	517,446,211	443,087,963	639,104,773
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,946,708,778	3,888,465,890	6,159,365,362
14. Net increase (or decrease) in contract loans and premium notes	(37,973,375)	(194,408,287)	(192,860,111)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,290,978,817	13,618,501,801	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)	(700,000,000)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(226,115,296)	(267,723,193)	(338,019,772)
16.5 Dividends to stockholders	100,000,000		
16.6 Other cash provided (applied)	(17,452,927)	(44,464,994)	(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)	(343,568,223)	(1,012,188,187)	(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)	160,906,843	85,381,896	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)	856,265,001	619,327,107	695,358,158

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

20.0001. Proceeds from bonds sold, matured or repaid	610,623,809	350,442,943	407,347,492
20.0002. Proceeds from equities sold, matured or repaid	20,608,127	4,739,853	8,439,331
20.0003. Proceeds from mortgage loans sold, matured or repaid - asset transfer	98,622,337		
20.0004. Proceeds from other invested assets sold, matured or repaid			2,973,012
20.0005. Cost of bonds acquired	194,413,719	350,442,943	410,320,504
20.0006. Cost of equities acquired	23,278,721	5,790,743	10,552,160
20.0007. Cost of mortgage acquired	24,202,826		
20.0008. Cost of other invested assets acquired	38,634	(359,169)	(359,926)
20.0009. Dividends to stockholders	82,073,998		

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	276,985,201	284,495,911	399,261,740
3.	Ordinary individual annuities	34,610,923	93,730,785	101,618,818
4.	Credit life (group and individual)			
5.	Group life insurance	21,818,627	23,967,344	31,156,265
6.	Group annuities	7,672,561	6,402,830	8,409,939
7.	A & H - group	17,191,480	18,804,676	24,798,089
8.	A & H - credit (group and individual)			
9.	A & H - other	1,286,002	1,398,920	1,842,903
10.	Aggregate of all other lines of business			
11.	Subtotal	359,564,795	428,800,465	567,087,754
12.	Deposit-type contracts		(276,928)	(252,953)
13.	Total	359,564,795	428,523,537	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. There have been no material changes to the following December 31, 2014 Annual Statement notes: 1(B), 2-4, 5(B, C, F-H, K), 6-8, 9(A, B, E-G), 10, 11(A), 12(B-I), 13(1-3, 5-13), 14, 15, 16-Off-balance sheet financial instruments, 17(A), 18, 19, 21(A, B, D-G), 23, 24(A-D), 26-33 and 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	September 30, 2015	December 31, 2014
Net Income			
(1) The Company's state basis (Page 4, Line 35, Columns 1 & 2)	Illinois	$ 138	$ 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	$ 138	$ 975
Surplus			
(5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)	Illinois	$ 2,964	$ 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	$ 2,964	$ 2,712

C. Investments

Loan-backed and structured securities ("LBASS") with a NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with a NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first nine months of 2015 were 3.40% 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 nine months of 2015, the maximum percentage of any one loan to the value of the property at the time of the loan was 74.8%. 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 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

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 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	17	-	17	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	41	1	43	42	1	41
h. Total 2nd Quarter	$ 58	$ 1	$ 60	$ 53	$ 1	$ 52
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	24	-	24	13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis	58	5	53	14	-	12
l. Total 3rd Quarter	$ 82	$ 5	$ 77	$ 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		$ 7			$ 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
12549MAA2	$ 4	$ 4	-	$ 4	$ 4	06/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
60687UAK3	$ 5	$ 5	-	$ 5	$ 10	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
70556MAA0	$ 1	$ -	1	$ -	$ -	06/30/2015
73316PGK0	$ 2	$ 2	-	$ 2	$ 2	06/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 7	06/30/2015
86176Y201	$ 5	$ 5	-	$ 5	$ 5	06/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	06/30/2015
05363WAA7	$ 5	$ 5	-	$ 5	$ 4	09/30/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 3	09/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
60687UAK3	$ 5	$ 3	2	$ 3	$ 10	09/30/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 8	09/30/2015
64090AAE4	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
64090AAG9	$ -	$ -	-	$ -	$ -	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	09/30/2015
82842RAJ9	$ 3	$ 2	1	$ 2	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
Total			$ 7			

NOTES TO FINANCIAL STATEMENTS

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
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.

   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)		September 30, 2015	December 31, 2014
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (7)	$ (4)
	2. 12 months or longer	$ (69)	$ (64)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 399	$ 230
	2. 12 months or longer	$ 448	$ 484

5. As of September 30, 2015, the aggregate amount of unrealized losses related to LBASS was $76 million. Of the $76 million of unrealized losses, $25 million was 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 $25 million, $15 million of unrealized losses were related to investment grade LBASS. Investment grade is defined as a security having a 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 September 30, 2015, the remaining $51 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 $43 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. Unrealized losses of $5 million 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 September 30, 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 September 30, 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 September 30, 2015 the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	September 30, 2015	December 31, 2014
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 406	$ 410

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of September 30, 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.

9. Income Taxes

C. The provision for incurred income taxes for the nine months ended September 30 was:

(in millions)	(1) 09/30/2015	(2) 09/30/2014	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (44)	$ (164)	$ 120
(b) Foreign	-	-	-
(c) Subtotal	$ (44)	$ (164)	$ 120
(d) Federal income tax on net capital gains	197	25	172
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 153	$ (139)	$ 292

The change in net deferred income tax comprises the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)	September 30, 2015	December 31, 2014	Change
Total deferred tax assets ("DTAs")	$ 549	$ 546	$ 3
Total deferred tax liabilities ("DTLs")	383	393	(10)
Net DTAs (DTLs)	$ 166	$ 153	13
Tax effect of unrealized gains (losses)			(9)
Tax effect of change in accounting principles			-
Change in net deferred income tax			4
Tax effect of change in accounting principles			3
Tax effect of nonadmitted assets			-
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 7

	September 30, 2014	December 31, 2013	Change
Total DTAs	$ 545	$ 907	$ (362)
Total DTLs	419	481	(62)
Net DTAs (DTLs)	$ 126	$ 426	(300)
Tax effect of unrealized gains (losses)			67
Tax effect of change in accounting principles			2
Change in net deferred income tax			(231)
Tax effect of change in accounting principles			-
Tax effect of nonadmitted assets			9
Adjustment of prior year tax liabilities			195
Change in net deferred income tax relating to the provision			$ (27)

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of September 30:

(in millions)	2015	Effective Tax Rate	2014	Effective Tax Rate
Provision computed at statutory rate	$ 191	35.0 %	$ 328	35.0 %
Change in net deferred income taxes	7	1.4	(27)	(2.9)
Sale of subsidiary	1	0.1	(347)	(37.0)
Reversal of interest maintenance reserves ("IMR") transfer - reinsurance	(7)	(1.3)	(56)	(6.0)
Tax credits	(26)	(4.7)	(26)	(2.7)
Other	(13)	(2.4)	(11)	(1.2)
Total statutory income taxes	$ 153	28.1 %	$ (139)	(14.8) %

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 September 30, 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.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

4. An ordinary dividend totaling $100 million, consisting of bonds with fair values of $82 million and accrued interest of $2 million and cash of $16 million, was paid by the Company to Allstate Insurance Company ("AIC"), its parent, on September 23, 2015 and September 24, 2015, respectively. The Company did not pay dividends in 2014.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk:

(in millions)	Assets		Liabilities	
	September 30, 2015	December 31, 2014	September 30, 2015	December 31, 2014
a. Swaps	$ 393	$ 397	$ 58	$ 156
b. Futures	-	-	-	-
c. Options	111	146	-	-
d. Total	$ 504	$ 543	$ 58	$ 156

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.

2. The details of securities with a NAIC designation of 3 or below, and those without a NAIC designation, which were sold during the third 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	1	$ -	$ -	$ -
Bonds	4	2	$ -	$ -	$ -
Bonds	5	1	$ -	$ -	$ -
Unaffiliated common stocks	None	192	$ 11	$ 10	$ -

	2014				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks	None	28	$ 3	$ 3	$ 1

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.

NOTES TO FINANCIAL STATEMENTS

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

(in millions) Description for each class of asset or liability	September 30, 2015 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 38	$ 5	$ 43
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	-	-
Unaffiliated common stocks				
Industrial and miscellaneous	912	-	23	935
Mutual funds	200	-	18	218
Total unaffiliated common stocks	1,112	-	41	1,153
Derivative assets				
Equity and index contracts	-	13	-	13
Credit contracts	-	2	-	2
Interest rate contracts	-	-	1	1
Foreign currency contracts	-	-	-	-
Total derivative assets	-	15	1	16
Separate Accounts assets	3,235	162	97	3,494
Total assets at fair value	$ 4,347	$ 215	$ 144	$ 4,706
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (1)	$ -	$ (1)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(2)	-	(2)
Separate Accounts - derivatives	-	-	-	-
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

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
Credit contracts	-	-	-	-
Interest rate contracts	-	-	2	2
Foreign currency contracts	-	1	-	1
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	$ 16	$ (1)	$ 7	$ (2)
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	(15)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	12	-	-	-	-
Mutual funds	4	-	-	-	-
Separate Accounts assets	100	-	(1)	-	(1)
Derivatives, net	2	-	-	(2)	1
Total assets and liabilities	$ 135	$ 16	$ (17)	$ 5	$ (2)

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2015
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (7)	$ (13)	$ 5
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	12	-	(1)	-	23
Mutual funds	14	-	-	-	18
Separate Accounts assets	-	-	-	(1)	97
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 29	$ -	$ (8)	$ (14)	$ 144

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	$ 2	$ (1)	$ 3	$ 3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	2	(1)
Mutual funds	-	-	-	-	-
Separate Accounts assets	97	-	-	-	3
Derivatives, net	8	-	-	(17)	12
Total assets and liabilities	$ 115	$ 2	$ (1)	$ (12)	$ 17

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2014
Bonds					
Industrial and miscellaneous	$ 1	$ -	$ (9)	$ (1)	$ 1
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	15
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	(2)	-	13
Mutual funds	4	-	-	-	4
Separate Accounts assets	1	-	-	(1)	100
Derivatives, net	2	-	-	(3)	2
Total assets and liabilities	$ 30	$ -	$ (11)	$ (5)	$ 135

Transfers into Level 3 during 2015 included situations where a fair value quote became available from the Company's independent third-party valuation service provider in the current period and a broker quote was used in the prior period. Transfers into Level 3 during 2014 included securities measured at lower of cost or market and reported at fair value in 2014 and cost in 2013.

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. Transfers out of Level 3 during 2015 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available in the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2015 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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)	September 30, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 16,090	$ 15,375	$ 95	$ 15,277	$ 718	$ -
LBASS	$ 3,477	$ 3,358	$ -	$ 3,224	$ 253	$ -
Preferred stocks	$ 33	$ 32	$ -	$ 18	$ 15	$ -
Unaffiliated common stocks	$ 1,153	$ 1,153	$ 1,112	$ -	$ 41	$ -
Mortgage loans on real estate	$ 3,327	$ 3,167	$ -	$ -	$ 3,327	$ -
Cash equivalents	$ 719	$ 719	$ 7	$ 712	$ -	$ -
Short-term investments	$ 24	$ 24	$ 24	$ -	$ -	$ -
Derivatives	$ 29	$ 34	$ -	$ 37	$ (8)	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 233	$ 230	$ -	$ -	$ 233	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Securities lending reinvested collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -
Separate Accounts	$ 3,494	$ 3,494	$ 3,235	$ 162	$ 97	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds						
Other than LBASS	$ 19,218	$ 17,635	$ 90	$ 18,364	$ 764	$ -
LBASS	$ 2,808	$ 2,668	$ -	$ 2,440	$ 368	$ -
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	$ -	$ -
Securities lending reinvested collateral	$ -	$ -	$ -	$ -	$ -	$ -
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 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 collateral related to derivatives and reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

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 of this note.

Financial liabilities

(in millions)

	September 30, 2015					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,144	$ 2,646	$ -	$ -	$ 3,144	$ -
Securities lending collateral	$ 402	$ 402	$ -	$ 402	$ -	$ -
Derivatives	$ 4	$ 2	$ 2	$ 2	$ -	$ -
Derivative collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -
Separate Accounts - derivatives	$ -	$ -	$ -	$ -	$ -	$ -

	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	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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 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 Level 2 is based on the valuation methods described in Part A4 of this note.

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.

21. Other Items

C. Other Disclosures and Unusual Items

On January 1, 2015, the Company sold its wholly-owned subsidiary, Allstate Assurance Company ("AAC") to its affiliate Allstate Financial Insurance Holdings Corporation ("AFIHC"). AFIHC is a wholly-owned subsidiary of The Allstate Corporation. The Company received $11 million in cash.

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of September 30, 2015, the balance in the custodial account was $3 million.

Effective April 1, 2015, the Company and AAC entered into a reinsurance agreement whereby the Company retroceded to AAC 100% of its liability for certain universal life policies originally written by Surety Life Insurance Company, a former affiliate, Great Southern Life Insurance Company and Security Life of Denver Insurance Company. The Company transferred assets of $499 million and ceded statutory policy liabilities of $478 million, net of third party reinsurance, plus an adjustment for the IMR of $21 million to AAC in connection with this agreement.

22. Events Subsequent

An evaluation of subsequent events was made through November 11, 2015 for the Quarterly Statement issued on November 13, 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.

34. Separate Accounts

A. Separate Account Activity

1. The Company's Separate Accounts were attributed to the following products/transactions:

(in millions)	September 30, 2015		December 31, 2014	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 3,186	$ -	$ 3,813	$ -
Variable life policies	49	-	57	-
Indexed variable annuity contracts	-	259	-	288
Total	$ 3,235	$ 259	$ 3,870	$ 288

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Account Business

Information regarding the Company's Separate Accounts for the nine months ended September 30, 2015 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the nine months ended 09/30/15	$ -	$ -	$ -	$ 4	$ 4
Reserves at September 30, 2015					
2. For accounts with assets at:					
a. Fair value	$ 287	$ -	$ -	$ 3,228	$ 3,515
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 287	$ -	$ -	$ 3,228	$ 3,515
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 287	$ -	$ -	$ -	$ 287
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	3,204	3,204
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	287	-	-	3,204	3,491
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 287	$ -	$ -	$ 3,228	$ 3,515
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of asset valuation reserve ("AVR")	N/A	N/A	N/A	N/A	N/A

Information regarding the Company's Separate Accounts for the year ended December 31, 2014 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/14	$ 8	$ -	$ -	$ 5	$ 13
Reserves at December 31, 2014					
2. For accounts with assets at:					
a. Fair value	$ 307	$ -	$ -	$ 3,860	$ 4,167
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 307	$ -	$ -	$ 3,860	$ 4,167
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 307	$ -	$ -	$ -	$ 307
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	3,836	3,836
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	307	-	-	3,836	4,143
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 307	$ -	$ -	$ 3,860	$ 4,167
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... 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 [ ] No [X]

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

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. 12/31/2013

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). 05/23/2015

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	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 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: $

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:
$18,221,939 PLEDGED AS COLLATERAL, $1,580,894,035 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $20,870,596 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $495,113 RELATED TO RESTRICTED PUERTO RICO BONDS.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $654,609,249
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	$ 574,082,632
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 673,100,374	$ 732,844,982
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,285,849,923	$ 1,306,927,614
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. $ 405,654,785

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 405,649,274

16.3 Total payable for securities lending reported on the liability page. $ 401,973,632

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

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	3,080,155,209
1.14 Total Mortgages in Good Standing	$	3,080,155,209
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	87,307,871
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	$	
1.44 Total Mortgages in Process of Foreclosure	$	
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	3,167,463,080
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	60.900 %
2.2 A&H cost containment percent	0.200 %
2.3 A&H expense percent excluding cost containment expenses	37.900 %

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
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL	CO/I	Authorized		

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	5,278,379	244,890	370,801		5,894,070	
2. Alaska	AK	L	973,450	31,258	61,469		1,066,177	
3. Arizona	AZ	L	6,073,860	493,711	280,549		6,848,120	
4. Arkansas	AR	L	2,098,197	101,996	294,675		2,494,868	
5. California	CA	L	38,976,287	5,179,979	2,358,197		46,514,462	
6. Colorado	CO	L	4,481,692	827,259	253,010		5,561,961	
7. Connecticut	CT	L	4,973,925	534,632	208,186		5,716,743	
8. Delaware	DE	L	870,717	8,797	49,942		929,456	
9. District of Columbia	DC	L	273,854	3,750	24,343		301,948	
10. Florida	FL	L	22,834,263	2,233,578	2,088,959		27,156,801	
11. Georgia	GA	L	12,298,250	754,196	744,905		13,797,351	
12. Hawaii	HI	L	1,934,430	294,171	221,197		2,449,798	
13. Idaho	ID	L	1,254,290	159,292	79,557		1,493,140	
14. Illinois	IL	L	26,819,937	2,116,329	776,743		29,713,009	
15. Indiana	IN	L	6,372,568	909,261	351,945		7,633,773	
16. Iowa	IA	L	1,210,833	196,725	98,670		1,506,227	
17. Kansas	KS	L	1,569,535	95,197	161,912		1,826,644	
18. Kentucky	KY	L	4,107,259	836,039	339,790		5,283,088	
19. Louisiana	LA	L	8,786,131	681,818	374,380		9,842,328	
20. Maine	ME	L	1,063,040	25,705	47,440		1,136,185	
21. Maryland	MD	L	7,945,387	371,366	302,651		8,619,405	
22. Massachusetts	MA	L	1,885,685	650,664	368,096		2,904,445	
23. Michigan	MI	L	8,836,047	1,201,513	442,816		10,480,377	
24. Minnesota	MN	L	2,559,769	1,636,464	214,379		4,410,613	
25. Mississippi	MS	L	3,129,332	313,702	224,279		3,667,313	
26. Missouri	MO	L	3,497,885	436,797	393,519		4,328,201	
27. Montana	MT	L	691,638	156,636	61,661		909,934	
28. Nebraska	NE	L	1,153,004	79,876	76,035		1,308,915	
29. Nevada	NV	L	3,125,210	489,870	150,217		3,765,296	
30. New Hampshire	NH	L	1,479,754	61,300	68,017		1,609,071	
31. New Jersey	NJ	L	6,368,958	2,718,029	863,176		9,950,163	
32. New Mexico	NM	L	2,543,653	204,736	142,923		2,891,312	
33. New York	NY	Q	1,090,384	591,576	317,693		1,999,653	
34. North Carolina	NC	L	10,858,028	900,752	495,456		12,254,236	
35. North Dakota	ND	L	245,528	286,792	34,752		567,072	
36. Ohio	OH	L	12,590,166	2,494,400	606,107		15,690,674	
37. Oklahoma	OK	L	3,268,659	128,083	237,652		3,634,395	
38. Oregon	OR	L	3,352,858	433,071	51,528		3,837,457	
39. Pennsylvania	PA	L	15,401,239	1,954,771	1,073,170		18,429,180	
40. Rhode Island	RI	L	1,245,671	325,914	51,310		1,622,895	
41. South Carolina	SC	L	4,912,786	1,113,844	192,797		6,219,427	
42. South Dakota	SD	L	319,766	35,888	39,519		395,173	
43. Tennessee	TN	L	6,221,777	997,476	476,738		7,695,991	
44. Texas	TX	L	32,523,617	4,694,877	1,339,876		38,558,370	
45. Utah	UT	L	2,218,018	316,218	73,743		2,607,978	
46. Vermont	VT	L	434,240	128,193	72,491		634,924	
47. Virginia	VA	L	10,330,048	1,730,313	772,374		12,832,736	
48. Washington	WA	L	6,725,306	1,323,288	145,435		8,194,030	
49. West Virginia	WV	L	1,372,681	58,988	106,123		1,537,791	
50. Wisconsin	WI	L	2,968,737	677,488	230,045		3,876,270	
51. Wyoming	WY	L	460,966	33,524	45,942		540,432	
52. American Samoa	AS	N						
53. Guam	GU	N	6,930		477		7,407	
54. Puerto Rico	PR	L	18,912		7,847		26,760	
55. U.S. Virgin Islands	VI	N	14,618		2,205		16,823	
56. Northern Mariana Islands	MP	N	3,942				3,942	
57. Canada	CAN	N	33,832		3,773		37,605	
58. Aggregate Other Aliens	OT	XXX	254,188	8,494	7,488		270,170	
59. Subtotal		(a) 51	312,340,118	42,283,485	18,878,982		373,502,584	
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	908,594				908,594	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	313,248,711	42,283,485	18,878,982		374,411,177	
96. Plus Reinsurance Assumed		XXX	795,935,793	9,714,399	51,362,486		857,012,678	
97 Totals (All Business)		XXX	1,109,184,504	51,997,884	70,241,467		1,231,423,855	
98. Less Reinsurance Ceded		XXX	735,029,265	21,222,760	17,427,701		773,679,726	
99. Totals (All Business) less Reinsurance Ceded		XXX	374,155,239	30,775,124	52,813,766		457,744,130	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	254,188	8,494	7,488		270,170	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	254,188	8,494	7,488		270,170	
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						

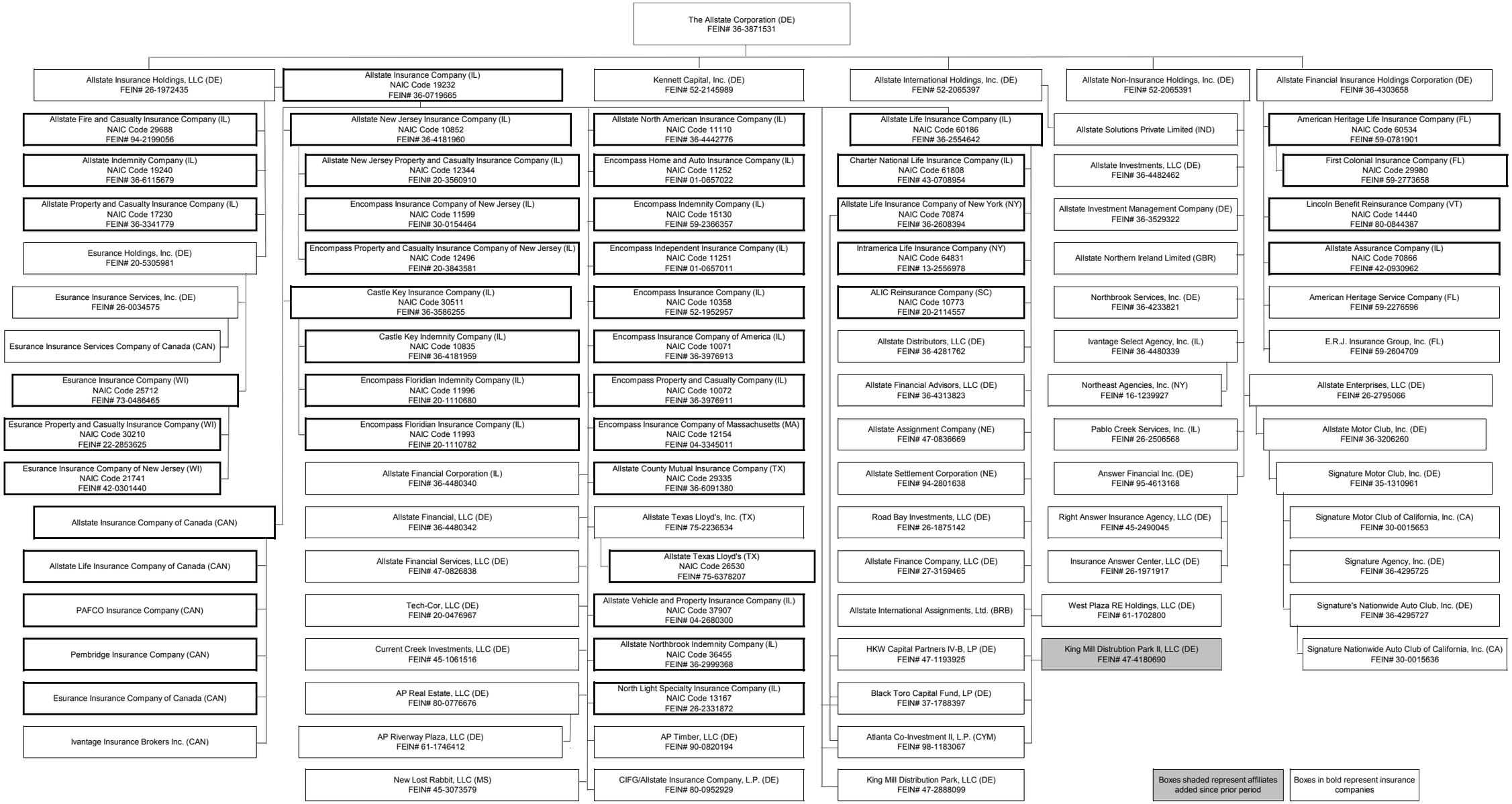
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 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 *
						New York Stock Exchange								
			36-3871531	2877532	0000899051		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	
			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	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	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 *
			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	
			98-1183067				Atlanta Co-Investment II, L.P.	CYM	DS	Allstate Insurance Company	Ownership	11.450	The Allstate Corporation	
			98-1183067				Atlanta Co-Investment II, L.P.	CYM	DS	Allstate Life Insurance Company	Ownership	35.780	The Allstate Corporation	
			98-1183067				Atlanta Co-Investment II, L.P.	CYM	DS	Allstate Life Insurance Company of New York	Ownership	10.020	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
			37-1788397				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	WI	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	

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 *
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life 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	
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]

6 0 1 8 6 2 0 1 5 4 9 0 0 0 0 0 3

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

6 0 1 8 6 2 0 1 5 3 6 5 0 0 0 0 3

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.	Customer receivables	6,120,043	6,120,043		
2505.	Prepaid expenses	2,973,527	2,939,320	34,207	27,786
2506.	Collateral and related receivables	1,336,363		1,336,363	3,315,652
2507.	Premium tax recoverable	873,731		873,731	461,941
2508.	Accounts receivable	340,638	287,410	53,228	165,530
2509.	Receivable for securities	61	61		
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,644,362	9,346,834	2,297,528	3,970,908

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Collateral and related interest payable	15,448,424	1,632,927
2505.	Accounts payable	2,342,674	1,634,893
2506.	Deferred fee income	2,183,110	2,405,887
2507.	Accrued investment expenses	181,132	204,539
2508.	Discontinued operations	130,592	130,592
2509.	Contingent financial guarantee	123,271	266,328
2510.	Security deposit on building	44,909	43,167
2597.	Summary of remaining write-ins for Line 25 from overflow page	20,454,113	6,318,333

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.	Service fees	(532)	9,119	9,600
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(532)	9,119	9,600

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	36,000,000	
	2.2 Additional investment made after acquisition	97,504	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	668,073	836,261
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	62,462,823	27,033,392
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	62,462,823	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	384,794,722	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	4,351,818	9,525,581
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	5,966,045	89,691,633
7.	Deduct amounts received on disposals	325,778,358	2,398,223,939
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,213,983	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)	3,167,463,080	3,099,415,722
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,167,463,080	3,099,415,722
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,167,463,080	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	195,091,559	249,390,280
	2.2 Additional investment made after acquisition	322,354,652	389,714,493
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	67,907,579	119,257,191
6.	Total gain (loss) on disposals	13,265,596	16,137,405
7.	Deduct amounts received on disposals	389,366,475	555,856,924
8.	Deduct amortization of premium and depreciation	23,550,857	31,813,804
9.	Total foreign exchange change in book/adjusted carrying value	(11,243,900)	(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)	3,125,828,748	2,951,370,596
12.	Deduct total nonadmitted amounts	12,430,514	17,100,153
13.	Statement value at end of current period (Line 11 minus Line 12)	3,113,398,234	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	7,007,443,226	5,040,311,877
3.	Accrual of discount	47,815,841	73,046,391
4.	Unrealized valuation increase (decrease)	(110,073,261)	(130,804,357)
5.	Total gain (loss) on disposals	413,008,153	844,361,099
6.	Deduct consideration for bonds and stocks disposed of	8,432,706,896	16,663,563,059
7.	Deduct amortization of premium	12,849,314	33,914,078
8.	Total foreign exchange change in book/adjusted carrying value	(22,983,616)	(31,928,467)
9.	Deduct current year's other than temporary impairment recognized	90,579,138	45,913,666
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,491,645,515	21,692,570,519
11.	Deduct total nonadmitted amounts	19,259,281	18,489,531
12.	Statement value at end of current period (Line 10 minus Line 11)	20,472,386,234	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)	10,393,245,014	15,762,028,077	15,952,009,137	(4,964,289)	10,540,047,135	10,393,245,014	10,198,299,664	11,071,143,794
2. NAIC 2 (a)	6,512,696,552	474,033,410	821,640,092	9,950,168	6,718,952,337	6,512,696,552	6,175,040,037	7,040,860,578
3. NAIC 3 (a)	2,044,846,353	113,554,635	88,261,251	(48,108,232)	2,045,984,527	2,044,846,353	2,022,031,505	1,763,857,081
4. NAIC 4 (a)	995,487,243	66,699,478	166,451,050	28,179,659	1,074,432,053	995,487,243	923,915,330	945,088,254
5. NAIC 5 (a)	112,972,013	5,794,719	13,528,401	3,907,818	83,336,999	112,972,013	109,146,148	76,257,216
6. NAIC 6 (a)	66,755,902	3,546,438	22,771,487	108,190	66,945,699	66,755,902	47,639,043	65,988,838
7. Total Bonds	20,126,003,076	16,425,656,756	17,064,661,419	(10,926,685)	20,529,698,750	20,126,003,076	19,476,071,727	20,963,195,760
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	16,806,665	695,518	3,676,426	(66,939)	17,130,128	16,806,665	13,758,819	17,662,991
10. NAIC 3	1,676,125	684,772		(220,699)	922,704	1,676,125	2,140,198	282,402
11. NAIC 4	1,614,605		486,676	(5,457)	1,614,623	1,614,605	1,122,472	
12. NAIC 5	15,088,970		88,984		15,088,970	15,088,970	14,999,986	15,088,970
13. NAIC 6								
14. Total Preferred Stock	35,186,366	1,380,290	4,252,085	(293,095)	34,756,425	35,186,366	32,021,475	33,034,363
15. Total Bonds and Preferred Stock	20,161,189,441	16,427,037,046	17,068,913,505	(11,219,781)	20,564,455,175	20,161,189,441	19,508,093,202	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 $ 743,175,695 ; 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	24,120,925	XXX	24,120,925	242	

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	439,313,144	427,537,669
3.	Accrual of discount	2,042	4,537
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(609)	13,484
6.	Deduct consideration received on disposals	457,476,934	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)	24,120,925	42,283,282
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	24,120,925	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	41,199,763
3.	Unrealized Valuation increase/(decrease)	4,419,110
4.	Total gain (loss) on termination recognized	6,432,197
5.	Considerations received/(paid) on terminations	63,880,844
6.	Amortization	(15,048,281)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	9,995,465
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	22,383,134
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	22,383,134

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)				8,687,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(94,655)			
	3.12 Section 1, Column 15, prior year	41,808	(136,463)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	1,850,388			
	3.14 Section 1, Column 18, prior year	(778,800)	2,629,188	2,492,725	
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	1,755,733			
	3.24 Section 1, Column 19, prior year	(736,993)	2,492,725	2,492,725	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		8,413,785		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	8,413,785	8,413,785		
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)				10,142,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,142,000

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-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,950,476	23,624,858	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,153,017)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,950,476	25,777,875
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	1FE	5,000,000	4,984,487	4,066,747	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(430,603)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,984,487	4,497,350
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STATE STREET CORP	1FE	20,000,000	19,958,812	20,326,426	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,722,414)	857477-AG-8	STATE STREET CORP	1FE	19,958,812	22,048,840
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,969,906	23,543,133	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,153,017)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,969,906	25,696,150
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	18,190,733	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,153,017)	91731K-AA-8	USB CAPITAL IX	2AM	25,000,000	20,343,750
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	10,008,809	10,779,640	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	121,350	081437-AH-8	BEMIS COMPANY INC	2FE	9,957,596	10,658,290
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	20,681,547	21,467,360	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	242,700	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,579,120	21,224,660
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-MICROSOFT CORP	2FE	10,000,000	10,036,428	11,102,130	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	121,350	594918-AL-8	MICROSOFT CORP	1FE	9,985,214	10,980,780
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	20,041,397	19,304,060	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	242,700	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,938,971	19,061,360
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	19,918,961	21,139,740	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	242,700	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,816,534	20,897,040
9999999 - Totals				180,550,824	173,544,827	XXX	XXX	XXX	409,708	(7,641,268)	XXX	XXX	XXX	180,141,116	181,186,095

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	180,581,575	10	180,559,941			10	180,605,140
2. Add: Opened or Acquired Transactions	1	10,035,201	1	19,957,146					2	29,992,347
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	13,518	XXX	12,897	XXX	14,651	XXX		XXX	41,066
4. Less: Closed or Disposed of Transactions	1	10,048,889	1	19,967,968					2	30,016,857
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	23,396	XXX	23,709	XXX	23,767	XXX		XXX	70,872
7. Ending Inventory	10	180,581,575	10	180,559,941	10	180,550,824			10	180,550,824

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	22,383,134	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,047,345	
3.	Total (Line 1 plus Line 2)		32,430,479
4.	Part D, Section 1, Column 5	34,163,041	
5.	Part D, Section 1, Column 6	(1,732,562)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	17,491,459	
8.	Part B, Section 1, Column 13	(2,160,500)	
9.	Total (Line 7 plus Line 8)		15,330,960
10.	Part D, Section 1, Column 8	27,853,345	
11.	Part D, Section 1, Column 9	(12,522,385)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	181,093,802	
14.	Part B, Section 1, Column 20	7,830,323	
15.	Part D, Section 1, Column 11	188,924,125	
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	35,405,340,094	42,531,982,969
3.	Accrual of discount	1,402,206	1,204,337
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	101,216	870
6.	Deduct consideration received on disposals	35,305,993,614	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)	719,054,770	618,204,868
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	719,054,770	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				20,139
Retail	Savannah	GA	06/18/2015	Village on Pooler Parkway, wholly owned through West Plaza LLC			110,330	
0199999. Acquired by Purchase							110,330	20,139
0399999 - Totals							110,330	20,139

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

E01

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
123534	ATLANTA	GA		08/06/2015	3.870	26,000,000		37,588,571
123537	ADDISON	TX		08/03/2015	3.950	7,552,116		10,500,000
123538	CELEBRATION	FL		07/09/2015	4.340	35,500,000		49,618,391
123539	PHOENIX	AZ		09/22/2015	3.590	15,500,000		24,918,095
123540	RALEIGH	NC		09/22/2015	4.220	21,900,000		32,760,000
123541	SPRING	TX		08/06/2015	3.400	6,900,000		12,950,000
123542	PHILADELPHIA	PA		07/10/2015	3.950	3,787,830		5,539,461
123543	BELLEVUE	WA		08/18/2015	3.500	15,250,000		22,497,850
0599999. Mortgages in good standing - Commercial mortgages-all other						132,389,946		196,372,368
0899999. Total Mortgages in good standing						132,389,946		196,372,368
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						132,389,946		196,372,368

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
121874	PALO ALTO	CA		07/21/2000	07/29/2015	47,855							47,855	47,855			
122657	SACRAMENTO	CA		09/08/2005	07/09/2015	24,754,993							24,754,993	24,846,971		91,978	91,978
122671	SPRING	TX		09/23/2005	08/06/2015	17,386,800							17,386,800	17,386,800			
122673	ADDISON	TX		10/17/2005	08/03/2015	5,750,533							5,750,533	5,802,649		52,116	52,116
123220	PHILADELPHIA	PA		08/17/2010	07/02/2015	35,460,982		4,134			4,134		35,465,116	35,465,116			
0199999. Mortgages closed by repayment						83,401,163		4,134			4,134		83,405,297	83,549,391		144,094	144,094
121485	SALT LAKE CITY	UT		07/22/1996		113,018							113,018	113,018			
121563	CARROLLTON	TX		10/06/1997		192,309							192,309	192,309			
121581	LAS VEGAS	NV		12/16/1999		156,366							156,366	156,366			
121651	SUNRISE	FL		08/25/1998		68,240		(245)			(245)		67,995	67,995			
121759	MINNEAPOLIS	MN		11/09/1999		106,601							106,601	106,601			
121911	BRAINTREE	MA		12/28/2000		160,591							160,591	160,591			
122173	BALTIMORE	MD		08/29/2002		91,842							91,842	91,842			
122183	PURCHASE	NY		08/16/2002		131,926		3,152			3,152		135,078	135,078			
122224	HOLLAND	MI		11/27/2002		73,080							73,080	73,080			
122307	HENDERSON	NV		07/01/2003		61,557		18			18		61,574	61,574			
122324	SAN MARCOS	CA		12/09/2003		57,815							57,815	57,815			
122362	MURFREESBORO	TN		02/13/2004		25,818							25,818	25,818			
122370	GLENDALE	WI		12/12/2003		175,886							175,886	175,886			
122423	WHITESTONE	NY		06/09/2004		81,278							81,278	81,278			
122466	STERLING	VA		07/01/2004		147,355		149			149		147,503	147,503			
122469	NORTH BRANCH	MN		07/26/2004		104,966		156			156		105,122	105,122			
122506	SEWICKLEY	PA		01/14/2005		31,316							31,316	31,316			

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
122545	STAMFORD	CT		11/22/2005		174,284							174,284	174,284			
122560	KENOSHA	WI		01/26/2005		45,308							45,308	45,308			
122586	FEDERAL WAY	WA		04/22/2005		99,665							99,665	99,665			
122634	PARK CITY	IL		09/06/2005		46,729							46,729	46,729			
122643	WILLIAMSBURG	VA		01/19/2006		189,336							189,336	189,336			
122678	HERNDON	VA		11/01/2005		69,457		62			62		69,519	69,519			
122694	DAVENPORT	IA		12/22/2005		67,409							67,409	67,409			
122712	CHICAGO	IL		12/08/2005		58,889							58,889	58,889			
122713	SAN FRANCISCO	CA		11/30/2005		96,477							96,477	96,477			
122715	TUALATIN	OR		11/15/2006		175,016							175,016	175,016			
122718	LOS ANGELES	CA		12/14/2005		46,868							46,868	46,868			
122720	NAPERVILLE	IL		12/21/2005		264,763							264,763	264,763			
122764	BALTIMORE	MD		01/20/2006		46,717							46,717	46,717			
122776	LOS ANGELES	CA		03/28/2006		66,272		(588)			(588)		65,684	65,684			
122782	NEW YORK	NY		01/05/2006		89,712							89,712	89,712			
122789	SACRAMENTO	CA		04/17/2006		44,273							44,273	44,273			
122809	ASHEVILLE	NC		07/27/2006		268,361							268,361	268,361			
122812	WOODINVILLE	WA		06/07/2006		43,209		3,005			3,005		46,214	46,214			
122817	DENVER	CO		06/01/2006		38,813		10			10		38,822	38,822			
122830	DENVER	CO		07/19/2006		214,167							214,167	214,167			
122835	SAN DIEGO	CA		08/17/2006		82,054		37			37		82,092	82,092			
122855	ROUND ROCK	TX		09/22/2006		49,365							49,365	49,365			
122870	VENTURA	CA		11/20/2006		51,032		21			21		51,053	51,053			
122876	SEATTLE	WA		11/17/2006		141,322							141,322	141,322			
122890	WOOD DALE	IL		10/26/2006		89,767		55			55		89,822	89,822			
122897	HONOLULU	HI		01/10/2007		46,431							46,431	46,431			
122899	CORONA	CA		12/06/2006		48,536							48,536	48,536			
122905	STOCKTON	CA		02/20/2007		18,317							18,317	18,317			
122917	KENOSHA	WI		02/07/2007		49,310							49,310	49,310			
122921	EAST LONGMEADOW	MA		03/29/2007		23,656							23,656	23,656			
122964	MINNEAPOLIS	MN		04/09/2007		27,909							27,909	27,909			
122974	PARAMOUNT	CA		04/14/2008		91,038							91,038	91,038			
122981	BRENTWOOD	NY		05/23/2007		129,256							129,256	129,256			
122983	NAPERVILLE	IL		06/13/2007		71,152		(815)			(815)		70,337	70,337			
122984	PORTLAND	OR		06/26/2007		36,768							36,768	36,768			
122995	VARIOUS	NY		07/12/2007		41,898							41,898	41,898			
122996	VARIOUS	NY		07/12/2007		48,522							48,522	48,522			
123011	EAST HANOVER	NJ		10/01/2007		39,426		56			56		39,482	39,482			
123015	CHARLOTTE	NC		07/25/2007		16,701							16,701	16,701			
123019	SIMI VALLEY	CA		06/28/2007		33,080							33,080	33,080			
123027	MADISON	WI		08/08/2007		59,725							59,725	59,725			
123029	DARIEN	CT		06/29/2007		57,001							57,001	57,001			
123031	HAWTHORNE	CA		06/28/2007		100,924							100,924	100,924			
123043	BRANCHBURG	NJ		10/25/2007		29,516							29,516	29,516			
123061	NEW YORK	NY		09/10/2007		81,088							81,088	81,088			
123065	BALTIMORE	MD		09/25/2007		91,205							91,205	91,205			
123067	MATAWAN	NJ		09/27/2007		27,688							27,688	27,688			
123072	CHICAGO	IL		09/25/2007		17,074		(338)			(338)		16,735	16,735			
123073	PASADENA	CA		10/09/2007		43,208		(168)			(168)		43,040	43,040			
123081	RALEIGH	NC		11/06/2007		57,917							57,917	57,917			
123084	SHREWSBURY	NJ		09/26/2007		243,389		(1,029)			(1,029)		242,361	242,361			
123090	CAMBRIDGE	MA		10/18/2007		28,057							28,057	28,057			
123094	SAN YSIDRO	CA		10/24/2007		119,469							119,469	119,469			
123097	VALLEY VIEW	OH		01/22/2008		46,632							46,632	46,632			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		19,863							19,863	19,863			
123118	MIRA LOMA	CA		12/12/2007		29,114							29,114	29,114			
123125	PHILADELPHIA	PA		12/17/2007		62,146							62,146	62,146			
123126	MEDFORD	MA		12/07/2007		28,839							28,839	28,839			
123128	LENEXA	KS		01/15/2008		67,959							67,959	67,959			
123129	SAN FRANCISCO	CA		12/10/2007		64,392							64,392	64,392			

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
123130	OGDEN	UT		03/13/2008		149,353							149,353	149,353			
123136	HOCKESSIN	DE		02/11/2008		108,884							108,884	108,884			
123137	RIVERSIDE	CA		01/10/2008		15,608							15,608	15,608			
123139	TAMPA	FL		01/15/2008		98,841							98,841	98,841			
123141	BRANCHBURG	NJ		02/05/2008		62,864							62,864	62,864			
123143	HOCKESSIN	DE		04/10/2008		19,246							19,246	19,246			
123145	BOSTON	MA		02/14/2008		153,287							153,287	153,287			
123169	ALEXANDRIA CITY	VA		03/31/2008		55,799							55,799	55,799			
123171	HOUSTON	TX		03/31/2008		70,151							70,151	70,151			
123173	WARMINSTER	PA		06/03/2008		22,301							22,301	22,301			
123174	BOUND BROOK	NJ		06/18/2008		43,447							43,447	43,447			
123195	MEDFORD	NY		12/11/2009		78,194							78,194	78,194			
123216	GOLETA	CA		07/29/2010		36,200							36,200	36,200			
123224	HARTSDALE	NY		07/28/2010		32,580							32,580	32,580			
123230	SECAUCUS	NJ		10/07/2010		36,639							36,639	36,639			
123234	MACUNGIE	PA		10/26/2010		17,454							17,454	17,454			
123248	WINSTON SALEM	NC		12/15/2010		75,995							75,995	75,995			
123249	DES PLAINES	IL		02/24/2011		127,077							127,077	127,077			
123255	LOS ANGELES	CA		10/03/2011		157,513							157,513	157,513			
123257	AUSTIN	TX		06/01/2011		52,895							52,895	52,895			
123258	SAN ANTONIO	TX		06/20/2011		64,494							64,494	64,494			
123259	PITTSBURGH	PA		04/01/2011		83,948		11			11		83,959	83,959			
123262	WYCKOFF	NJ		05/25/2011		189,943							189,943	189,943			
123263	ORLANDO	FL		05/17/2011		115,340							115,340	115,340			
123267	MACON	GA		05/04/2011		16,997							16,997	16,997			
123268	KATY	TX		06/28/2011		70,120							70,120	70,120			
123271	RANCHO CORDOVA	CA		05/31/2011		194,067		(95)			(95)		193,972	193,972			
123275	BAKERSFIELD	CA		05/31/2011		364,698		(165)			(165)		364,533	364,533			
123278	ALISO VIEJO	CA		05/31/2011		204,092		(87)			(87)		204,005	204,005			
123280	DANA POINT	CA		07/22/2011		38,980							38,980	38,980			
123286	SPRING HILL	FL		09/14/2011		29,763							29,763	29,763			
123288	LOS ANGELES	CA		06/13/2011		58,237		31			31		58,268	58,268			
123289	AURORA	IL		08/10/2011		62,444							62,444	62,444			
123294	WOODBURY	NY		07/01/2011		27,375							27,375	27,375			
123298	DEVON	PA		06/29/2011		50,707		5			5		50,711	50,711			
123301	CHICAGO	IL		09/01/2011		38,839							38,839	38,839			
123302	ST. LOUIS	MO		06/30/2011		30,815							30,815	30,815			
123303	PHOENIX	AZ		06/30/2011		5,742							5,742	5,742			
123304	PHILADELPHIA	PA		06/30/2011		63,680							63,680	63,680			
123305	MINNEAPOLIS	MN		06/30/2011		19,347							19,347	19,347			
123306	HOUSTON	TX		06/30/2011		4,513							4,513	4,513			
123307	CHELSEA	MA		06/30/2011		40,917							40,917	40,917			
123308	BALTIMORE	MD		06/30/2011		17,791							17,791	17,791			
123309	ATLANTA	GA		06/30/2011		26,331							26,331	26,331			
123310	WASHINGTON	DC		06/30/2011		10,029							10,029	10,029			
123312	DEERFIELD	IL		12/01/2011		156,881							156,881	156,881			
123314	SARASOTA	FL		08/08/2011		31,877							31,877	31,877			
123318	INDIANAPOLIS	IN		07/13/2011		51,073							51,073	51,073			
123324	SEATTLE	WA		09/29/2011		95,737							95,737	95,737			
123328	ST. LOUIS	MO		10/11/2011		92,667							92,667	92,667			
123331	ALPHARETTA	GA		07/29/2011		58,545							58,545	58,545			
123337	BOSTON	MA		11/30/2011		18,057							18,057	18,057			
123340	BOSTON	MA		11/30/2011		17,688							17,688	17,688			
123342	BOSTON	MA		11/30/2011		17,688							17,688	17,688			
123347	LAKEWOOD	CA		12/13/2011		26,995							26,995	26,995			
123348	OREGON CITY	OR		12/15/2011		86,041							86,041	86,041			
123355	PHOENIX	AZ		12/19/2011		106,378							106,378	106,378			
123366	COLUMBUS	OH		03/28/2012		82,540							82,540	82,540			
123369	NEW YORK	NY		01/11/2012		111,837		(42)			(42)		111,795	111,795			
123374	ALEXANDRIA	VA		03/07/2012		243,416							243,416	243,416			

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
123375	DENVER	CO		02/21/2012		89,967							89,967	89,967			
123376	HOUSTON	TX		05/15/2012		107,046							107,046	107,046			
123379	NEWARK	NJ		01/20/2012		93,698							93,698	93,698			
123380	PLANT CITY	FL		12/16/2011		112,616							112,616	112,616			
123382	PASADENA	CA		04/16/2012		83,043		924			924		83,966	83,966			
123396	SANTA FE SPRINGS	CA		06/29/2012		45,790							45,790	45,790			
123397	OAKLAND	CA		08/08/2012		218,556							218,556	218,556			
123400	DENVER	CO		07/26/2012		22,518							22,518	22,518			
123401	MADISON	WI		07/10/2012		74,518							74,518	74,518			
123402	COSTA MESA	CA		07/16/2012		263,911							263,911	263,911			
123404	SAN DIEGO	CA		09/04/2012		38,402							38,402	38,402			
123405	SAN DIEGO	CA		09/04/2012		74,444							74,444	74,444			
123406	NORTH HOLLYWOOD	CA		09/04/2012		9,691							9,691	9,691			
123407	LINTHICUM	MD		08/28/2012		69,600							69,600	69,600			
123416	LODI	NJ		02/13/2013		167,704							167,704	167,704			
123426	ROCKY POINT	NY		01/25/2013		80,049							80,049	80,049			
123427	GEORGETOWN	TX		07/30/2013		82,006							82,006	82,006			
123429	CHICAGO	IL		11/29/2012		97,989		(82)			(82)		97,907	97,907			
123437	LAS VEGAS	NV		02/14/2013		13,365							13,365	13,365			
123438	TEMPE	AZ		02/14/2013		17,891							17,891	17,891			
123440	PORTLAND	OR		03/25/2013		25,115							25,115	25,115			
123441	IRVINE	CA		03/28/2013		102,695		(26)			(26)		102,669	102,669			
123442	ALISO VIEJO	CA		04/30/2013		96,273							96,273	96,273			
123443	SEATTLE	WA		03/25/2013		41,506							41,506	41,506			
123445	MOORESVILLE	NC		04/09/2013		46,267							46,267	46,267			
123449	CHICAGO	IL		05/08/2013		96,553							96,553	96,553			
123451	PLEASANTON	CA		04/18/2013		73,939							73,939	73,939			
123452	HOUSTON	TX		06/13/2013		52,155							52,155	52,155			
123457	GREENSBORO	NC		05/07/2013		60,477							60,477	60,477			
123459	MARLTON	NJ		06/13/2013		110,600							110,600	110,600			
123460	SANTA CLARA	CA		06/12/2013		456,746		(652)			(652)		456,094	456,094			
123461	DALLAS	TX		06/27/2013		37,191							37,191	37,191			
123465	PHOENIXVILLE	PA		07/09/2013		46,028		(29)			(29)		45,998	45,998			
123467	DALLAS	TX		08/07/2013		164,106		17			17		164,123	164,123			
123469	LANCASTER	NY		08/15/2013		91,939							91,939	91,939			
123472	CHICAGO	IL		08/13/2013		209,105							209,105	209,105			
123474	LAS VEGAS	NV		07/10/2013		80,795							80,795	80,795			
123476	ODENTON	MD		07/25/2013		57,932							57,932	57,932			
123478	HONOLULU	HI		01/30/2014		7,083							7,083	7,083			
123479	CHICAGO	IL		09/26/2013		7,416		2			2		7,418	7,418			
123480	FULTON	MD		10/30/2013		158,335							158,335	158,335			
123481	FULTON	MD		10/30/2013		135,982							135,982	135,982			
123483	LOS ANGELES	CA		10/29/2013		92,310							92,310	92,310			
123484	CHARLOTTE	NC		10/01/2013		129,851							129,851	129,851			
123485	EATONTOWN	NJ		10/29/2013		478,189		(248)			(248)		477,941	477,941			
123490	SAN FRANCISCO	CA		05/01/2014		68,198							68,198	68,198			
123492	GREENSBORO	NC		05/12/2014		50,895		9			9		50,903	50,903			
123493	SALT LAKE CITY	UT		05/07/2014		81,824							81,824	81,824			
123495	CUPERTINO	CA		07/31/2014		90,055							90,055	90,055			
123496	BROOKLYN	NY		07/30/2014		85,357							85,357	85,357			
123497	TOMS RIVER	NJ		07/09/2014		65,454							65,454	65,454			
123505	CHICAGO	IL		09/10/2014		52,644							52,644	52,644			
123507	SAN ANTONIO	TX		10/30/2014		60,408							60,408	60,408			
123508	NEWARK	NJ		11/17/2014		62,515							62,515	62,515			
123509	PORTLAND	OR		12/04/2014		129,302							129,302	129,302			
123510	SEATTLE	WA		12/04/2014		66,680							66,680	66,680			
123513	TEMPE	AZ		12/10/2014		68,350							68,350	68,350			
123514	CHANDLER	AZ		12/10/2014		30,814							30,814	30,814			
123515	SUGAR LAND	TX		12/15/2014		32,873							32,873	32,873			
123516	FULSHEAR	TX		01/16/2015		32,761							32,761	32,761			

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
123519	COLUMBIA	MD		01/30/2015		71,139							71,139	71,139			
123520	BALTIMORE	MD		01/30/2015		43,594							43,594	43,594			
123521	SARASOTA	FL		01/30/2015		44,398							44,398	44,398			
123522	SAN DIEGO	CA		04/08/2015		46,000		(6)			(6)		45,994	45,994			
123526	IRVINE	CA		03/26/2015		117,843							117,843	117,843			
123527	FUQUAY-VARINA	NC		05/06/2015		43,215							43,215	43,215			
123530	LAS VEGAS	NV		06/29/2015		66,786							66,786	66,786			
123531	MINNEAPOLIS	MN		06/30/2015		19,888							19,888	19,888			
123532	SALT LAKE CITY	UT		05/29/2015		168,935							168,935	168,935			
123542	PHILADELPHIA	PA		07/10/2015		7,700							7,700	7,700			
0299999. Mortgages with partial repayments						17,006,405		3,102			3,102		17,009,507	17,009,507			
0599999 - Totals						100,407,568		7,236			7,236		100,414,804	100,558,898		144,094	144,094

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		65,769		5,269,639	6.890
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	5*	04/26/2012	2		1,284,675		739,715	4.680
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	RP5U	12/20/2012	2		728,657		18,296,469	3.300
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									2,079,102		24,305,823	XXX
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		67,000,000				3.160
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners		11/07/2006			832			3.070
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		18,301		2,083,351	2.670
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3		171,367		1,437,685	0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		2,483,996		18,102,341	0.710
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		403,811		4,286,926	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			748,695		5,288,399	0.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		3,896		396,852	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group		05/11/2009	3		2,597		490,404	0.020
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Associates III LP		01/17/2014	3		82,297		5,847,956	0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/31/2008	3		149,450		358,401	0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		05/11/2009	3		157,646		1,083,300	0.680
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group		10/31/2012	3		409,700		6,989,000	0.750
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		637,500		18,742,500	0.810
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			901,000		901,496	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			99,620		3,695,729	0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		44,853		1,466,951	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008			120,000		904,245	0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			292,327		25,347,615	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		116,197		2,095,670	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		26,716		4,798,290	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		446,345		11,183,694	0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			19,985		2,428,108	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			820,308		14,314,288	0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		363,794		1,925,222	0.220
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		205,188		2,868,653	1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		8,103		2,486,252	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		1,973,554		12,011,671	0.170
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		176,000		16,276,198	0.700
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		52,793		2,081,388	0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		4,627,613		9,641,116	0.700
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		169,956		3,590,965	0.760
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			711,960		14,424,840	0.790
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		202,902		1,094,193	0.680
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	3,715,510			16,534,490	0.360
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2		80,518		3,586,744	0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2		550,000		13,502,660	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			80,000		7,704,471	0.650
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		77,333		270,924	0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		853,440		4,665,380	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		261,746		16,976,072	0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015		6,641,224			5,051,308	1.100
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		6,034		279,431	3.420
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			1,333,065		11,038,803	1.950
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009	2		5,039		2,360,592	3.540
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			270,588		2,500,091	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		08/11/2011	3		214,790		3,107,049	7.870
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		59,926		2,191,257	2.210
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN		01/09/2014	3		49,131		1,166,758	16.380
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2		17,663		13,313,457	3.700
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011			238		6,192,321	9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011			71,038		3,597,631	2.440
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays		02/20/2012	3		74,150		1,523,021	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		2,478,204		23,056,031	1.240
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		38,186		2,799,563	3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015		537,500			20,962,500	2.940
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		15,031		1,390,969	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		2,102,926		4,913,095	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014			14,850			20.840

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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	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		13,745		3,409,548	0.840
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP		04/28/2014	3		2,011,012		17,305,512	9.800
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			351,000		3,155,880	6.240
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		2,981,928		2,532,146	1.790
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		13,578		67,145	1.720
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		2,503,123		11,605,350	7.670
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		144,138		355,431	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		1,499,170		2,065,043	2.170
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013			3,999,981		25,683,114	2.950
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008			8,844		2,100,000	15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			235,543		8,874,457	2.070
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		381,740		3,084,555	4.850
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011			762,773		1,543,981	1.000
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011			70,161		2,015,721	1.570
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			432,038		11,557,593	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015			12,531			8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014			4,770			3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			720,630		7,116,280	1.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		17,982		1,528,150	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		107,200		4,064,634	3.100
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3		466,968		7,914,774	4.470
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		21,062		1,336,396	2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		76,762		17,760,806	2.400
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		1,763,324		5,116,704	1.160
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012			7,578,202		4,086,584	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3		1,127,618		12,473,974	1.910
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL		07/29/2015		6,551,537				5.600
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		168,996		4,165,053	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		10,703		1,083,396	1.840
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		6,028,456		16,720,442	2.270
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		201,060		18,248,264	1.380
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		82,796			1.540
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		77,978		494,907	1.780
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		237,310		29,193,160	9.140
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014			39,500,000			6.960
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT		10/31/2014			13,000,000			10.920
1599999. Joint Venture Interests - Common Stock - Unaffiliated								84,445,771	111,916,323		593,987,316	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		10/29/2014			1,799,523		1,968,238	37.500
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW MANAGEMENT IV LP		06/30/2014			4,514,455		12,699,276	75.200
020018-AH-6	ALLSTATE FINANCE COMPANY LLC	DOVER	DE	DIRECT		08/19/2010			22,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									28,313,978		14,667,514	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			46,670		2,691,114	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			43,132		1,553,594	0.280
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			5,534			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			14,391		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			5,704,507		9,440,178	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			14,014		1,022,955	0.530
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			5,289,329		9,400,385	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		1,184,438	5,935,565		7,573,630	12.810
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	Los Angeles	CA	TruAmerica Multifamily		06/19/2014			7,762,754		5,451,575	40.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			24,719			1.200
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013			1,234,754		1,735,610	49.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,184,438	26,077,106		40,904,799	XXX
BA5OCV-JA-3	KING MILL DISTRIBUTION PARK 2, LLC	McHenry County	GA	CB Richard Ellis		09/10/2015		4,550,557				92.500
1899999. Joint Venture Interests - Real Estate - Affiliated								4,550,557				XXX
4499999. Total - Unaffiliated								85,630,209	140,072,531		659,197,938	XXX
4599999. Total - Affiliated								4,550,557	28,313,978		14,667,514	XXX
4699999 - Totals								90,180,766	168,386,509		673,865,452	XXX

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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	07/31/2015	1,339,623							1,339,623	1,339,623				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/18/2015	25,123							25,123	(281)	(25,403)		(25,403)	
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	09/29/2015	313,497							313,497	313,497				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,678,243							1,678,243	1,652,840	(25,403)		(25,403)	
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	09/23/2015								519,804	519,804				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/26/2015	242,013							242,013	242,013				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	09/25/2015	108,710							108,710	108,710				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	08/21/2015	145,990							145,990	145,990				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	08/14/2015	94,824							94,824	94,824				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	08/07/2015	1,418,897							1,418,897	1,418,897				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	09/28/2015	1,467,275							1,467,275	1,467,275				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	08/28/2015	93,727							93,727	93,727				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	09/24/2015	232,666							232,666	114,178	(118,488)		(118,488)	
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	08/21/2015	1,530,021							1,530,021	1,530,021				
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	08/19/2015	1,807,500							1,807,500	1,807,500				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	09/23/2015	3,754,986							3,754,986	3,754,986				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	09/30/2015	280,012							280,012	280,012				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008	07/28/2015	8,041							8,041	8,041				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	09/24/2015	600,345							600,345	600,345				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	08/25/2015	40,804							40,804	40,804				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	07/07/2015	1,456,677							1,456,677	1,456,677				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	08/07/2015	6,677,167							6,677,167	6,677,167				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	09/29/2015	2,374,434							2,374,434	2,374,434				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	09/28/2015	132,206							132,206	132,206				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	07/15/2015	8,202							8,202	8,202				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	09/14/2015	2,739,862							2,739,862	2,739,862				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	09/15/2015	261,269							261,269	261,269				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	12/13/2013	07/30/2015	111,764							111,764	111,764				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	09/25/2015	50,097							50,097	50,097				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	07/31/2015	416,510							416,510	416,510				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	09/02/2015	94,969							94,969	94,969				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	07/13/2015	48,352							48,352	48,352				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	09/30/2015	610,652							610,652	610,652				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	09/24/2015	1,125,636							1,125,636	1,125,636				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	08/13/2015	376,674							376,674	376,674				
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	09/24/2015	(951)							(951)	(50,449)	(49,498)		(49,498)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	09/24/2015	399,062							399,062	399,062				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	08/19/2015	5,178,641							5,178,641	4,396,221	(782,420)		(782,420)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	07/14/2015	364,182							364,182	364,182				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	09/24/2015	52,321							52,321	52,321				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	07/08/2015	95,000							95,000	95,000				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	08/14/2015	7,843							7,843	7,843				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	07/16/2015	57,242							57,242	57,242				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	08/25/2015	821,842							821,842	821,842				
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	07/31/2015	520	359,809				359,809		360,329			(360,329)	(360,329)	
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	09/14/2015	1,261,933							1,261,933	1,261,933				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	09/29/2015	129,144							129,144	129,144				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	09/30/2015	163,245							163,245	163,245				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	09/22/2015	280,216							280,216	280,216				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	DIRECT	09/30/2008	08/24/2015									247,111		247,111	247,111	
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013	09/30/2015	279,548							279,548	279,548				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008	08/14/2015	548,844							548,844	548,844				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	09/23/2015	1,282,648							1,282,648	1,282,648				

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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
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	09/16/2015	49,528							49,528	40,528	(8,999)		(8,999)	
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	09/04/2015	29,430							29,430	29,430				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	07/21/2015								20,714	20,714				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	05/05/2009	08/28/2015	534,028							534,028	404,863	(129,165)		(129,165)	
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	09/24/2015	1,611,357							1,611,357	1,611,357				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	09/28/2015	1,808,044							1,808,044	1,808,044				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	09/02/2015	399,713							399,713	399,713				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	07/10/2015	2,276,825							2,276,825	2,276,825				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	07/20/2015	104,717							104,717	104,717				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	09/11/2015	8,903							8,903	8,903				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	08/24/2015								2,406,421	2,406,421				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/29/2015	1,368,263							1,368,263	1,368,263				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							47,422,370	359,809				359,809		50,729,118	49,527,330	(1,088,570)	(113,218)	(1,201,788)	
000000-00-0	ATLANTA CO-INVESTMENT II LP	Central	HKG	BARING PRIVATE EQUITY ASIA	07/11/2014	09/22/2015	25,242,052							25,242,052	25,242,052				
1699999. Joint Venture Interests - Common Stock - Affiliated							25,242,052							25,242,052	25,242,052				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	08/12/2015	1,663,724							1,663,724	1,663,724				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	09/17/2015	706,931							706,931	706,931				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	09/14/2015	1,055,114							1,055,114	1,055,114				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	09/09/2015	982,606							982,606	611,515	(371,091)		(371,091)	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	07/24/2015	1,203,678							1,203,678	1,203,678				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	09/11/2015	407,719							407,719	407,719				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	08/28/2015	41,490							41,490	41,490				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	07/24/2015	466,926							466,926	466,926				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	09/30/2015	22,871							22,871	22,871				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	09/23/2015	242,515							242,515	242,515				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	07/29/2015	385,702							385,702	385,702				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/10/2015	1,356,748							1,356,748	1,356,748				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	11/05/2014	07/30/2015	1,684,370							1,684,370	1,684,370				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	09/23/2015	583,146							583,146	583,146				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	08/27/2015	107,158							107,158	107,158				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	09/23/2015	313,798							313,798	313,798				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	09/29/2015	904,959							904,959	904,959				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	09/17/2015	323,707							323,707	323,707				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	09/16/2015	739,865							739,865	739,865				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	09/29/2015	278,993							278,993	278,993				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	09/29/2015	502,913							502,913	502,913				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							13,974,931							13,974,931	13,603,840	(371,091)		(371,091)	
636792-AA-1	NATL LIFE INSURANCE-VRMT	Montpelier	VT	INTERNAL TRANSFER	09/18/2009	07/16/2015	3,500,000							3,500,000	5,237,050		1,737,050	1,737,050	
668131-AA-3	NORTHWESTERN MUTUAL LIFE	Milwaukee	WI	INTERNAL TRANSFER	03/23/2010	07/16/2015	10,000,000							10,000,000	11,658,000		1,658,000	1,658,000	
878091-BC-0	TEACHERS INSUR & ANNUITY	New York	NY	INTERNAL TRANSFER	12/11/2009	09/18/2015	20,476,386							20,476,386	23,524,260		3,047,874	3,047,874	
2399999. Surplus Debentures, etc - Unaffiliated							33,976,386							33,976,386	40,419,310		6,442,924	6,442,924	
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	09/30/2015	1,587							1,587	1,587				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	09/30/2015	22,315							22,315	22,315				
4299999. Any Other Class of Assets - Unaffiliated							23,903							23,903	23,903				
4499999. Total - Unaffiliated							97,075,833	359,809				359,809		100,382,581	105,227,223	(1,485,064)	6,329,706	4,844,642	
4599999. Total - Affiliated							25,242,052							25,242,052	25,242,052				
4699999 - Totals							122,317,885	359,809				359,809		125,624,633	130,469,275	(1,485,064)	6,329,706	4,844,642	

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

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912810-RM-2	TREASURY BOND		07/06/2015	Various		19,377,734	20,000,000	82,337	1
912810-RN-0	TREASURY BOND		09/15/2015	Various		131,521,250	132,000,000	171,875	1
912828-K7-4	TREASURY NOTE		08/24/2015	GOLDMAN, SACHS & CO.		9,961,523	10,000,000	5,163	1
912828-XB-1	TREASURY NOTE		07/14/2015	Various		63,993,164	65,000,000	210,479	1
912828-XM-7	TREASURY NOTE		08/25/2015	BANK OF AMERICA/MERRILL LYNCH		7,555,371	7,500,000	8,611	1
912828-K4-1	WIT TREASURY NOTE		07/14/2015	GOLDMAN, SACHS & CO.		5,001,273	5,000,000	937	1
0599999. Subtotal - Bonds - U.S. Governments						237,410,316	239,500,000	479,401	XXX
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10		09/10/2015	MORGAN STANLEY		6,819,360	6,000,000	120,760	1FE
880591-ES-7	TVA		09/21/2015	MORGAN STANLEY		4,865,700	5,000,000		1Z
3199999. Subtotal - Bonds - U.S. Special Revenues						11,685,060	11,000,000	120,760	XXX
88579Y-AP-6	3M CO		08/04/2015	GOLDMAN, SACHS & CO.		49,911,000	50,000,000		1FE
88579Y-AQ-4	3M CO		08/04/2015	GOLDMAN, SACHS & CO.		24,856,000	25,000,000		1FE
024747-AC-1	ABC SUPPLY CO INC		09/22/2015	DEUTSCHE BANK AG		2,005,000	2,000,000	50,000	4FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		08/20/2015	EXCHANGE		2,381,237	2,350,000	1,836	4FE
00404A-AK-5	ACADIA HEALTHCARE COMPANY INC		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		473,550	470,000	2,644	4FE
00772B-AM-3	AERCAP IRELAND CAPITAL LTD	F	08/06/2015	EXCHANGE		518,381	500,000	8,681	3FE
00130H-BV-6	AES CORP		09/24/2015	MORGAN STANLEY		240,000	250,000	646	3FE
009363-AR-3	AIRGAS INC		08/06/2015	BANK OF AMERICA/MERRILL LYNCH		9,980,800	10,000,000		2FE
01748T-AA-9	ALLEGION PLC	E	09/11/2015	JPMORGAN CHASE & CO.		100,000	100,000		1Z
68557N-AA-1	ALLIANT TECHSYSTEMS INC		07/15/2015	EXCHANGE		6,804,333	6,770,000	102,678	3FE
02005N-BA-7	ALLY FINANCIAL INC		08/26/2015	BARCLAYS		2,243,520	2,337,000	45,036	3FE
02377B-AC-0	AMERICAN AIRLINES INC		09/10/2015	MORGAN STANLEY		1,000,000	1,000,000		2AM
02665W-AW-1	AMERICAN HONDA FINANCE CORP	R	07/09/2015	CITIGROUP GLOBAL MARKETS		9,992,700	10,000,000		1FE
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC		07/07/2015	U.S. BANCORP		498,265	500,000		2Z
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		07/07/2015	U.S. BANCORP		496,305	500,000		2Z
031652-BG-4	AMKOR TECHNOLOGY INC		07/28/2015	OPPENHEIMER & CO., INC.		353,438	375,000	7,969	3FE
035287-AF-8	ANIXTER INC		08/04/2015	WELLS FARGO		150,000	150,000		3FE
00203Q-AC-1	AP MOELLER - MAERSK A/S	F	09/21/2015	DEUTSCHE BANK AG		4,995,850	5,000,000		2FE
00203Q-AD-9	AP MOELLER - MAERSK A/S	F	09/21/2015	DEUTSCHE BANK AG		494,970	500,000		2FE
038222-AJ-4	APPLIED MATERIALS INC		09/21/2015	JPMORGAN CHASE & CO.		996,380	1,000,000		1Z
038222-AK-1	APPLIED MATERIALS INC		09/21/2015	JPMORGAN CHASE & CO.		498,315	500,000		1Z
03938L-AU-8	ARCELORMITTAL	F	08/28/2015	BANK OF AMERICA/MERRILL LYNCH		99,438	100,000	17	3FE
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		08/04/2015	EXCHANGE		(23,243)			4FE
053015-AD-5	AUTOMATIC DATA PROCESSING INC		09/08/2015	BANK OF AMERICA/MERRILL LYNCH		2,997,330	3,000,000		1FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC		09/08/2015	JPMORGAN CHASE & CO.		1,997,820	2,000,000		1Z
05329W-AL-6	AUTONATION INC		09/16/2015	BANK OF AMERICA/MERRILL LYNCH		999,980	1,000,000		1Z
05329W-AM-4	AUTONATION INC		09/16/2015	BANK OF AMERICA/MERRILL LYNCH		1,195,956	1,200,000		2Z
058498-AT-3	BALL CORP		08/11/2015	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000	7,146	3FE
06406H-DD-8	BANK OF NEW YORK MELLON CORP		08/10/2015	WELLS FARGO		5,497,415	5,500,000		1FE
06738E-AJ-4	BARCLAYS PLC	E	08/10/2015	BARCLAYS		2,992,800	3,000,000		1Z
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE		07/07/2015	GOLDMAN, SACHS & CO.		18,000,000	18,000,000		1Z
075887-BE-8	BECTON DICKINSON AND CO		07/06/2015	BARCLAYS		3,028,920	3,000,000	5,350	2FE
09062X-AC-7	BIOGEN INC		09/10/2015	GOLDMAN, SACHS & CO.		19,958,400	20,000,000		2FE
09062X-AD-5	BIOGEN INC		09/10/2015	GOLDMAN, SACHS & CO.		3,475,290	3,500,000		2FE
09062X-AE-3	BIOGEN INC		09/10/2015	BANK OF AMERICA/MERRILL LYNCH		999,200	1,000,000		2FE
09062X-AF-0	BIOGEN INC		09/10/2015	BANK OF AMERICA/MERRILL LYNCH		2,992,920	3,000,000		1Z
991696-9A-5	BIOTRONICS (DKA CALDER DEV) TL		09/01/2015	DIRECT		11,884,393	12,000,000		4Z
093662-AF-1	BLOCK FINANCIAL LLC		09/25/2015	JPMORGAN CHASE & CO.		10,964,140	11,000,000		2FE
093662-AG-9	BLOCK FINANCIAL LLC		09/25/2015	JPMORGAN CHASE & CO.		498,500	500,000		2FE
095370-AA-0	BLUE CUBE SPINCO INC		09/25/2015	Various		200,250	200,000	217	3FE
095370-AC-6	BLUE CUBE SPINCO INC		09/25/2015	JPMORGAN CHASE & CO.		2,150,000	2,150,000	2,389	3FE
095796-AA-6	BLUE RACER MIDSTREAM LLC		07/15/2015	WELLS FARGO		76,125	75,000	829	4Z
05579U-AD-5	BMWLT_2014-1 ABS		09/18/2015	BARCLAYS		4,202,133	4,200,000	347	1FE
07387B-EG-4	BSCMS_05-PW10 CMBS		07/01/2015	SCHEDULED PAY UP			(24,957)		1FM
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC		08/13/2015	BANK OF AMERICA/MERRILL LYNCH		4,971,250	5,000,000		2FE
12429T-AC-8	BWAY HOLDING CO		07/16/2015	STIFEL CAPITAL MARKETS		77,063	75,000	2,966	5FE
12673P-AF-2	CA INC		07/30/2015	JPMORGAN CHASE & CO.		5,494,555	5,500,000		2FE
12806@-AB-5	CAITHNESS BROOKHAVEN LLC TERM LOAN B		08/11/2015	DIRECT		13,365,000	13,500,000		3Z
129500-AA-2	CALERES INC		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		4Z
131347-CF-1	CALPINE CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		245,000	250,000	3,554	4FE
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO	A	07/29/2015	WELLS FARGO		498,110	500,000		2FE
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO	A	09/08/2015	MORGAN STANLEY		199,082	200,000		2FE

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13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	09/08/2015	MORGAN STANLEY		5,000,000	5,000,000		2FE
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		09/21/2015	BARCLAYS		11,224,072	11,250,000	2,503	1FE
14313J-AD-3	CARMX_12-2 ABS		08/20/2015	JPMORGAN CHASE & CO.		6,225,135	6,213,000	2,002	1FE
14313P-AC-1	CARMX_13-4 ABS		08/20/2015	JPMORGAN CHASE & CO.		5,863,781	5,868,136	1,304	1FE
14313R-AC-7	CARMX_14-2 ABS		08/20/2015	BARCLAYS		6,141,756	6,148,000	1,674	1FE
14313T-AC-3	CARMX_14-3 ABS		08/24/2015	JPMORGAN CHASE & CO.		13,500,000	13,500,000	5,220	1FE
124857-AQ-6	CBS CORP		07/07/2015	BANK OF AMERICA/MERRILL LYNCH		785,504	800,000		2FE
17119R-AD-4	CCART_2013-A ABS		07/15/2015	BARCLAYS		15,043,359	15,000,000	2,792	1FE
17305E-FC-4	CCCIT_13-A3 ABS		09/02/2015	TD SECURITIES		11,231,938	11,200,000	14,504	1FE
17305E-FE-0	CCCIT_13-A6 ABS		09/02/2015	Various		21,674,672	21,566,000	139,963	1FE
17305E-FN-0	CCCIT_14-A2 ABS		09/18/2015	Various		43,291,257	43,268,000	100,985	1FE
16678R-FD-4	CCMFC_06-1A RMBS		09/25/2015	SCHEDULED PAY UP			(11,789)		1FM
151020-AQ-7	CELGENE CORP		08/03/2015	BANK OF AMERICA/MERRILL LYNCH		11,978,280	12,000,000		2FE
151020-AR-5	CELGENE CORP		08/03/2015	DEUTSCHE BANK AG		6,482,385	6,500,000		2FE
151020-AS-3	CELGENE CORP		08/03/2015	CITIGROUP GLOBAL MARKETS		990,340	1,000,000		2Z
151020-AT-1	CELGENE CORP		08/03/2015	JPMORGAN CHASE & CO.		17,998,920	18,000,000		2FE
151020-AU-8	CELGENE CORP		08/03/2015	JPMORGAN CHASE & CO.		3,489,185	3,500,000		2FE
161571-CC-6	CHAIT_07-12A ABS		07/16/2015	MORGAN STANLEY		12,668,340	12,735,000	504	1FE
161571-HA-5	CHAIT_15-7 ABS		07/22/2015	JPMORGAN CHASE & CO.		34,490,582	34,500,000		1FE
161571-GC-2	CHAIT_2013-A8 ABS		08/14/2015	MITSUBISHI UFJ SECURITIES (USA)		54,882,145	54,865,000	6,157	1FE
161175-AK-0	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		2FE
161175-AL-8	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2FE
161175-AM-6	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		2FE
161175-AN-4	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		500,000	500,000		1Z
161175-AP-9	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		2,500,000	2,500,000		2FE
161175-AQ-7	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		07/01/2015	SCHEDULED PAY UP			(5,562)		1FM
165167-CG-0	CHESAPEAKE ENERGY CORP		07/22/2015	BARCLAYS		127,125	150,000	4,134	3FE
165167-CK-1	CHESAPEAKE ENERGY CORP		07/08/2015	BANK OF AMERICA/MERRILL LYNCH		3,150,000	3,500,000	14,632	3FE
165167-CL-9	CHESAPEAKE ENERGY CORP		07/06/2015	OPPENHEIMER & CO., INC.		494,438	550,000	9,999	3FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		07/07/2015	BANK OF AMERICA/MERRILL LYNCH		256,875	250,000	5,161	3FE
125581-GQ-5	CIT GROUP INC		08/11/2015	BARCLAYS		2,565,625	2,500,000	62,153	3FE
172967-JW-2	CITIGROUP INC		07/23/2015	CITIGROUP GLOBAL MARKETS		9,997,400	10,000,000		1FE
172967-KA-8	CITIGROUP INC		09/23/2015	CITIGROUP GLOBAL MARKETS		696,780	700,000		2FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		07/13/2015	Various		1,350,625	2,000,000	28,758	4FE
19416Q-EJ-5	COLGATE-PALMOLIVE CO		08/05/2015	Various		3,681,938	3,750,000	1,250	1Z
195869-AP-7	COLONIAL PIPELINE CO		09/16/2015	MIZUHO SECURITIES USA INC.		997,260	1,000,000		1Z
200339-DW-6	COMERICA BANK		07/07/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		3,024,540	3,000,000	7,917	1FE
14041N-EU-1	COMET_15-A1 ABS		07/14/2015	JPMORGAN CHASE & CO.		11,562,741	11,565,000	447	1FE
14041N-EY-3	COMET_15-A5 ABS		07/16/2015	JPMORGAN CHASE & CO.		36,998,187	37,000,000		1FE
14041N-EM-9	COMET_2013-A3 ABS		09/16/2015	Various		49,682,521	49,647,000	9,119	1FE
14041N-EP-2	COMET_2014-A2 ABS		08/14/2015	CREDIT SUISSE		12,603,625	12,582,000	1,761	1FE
13056J-AB-0	CRART_15-3 ABS		09/25/2015	CREDIT SUISSE		26,997,638	27,000,000		1FE
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	09/10/2015	CREDIT SUISSE		998,290	1,000,000		2FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		09/01/2015	SCHEDULED PAY UP			(1,026)		1FM
126650-CH-1	CVS HEALTH CORP		07/13/2015	BARCLAYS		41,970,600	42,000,000		2FE
126650-CJ-7	CVS HEALTH CORP		07/13/2015	BARCLAYS		3,997,040	4,000,000		2FE
126650-CK-4	CVS HEALTH CORP		07/13/2015	BARCLAYS		6,497,205	6,500,000		2FE
126650-CM-0	CVS HEALTH CORP		07/13/2015	BARCLAYS		9,844,300	10,000,000		2Z
126650-CN-8	CVS HEALTH CORP		07/13/2015	BARCLAYS		1,992,700	2,000,000		2FE
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2015	SCHEDULED PAY UP			(924)		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2015	SCHEDULED PAY UP			(4,241)		1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		07/01/2015	SCHEDULED PAY UP			(526)		1FM
233851-BY-9	DAIMLER FINANCE NORTH AMERICA LLC	R	07/28/2015	DEUTSCHE BANK AG		19,992,200	20,000,000		1FE
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC	R	07/28/2015	DEUTSCHE BANK AG		9,979,700	10,000,000		1FE
235825-AB-2	DANA HOLDING CORP		08/11/2015	BANK OF AMERICA/MERRILL LYNCH		1,567,500	1,500,000	50,344	3FE
235825-AE-6	DANA HOLDING CORP		09/24/2015	CITIGROUP GLOBAL MARKETS		246,250	250,000	3,972	4FE
235851-AN-2	DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MARKETS		19,973,200	20,000,000		1FE
235851-AR-3	DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MARKETS		498,920	500,000		1Z
254683-AW-5	DCENT_12-4 ABS		08/20/2015	DEUTSCHE BANK AG		9,359,320	9,348,000	1,032	1FE
254683-BL-8	DCENT_14-A5 ABS		09/18/2015	TD SECURITIES		5,021,094	5,000,000	1,544	1FE
254683-BE-4	DCENT_2013-A5 ABS		08/20/2015	Various		22,830,325	22,806,000	5,032	1FE

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254683-BJ-3	DCENT_2014-A3 ABS		09/16/2015	Various		20,602,195	20,557,000	3,839	1FE
25674D-AE-3	DOLLAR TREE INC INITIAL TLB-1		07/27/2015	Various		1,286,558	1,293,266		3FE
25746U-CE-7	DOMINION RESOURCES INC		09/21/2015	WELLS FARGO		5,992,560	6,000,000		2FE
26442U-AB-0	DUKE ENERGY PROGRESS LLC		08/10/2015	WELLS FARGO		2,984,790	3,000,000		1FE
26817R-AN-8	DYNEGY INC		08/20/2015	EXCHANGE		1,266,618	1,250,000	27,912	4FE
26867L-AE-0	EMD FINANCE LLC	R	07/29/2015	Various		19,052,869	19,125,000	166,050	2FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		09/24/2015	BANK OF AMERICA/MERRILL LYNCH		992,500	1,000,000	11,049	4FE
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		09/24/2015	BANK OF AMERICA/MERRILL LYNCH		1,218,000	1,200,000	11,600	4FE
29273A-AA-4	ENERGIZER SPINCO INC		09/02/2015	OPPENHEIMER & CO., INC.		1,031,625	1,050,000	15,560	3FE
29269Q-AG-2	ENERGY FUTURE INTERMEDIATE HOLDING		09/02/2015	CANTOR FITZGERALD		3,545,479	3,333,000		6Z
29273R-BH-1	ENERGY TRANSFER PARTNERS LP		07/06/2015	Market Axess		3,012,240	3,000,000	3,333	2FE
268787-AD-0	EP ENERGY LLC		08/12/2015	EXCHANGE		7,006,000	7,000,000	91,729	4FE
29444U-AN-6	EQUINIX INC		09/02/2015	WELLS FARGO		5,050,000	5,000,000	50,017	4FE
34530Y-AB-9	FCAOT_15C ABS		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		22,999,733	23,000,000		1FE
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	F	07/30/2015	EXCHANGE		3,000,000	3,000,000	46,375	3FE
316773-CT-5	FIFTH THIRD BANCORP		07/22/2015	DEUTSCHE BANK AG		24,967,750	25,000,000		2FE
337738-AN-8	FISERV INC		07/07/2015	BARCLAYS		3,020,220	3,000,000	10,800	2FE
31679G-AD-1	FITAT_13-1 ABS		08/20/2015	WELLS FARGO		7,218,328	7,195,000	2,338	1FE
31679J-AD-5	FITAT_14-1 ABS		09/16/2015	SOCIETE GENERALE		6,002,344	6,000,000	1,140	1FE
31679K-AE-0	FITAT_2014-2 ABS		09/16/2015	WELLS FARGO		4,358,970	4,352,000	1,001	1FE
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY L		07/07/2015	JPMORGAN CHASE & CO.		997,750	1,000,000		1Z
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	07/13/2015	JPMORGAN CHASE & CO.		95,750	100,000	2,140	3FE
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		07/30/2015	CITIGROUP GLOBAL MARKETS		14,000,000	14,000,000		2FE
34530J-AD-8	FORDL_14-A ABS		08/20/2015	MORGAN STANLEY		23,695,371	23,700,000	4,477	1FE
34530J-AE-6	FORDL_14-A ABS		09/02/2015	TD SECURITIES		9,202,516	9,200,000	4,370	1FE
34530F-AE-4	FORDL_2013-B ABS		08/20/2015	TD SECURITIES		8,808,250	8,800,000	2,347	1FE
345838-AE-6	FOREST LABORATORIES INC		08/10/2015	BARCLAYS		2,145,120	2,000,000	48,208	2FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		07/27/2015	MIZUHO SECURITIES USA INC.		69,000	100,000	2,044	2FE
35804G-AK-4	FRESENIUS US FINANCE II INC	R	09/16/2015	GOLDMAN, SACHS & CO.		175,000	175,000		1Z
35906A-AR-9	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.		141,000	141,000		3FE
35906A-AU-2	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.		50,000	50,000		1Z
35906A-AX-6	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.		50,000	50,000		1Z
361448-AV-5	GATX CORPORATION		07/07/2015	Market Axess		2,981,040	3,000,000	21,667	2FE
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I		07/08/2015	BARCLAYS		999,720	1,000,000		2FE
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY I		07/08/2015	BARCLAYS		998,630	1,000,000		2FE
375558-AY-9	GILEAD SCIENCES INC		07/06/2015	MORGAN STANLEY		3,029,940	3,000,000	45,433	1FE
375558-BB-8	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		17,967,600	18,000,000		1FE
375558-BC-6	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		998,590	1,000,000		1FE
375558-BD-4	GILEAD SCIENCES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH		6,473,155	6,500,000		1FE
375558-BE-2	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		24,997,250	25,000,000		1FE
375558-BF-9	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		7,967,680	8,000,000		1FE
375558-BG-7	GILEAD SCIENCES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH		3,488,275	3,500,000		1FE
378272-AK-4	GLENCORE FUNDING LLC	R	07/06/2015	Market Axess		2,958,930	3,000,000	19,885	2FE
38012T-AC-6	GMACM_06-HE3 RMBS		08/01/2015	SCHEDULED PAY UP			(21,907)		1FM
361894-AG-3	GMFALT_14-1 ABS		08/20/2015	TD SECURITIES		8,445,214	8,435,000	1,523	1FE
38141G-VP-6	GOLDMAN SACHS GROUP INC		09/08/2015	GOLDMAN, SACHS & CO.		997,960	1,000,000		1FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		09/25/2015	OPPENHEIMER & CO., INC.		4,823,250	4,800,000	78,708	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		07/27/2015	SCHEDULED PAY UP			(4,077)		1FM
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		09/21/2015	BANK OF AMERICA/MERRILL LYNCH		499,810	500,000		1Z
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		09/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,987,340	3,000,000		2FE
44890V-AD-4	HALST_2014-B ABS		07/15/2015	TD SECURITIES		12,519,043	12,500,000	2,188	1FE
41284B-AB-2	HARLY_15-1 ABS		08/14/2015	DEUTSCHE BANK AG		26,432,369	26,475,806	2,353	1FE
44890U-AC-8	HART_14-B ABS		09/15/2015	WELLS FARGO		11,992,500	12,000,000	900	1FE
427866-AU-2	HERSHEY CO		08/18/2015	CITIGROUP GLOBAL MARKETS		997,030	1,000,000		1Z
427866-AV-0	HERSHEY CO		08/18/2015	BANK OF AMERICA/MERRILL LYNCH		19,994,800	20,000,000		1FE
42824C-AA-7	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	CITIGROUP GLOBAL MARKETS		5,996,640	6,000,000		2FE
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	CITIGROUP GLOBAL MARKETS		10,985,920	11,000,000		2FE
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	JPMORGAN CHASE & CO.		2,999,160	3,000,000		2FE
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	JPMORGAN CHASE & CO.		1,497,030	1,500,000		2FE
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.		15,956,000	16,000,000		2FE
42824C-AQ-2	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.		4,997,100	5,000,000		2FE
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.		5,496,260	5,500,000		2FE

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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)
428291-AM-0	HEXCEL CORP		07/29/2015	BANK OF AMERICA/MERRILL LYNCH		697,991	700,000		1Z
431475-AA-0	HILL-ROM HOLDINGS INC		08/18/2015	GOLDMAN, SACHS & CO.		200,000	200,000		4FE
437076-BE-1	HOME DEPOT INC		07/06/2015	MIZUHO SECURITIES USA INC.		3,025,020	3,000,000	4,000	1FE
437076-BJ-0	HOME DEPOT INC		09/08/2015	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		1FE
437076-BK-7	HOME DEPOT INC		09/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,497,855	1,500,000		1Z
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		08/20/2015	Various		12,356,112	12,366,000	2,919	1FE
441060-AM-2	HOSPIRA INC		07/29/2015	Various		15,876,093	14,213,000	351,061	3FE
404280-AU-3	HSBC HOLDINGS PLC	F	08/10/2015	HSBC SECURITIES, INC.		495,900	500,000		1FE
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1		08/10/2015	EXCHANGE		488,794	489,865		3FE
45672N-AF-8	INFOR (US) INC		08/11/2015	CREDIT SUISSE		643,500	650,000		4FE
44987C-AF-5	ING BANK NV	F	08/10/2015	HSBC SECURITIES, INC.		25,000,000	25,000,000		1FE
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		08/15/2015	SCHEDULED PAY UP		11,403	11,403		5*
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		08/15/2015	SCHEDULED PAY UP		959	959		6Z
458140-AQ-3	INTEL CORP		07/28/2015	Various		41,991,040	42,000,000	953	1FE
458140-AR-1	INTEL CORP		07/22/2015	WELLS FARGO		9,995,600	10,000,000		1FE
458140-AS-9	INTEL CORP		07/22/2015	BANK OF AMERICA/MERRILL LYNCH		998,510	1,000,000		1FE
458140-AT-7	INTEL CORP		07/22/2015	BANK OF AMERICA/MERRILL LYNCH		2,997,660	3,000,000		1FE
46284V-AA-9	IRON MOUNTAIN INC		09/24/2015	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		4FE
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		08/03/2015	GOLDMAN, SACHS & CO.		14,962,650	15,000,000		2FE
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO		08/11/2015	MIZUHO SECURITIES USA INC.		697,760	700,000		2FE
24422E-TB-5	JOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MARKETS		999,350	1,000,000		1Z
24422E-TC-3	JOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MARKETS		997,230	1,000,000		1Z
46625H-NJ-5	JPMORGAN CHASE & CO		09/23/2015	JPMORGAN CHASE & CO.		697,585	700,000		1FE
491674-BK-2	KENTUCKY UTILITIES CO		09/21/2015	JPMORGAN CHASE & CO.		699,699	700,000		1Z
494368-BR-3	KIMBERLY-CLARK CORP		08/03/2015	GOLDMAN, SACHS & CO.		2,490,775	2,500,000		1FE
494368-BS-1	KIMBERLY-CLARK CORP		08/03/2015	GOLDMAN, SACHS & CO.		14,993,550	15,000,000		1FE
49456B-AE-1	KINDER MORGAN INC		07/06/2015	WELLS FARGO		3,013,620	3,000,000	9,658	2FE
500255-AU-8	KOHLS CORP		07/14/2015	GOLDMAN, SACHS & CO.		4,998,800	5,000,000		2FE
500255-AV-6	KOHLS CORP		07/14/2015	GOLDMAN, SACHS & CO.		5,482,455	5,500,000		2FE
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	08/19/2015	BARCLAYS		716,560	800,000		5FE
502413-AY-3	L-3 COMMUNICATIONS CORP		07/29/2015	MORGAN STANLEY		8,744,600	8,000,000	114,833	2FE
50540R-AR-3	LABORATORY CORPORATION OF AMERICA		07/06/2015	BANK OF AMERICA/MERRILL LYNCH		2,988,090	3,000,000	34,781	2FE
52108M-DS-9	LBUBS_06-C1 CMBS		09/11/2015	SCHEDULED PAY UP			(23,900)		1FM
52736R-BG-6	LEVI STRAUSS & CO		07/21/2015	EXCHANGE		5,150,000	5,150,000	60,083	3FE
546676-AW-7	LOUISVILLE GAS AND ELECTRIC CO		09/21/2015	JPMORGAN CHASE & CO.		999,570	1,000,000		1Z
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO		09/21/2015	JPMORGAN CHASE & CO.		699,419	700,000		1Z
548661-DF-1	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
548661-DH-7	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.		1,491,315	1,500,000		1Z
548661-DJ-3	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.		488,160	500,000		1Z
559222-AR-5	MAGNA INTERNATIONAL INC	A	09/16/2015	BANK OF AMERICA/MERRILL LYNCH		996,100	1,000,000		1Z
565849-AN-6	MARATHON OIL CORP		07/06/2015	JPMORGAN CHASE & CO.		2,993,010	3,000,000	6,525	2FE
571903-AN-3	MARRIOTT INTERNATIONAL INC		09/09/2015	JPMORGAN CHASE & CO.		5,486,525	5,500,000		2FE
571903-AP-8	MARRIOTT INTERNATIONAL INC		09/09/2015	JPMORGAN CHASE & CO.		2,471,900	2,500,000		2FE
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH		999,230	1,000,000		1FE
58772P-AD-0	MBART_15-1 ABS		07/15/2015	MITSUBISHI UFJ SECURITIES (USA)		37,995,375	38,000,000		1FE
58013M-ET-7	MCDONALD S CORP		07/08/2015	GOLDMAN, SACHS & CO.		1,164,255	1,170,000	3,361	1FE
580645-AJ-8	MCGRAW HILL FINANCIAL INC		09/10/2015	Various		16,151,531	16,068,000	14,829	2FE
580645-AK-5	MCGRAW HILL FINANCIAL INC		08/13/2015	GOLDMAN, SACHS & CO.		1,498,230	1,500,000		2FE
580645-AL-3	MCGRAW HILL FINANCIAL INC		08/13/2015	GOLDMAN, SACHS & CO.		996,510	1,000,000		2Z
585055-BF-2	MEDTRONIC INC		07/06/2015	MORGAN STANLEY		3,020,070	3,000,000	23,750	1FE
585055-BG-0	MEDTRONIC INC		09/03/2015	EXCHANGE		3,019,463	3,000,000	35,000	1FE
585055-BR-6	MEDTRONIC INC		09/03/2015	EXCHANGE		5,036,011	5,000,000	73,500	1FE
552704-AA-6	MEG ENERGY CORP	A	07/23/2015	BARCLAYS		115,313	125,000	3,002	4FE
552704-AB-4	MEG ENERGY CORP	A	07/29/2015	STIFEL CAPITAL MARKETS		111,875	125,000	66	4FE
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		07/15/2015	TD SECURITIES		31,354,282	31,270,000	4,908	1FE
BA50CU-KS-4	MERCURY LAND PARTNERS LLC		09/23/2015	DIRECT		4,746,669	4,746,669		5Z
59001A-AY-8	MERITAGE HOMES CORP		08/10/2015	EXCHANGE		215,000	215,000	2,437	3FE
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		08/11/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,400,000	1,400,000		4FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2015	SCHEDULED PAY UP			(79)		1FM
60856B-AA-2	MOLEX INC		07/07/2015	JPMORGAN CHASE & CO.		2,977,050	3,000,000	22,305	2FE
617446-8C-6	MORGAN STANLEY		07/20/2015	MORGAN STANLEY		499,590	500,000		1FE
55292L-AD-6	MTBAT_2013-1 ABS		08/20/2015	BARCLAYS		7,998,135	7,950,000	3,467	1FE

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55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		08/20/2015	EXCHANGE		3,378,122	3,402,576		3FE
62704P-AF-0	MURRAY ENERGY CORP		07/22/2015	Various		1,371,659	1,930,000	57,264	4FE
65477N-AE-6	NALT_2014-A ABS		09/18/2015	Various		14,325,705	14,327,000	2,565	1FE
65475U-AD-4	NAROT_12-A ABS		08/20/2015	WELLS FARGO		8,594,572	8,584,177	2,146	1FE
65477M-AC-2	NAROT_13-C ABS		08/14/2015	DEUTSCHE BANK AG		29,676,823	29,741,884	2,214	1FE
65475W-AD-0	NAROT_15-B ABS		07/15/2015	CITIGROUP GLOBAL MARKETS		39,496,860	39,500,000		1FE
64072T-AA-3	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000		4FE
64072T-AC-9	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000		3FE
64072T-AE-5	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000		4FE
655044-AK-1	NOBLE ENERGY INC		07/31/2015	EXCHANGE		6,819,772	6,710,000	94,359	2FE
655044-AM-7	NOBLE ENERGY INC		07/31/2015	EXCHANGE		2,192,062	2,200,000	21,542	2FE
65557C-AP-8	NORDEA BANK AB	F	09/09/2015	CREDIT SUISSE		1,500,000	1,500,000		1FE
65557C-AR-4	NORDEA BANK AB	F	09/09/2015	CREDIT SUISSE		997,620	1,000,000		1FE
665772-CM-9	NORTHERN STATES POWER CO		08/04/2015	MORGAN STANLEY		998,160	1,000,000		1FE
67000X-AM-8	NOVELIS INC	A	09/24/2015	JPMORGAN CHASE & CO.		144,073	143,000	3,615	4FE
62943W-AB-5	NRG YIELD OPERATING LLC		07/23/2015	EXCHANGE		5,740,433	5,500,000	129,747	3FE
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		07/21/2015	EXCHANGE		2,479,717	2,500,000	1,875	2FE
68557N-AB-9	ORBITAL ATK INC		09/22/2015	WELLS FARGO		150,000	150,000		3FE
69371R-M6-0	PACCAR INC		08/10/2015	JPMORGAN CHASE & CO.		12,990,120	13,000,000		1FE
702150-AC-7	PARTY CITY HOLDCO INC		08/05/2015	BANK OF AMERICA/MERRILL LYNCH		200,000	200,000		5FE
709599-AU-8	PENSKE TRUCK LEASING CO LP		07/16/2015	BANK OF AMERICA/MERRILL LYNCH		15,935,840	16,000,000		2FE
713448-CY-2	PEPSICO INC		07/14/2015	JPMORGAN CHASE & CO.		2,488,300	2,500,000		1FE
71702Y-AJ-6	PEXCO, LLC 1ST LIEN TL		08/24/2015	BANK OF MONTREAL		7,796,250	7,875,000		4Z
73329A-AC-2	PILOT_14-1 ABS		08/20/2015	BANK OF AMERICA/MERRILL LYNCH		20,012,500	20,000,000	2,861	1FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		08/17/2015	CITIGROUP GLOBAL MARKETS		499,230	500,000		2FE
69353R-ES-3	PNC BANK NA		07/16/2015	JPMORGAN CHASE & CO.		4,996,500	5,000,000		1FE
69353R-ER-5	PNC FINANCIAL SERVICES GROUP INC (		07/16/2015	JPMORGAN CHASE & CO.		9,998,800	10,000,000		1FE
737446-AH-7	POST HOLDINGS INC		08/12/2015	BARCLAYS		600,000	600,000		4FE
737446-AJ-3	POST HOLDINGS INC		08/12/2015	BARCLAYS		495,000	495,000		4FE
69352J-AN-7	PPL ENERGY SUPPLY LLC		07/01/2015	CITIGROUP GLOBAL MARKETS		255,406	275,000	773	3FE
74005P-BP-8	PRAXAIR INC		09/21/2015	DEUTSCHE BANK AG		19,981,200	20,000,000		1FE
74005P-BQ-6	PRAXAIR INC		09/21/2015	CITIGROUP GLOBAL MARKETS		995,840	1,000,000		1FE
74153W-CF-4	PRICOA GLOBAL FUNDING I		09/14/2015	DEUTSCHE BANK AG		9,995,600	10,000,000		1FE
742718-EG-0	PROCTER & GAMBLE CO		07/07/2015	MITSUBISHI UFJ SECURITIES (USA)		3,030,540	3,000,000	10,925	1FE
751212-AB-7	RALPH LAUREN CORP		08/13/2015	GOLDMAN, SACHS & CO.		9,979,500	10,000,000		1FE
76110W-PD-2	RASC 2002-KS4 RMBS		08/01/2015	SCHEDULED PAY UP			(223)		1FM
75444J-AC-8	RAVN AIR GROUP INC TL		08/20/2015	BNP PARIBAS SECURITIES CORP		8,465,000	8,500,000		4Z
759187-BL-0	REGIONS BANK OF ALABAMA		07/28/2015	DEUTSCHE BANK AG		7,491,075	7,500,000		2FE
773903-AF-6	ROCKWELL AUTOMATION INC		07/08/2015	JEFFERIES & COMPANY, INC.		2,980,500	3,000,000	24,942	1FE
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	F	08/05/2015	MORGAN STANLEY		3,500,000	3,500,000		3Z
780099-CJ-4	ROYAL BANK OF SCOTLAND PLC	F	08/05/2015	MORGAN STANLEY		5,000,000	5,000,000		3Z
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2015	SCHEDULED PAY UP			(29)		1FM
817565-CB-8	SERVICE CORP INTERNATIONAL		08/11/2015	BANK OF AMERICA/MERRILL LYNCH		1,558,750	1,500,000	20,828	3FE
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	07/29/2015	BARCLAYS		5,048,950	5,000,000	21,667	1FE
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	07/29/2015	Various		16,600,224	16,765,000	61,961	1FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2015	SCHEDULED PAY UP		43,024	43,024		5Z
78454L-AK-6	SM ENERGY CO		07/14/2015	EXCHANGE		1,004,531	1,000,000	10,038	3FE
78454L-AL-4	SM ENERGY CO		07/15/2015	JPMORGAN CHASE & CO.		2,494,525	2,585,000	23,830	3FE
845467-AK-5	SOUTHWESTERN ENERGY CO		07/29/2015	BARCLAYS		2,455,304	2,414,000	2,716	2FE
790849-AL-7	ST. JUDE MEDICAL INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH		29,927,700	30,000,000		1FE
790849-AM-5	ST. JUDE MEDICAL INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH		1,999,080	2,000,000		1FE
790849-AN-3	ST. JUDE MEDICAL INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH		996,160	1,000,000		2Z
857477-AS-2	STATE STREET CORP		08/13/2015	GOLDMAN, SACHS & CO.		14,965,800	15,000,000		1FE
858119-AZ-3	STEEL DYNAMICS INC		07/09/2015	BANK OF AMERICA/MERRILL LYNCH		146,250	150,000	1,947	3FE
858119-BD-1	STEEL DYNAMICS INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH		967,500	1,000,000	25,361	3FE
86680W-AA-3	SUN MERGER SUB INC		07/13/2015	MORGAN STANLEY		204,250	200,000	4,813	4FE
86765L-AB-3	SUNOCO LP / SUNOCO FINANCE CORP		07/15/2015	CREDIT SUISSE		6,000,000	6,000,000		3FE
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)	F	09/25/2015	DEUTSCHE BANK AG		499,510	500,000		1FE
871829-AX-5	SYSCO CORP		09/23/2015	GOLDMAN, SACHS & CO.		1,497,135	1,500,000		1FE
871829-AY-3	SYSCO CORP		09/23/2015	GOLDMAN, SACHS & CO.		4,996,050	5,000,000		1Z
871829-AZ-0	SYSCO CORP		09/23/2015	JPMORGAN CHASE & CO.		7,500,000	7,500,000		1Z
89231T-AB-6	TAOT_15-C ABS		08/18/2015	BARCLAYS		49,995,980	50,000,000		1FE

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87612E-BB-1	TARGET CORPORATION		07/06/2015	MIZUHO SECURITIES USA INC.		3,052,290	3,000,000	2,492	1FE
872267-AC-3	TCFAT_14-1 ABS		09/16/2015	WELLS FARGO		2,568,795	2,570,000	428	1FE
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		09/21/2015	Various		300,750	300,000		4FE
88033G-CN-8	TENET HEALTHCARE CORPORATION		08/24/2015	EXCHANGE		49,754	50,000	638	4FE
88104L-AB-9	TERRAFORM POWER OPERATING LLC		07/15/2015	CITIGROUP GLOBAL MARKETS		2,185,000	2,150,000	1,021	4FE
872539-AA-9	TJX COMPANIES INC		07/06/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		3,048,630	3,000,000	5,500	1FE
89033*-AA-2	TOO FACED COSMETICS TL		07/10/2015	KEYBANK NATIONAL ASSOCIATION		7,425,000	7,500,000		4Z
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		08/20/2015	TD SECURITIES		14,973,047	15,000,000	2,875	1FE
89469A-AB-0	TREEHOUSE FOODS INC		08/13/2015	BANK OF AMERICA/MERRILL LYNCH		2,015,000	2,000,000	41,438	3FE
902118-BS-6	TYCO INTERNATIONAL FINANCE SA	E	09/09/2015	GOLDMAN, SACHS & CO.		3,474,940	3,500,000		1Z
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	09/09/2015	GOLDMAN, SACHS & CO.		994,690	1,000,000		1FE
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD	F	09/21/2015	UNION BANK OF SWITZERLAND		998,290	1,000,000		2FE
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD	F	09/21/2015	UNION BANK OF SWITZERLAND		1,996,260	2,000,000		2FE
904764-AR-8	UNILEVER CAPITAL CORP	R	07/28/2015	JPMORGAN CHASE & CO.		29,826,300	30,000,000		1FE
904764-AS-6	UNILEVER CAPITAL CORP	R	07/28/2015	JPMORGAN CHASE & CO.		988,380	1,000,000		1FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		08/17/2015	CITIGROUP GLOBAL MARKETS		120,000	125,000	668	4FE
91324P-CL-4	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		34,955,550	35,000,000		1FE
91324P-CM-2	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		16,989,800	17,000,000		1FE
91324P-CN-0	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		499,385	500,000		1FE
91324P-CQ-3	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		2,499,700	2,500,000		1Z
91324P-CR-1	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		398,356	400,000		1FE
90327Q-CX-5	USAA CAPITAL CORP		07/14/2015	CITIGROUP GLOBAL MARKETS		39,980,800	40,000,000		1FE
90290X-AC-1	USAOT_15-1-A3 ABS		07/21/2015	RBC DOMINION SECURITIES		19,997,732	20,000,000		1FE
90290X-AD-9	USAOT_15-1-A4 ABS		07/21/2015	RBC DOMINION SECURITIES		19,996,106	20,000,000		1FE
92553P-AY-8	VIACOM INC		07/07/2015	GOLDMAN, SACHS & CO.		3,018,270	3,000,000	5,729	2FE
928377-AA-8	VISTA OUTDOOR INC		08/10/2015	MORGAN STANLEY		2,790,625	2,750,000	490	3FE
928668-AM-4	VOLKSWAGEN AG	F	09/22/2015	JPMORGAN CHASE & CO.		211,191	230,000	1,886	1FE
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	07/07/2015	RBC DOMINION SECURITIES		3,016,200	3,000,000	8,323	1FE
92867Q-AE-1	VWALT_14-A ABS		09/16/2015	Various		6,767,811	6,770,000	186	1FE
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		07/06/2015	MORGAN STANLEY		3,020,520	3,000,000	11,475	2FE
25468P-DD-5	WALT DISNEY CO		09/14/2015	GOLDMAN, SACHS & CO.		19,983,000	20,000,000		1FE
94974B-GL-8	WELLS FARGO & CO		07/15/2015	WELLS FARGO		8,965,800	9,000,000		1FE
94974B-GM-6	WELLS FARGO & CO		07/15/2015	WELLS FARGO		20,488,520	20,500,000		1FE
94974B-GP-9	WELLS FARGO & CO		09/21/2015	WELLS FARGO		3,493,875	3,500,000		1FE
966387-AG-7	WHITING PETROLEUM CORP		07/01/2015	CREDIT SUISSE		247,500	250,000	3,889	3FE
982526-AQ-8	WM WRIGLEY JR CO		07/15/2015	BARCLAYS		11,102,162	10,792,000	90,046	2FE
98160L-AE-3	WOLS_2013-A ABS		09/16/2015	HSBC SECURITIES, INC.		7,622,859	7,600,000	1,773	1FE
98212B-AE-3	WPX ENERGY INC		07/08/2015	JPMORGAN CHASE & CO.		222,500	250,000	4,302	3FE
98212B-AF-0	WPX ENERGY INC		07/17/2015	BARCLAYS		150,000	150,000		3FE
98212B-AG-8	WPX ENERGY INC		07/17/2015	BARCLAYS		150,000	150,000		3Z
98310W-AM-0	WYNDHAM WORLDWIDE CORP		09/10/2015	JPMORGAN CHASE & CO.		1,499,490	1,500,000		2Z
984121-CH-4	XEROX CORP		07/07/2015	MORGAN STANLEY		3,030,660	3,000,000	12,833	2FE
984121-CM-3	XEROX CORP		08/17/2015	CITIGROUP GLOBAL MARKETS		5,451,215	5,500,000		2FE
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	R	08/13/2015	CITIGROUP GLOBAL MARKETS		194,500	200,000	2,725	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,323,605,760	2,323,624,523	2,904,296	XXX
172967-JZ-5	CITIGROUP INC		08/05/2015	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		3AM
4899999. Subtotal - Bonds - Hybrid Securities						10,000,000	10,000,000		XXX
8399997. Total - Bonds - Part 3						2,582,701,135	2,584,124,523	3,504,457	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,582,701,135	2,584,124,523	3,504,457	XXX
D3207M-11-0	HENKEL VORZUG	D	09/24/2015	Various	6,424.000	695,518			
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	09/24/2015	Various	4,608.000	280,930			
D94523-10-3	VOLKSWAGEN AG PFD NON VTG PRF NPV	D	09/24/2015	Various	2,231.000	403,843			
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,380,290	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,380,290	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,380,290	XXX		XXX
88579Y-10-1	3M COMPANY		09/29/2015	Various	5,173.000	757,929			L
31680Q-10-4	58.COM ADR REP 2 CL A ORD	F	09/15/2015	STOCK DIV.	9,044.000	389,272			L
H0010V-10-1	ABB LTD-REG CMN STK	D	09/24/2015	Various	32,903.000	625,188			U

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002824-10-0	ABBOTT LABS		09/29/2015	Various	15,952.000	762,101			L
00287Y-10-9	ABBVIE INC		09/24/2015	Various	18,363.000	1,205,965			L
G1151C-10-1	ACCENTURE PLC	E	09/24/2015	Various	10,064.000	989,115			L
H0023R-10-5	ACE LIMITED		09/29/2015	Various	3,891.000	407,727			L
D0066B-18-5	ADIDAS SALOMON AG	D	09/04/2015	Various	8,504.000	637,396			U
00724F-10-1	ADOBE SYS INC		09/24/2015	Various	10,893.000	863,073			L
N00927-29-8	AEGON	D	09/04/2015	Various	28,222.000	210,703			U
00817Y-10-8	AETNA INC.		09/24/2015	Various	6,838.000	769,321			L
001055-10-2	AFLAC INC.		09/24/2015	Various	6,670.000	397,573			L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/24/2015	Various	20,888.000	750,396			L
S22135-38-8	AGRIUM INC COM	C	09/24/2015	Various	6,093.000	596,768			U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	09/24/2015	Various	179,200.000	1,058,784			U
009158-10-6	AIR PRODUCTS & CHEM		09/29/2015	Various	5,545.000	725,032			L
009363-10-2	AIRGAS INC		09/29/2015	GOLDMAN, SACHS & CO.	774.000	70,197			L
J00882-12-6	AJINOMOTO	D	09/24/2015	Various	36,000.000	795,520			U
N01803-10-0	AKZO N.V.	D	09/24/2015	Various	11,380.000	765,745			U
013817-10-1	ALCOA INC COM		09/24/2015	CITIGROUP GLOBAL MARKETS	22,674.000	214,589			L
015351-10-9	ALEXION PHARMACEUTICAL INC		09/24/2015	Various	3,209.000	577,738			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	09/24/2015	Various	13,078.000	586,497			U
G0177J-10-8	ALLERGAN PLC	E	09/24/2015	Various	5,769.000	1,798,181			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	09/24/2015	Various	3,815.000	618,594			U
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	09/24/2015	Various	22,900.000	941,066			U
023135-10-6	AMAZON COM INC		09/24/2015	Various	6,001.000	3,124,340			L
Q03080-10-0	AMCOR LTD ORD	D	09/24/2015	Various	78,075.000	749,020			U
025537-10-1	AMERICAN ELEC PWR INC		09/24/2015	Various	11,776.000	647,508			L
025816-10-9	AMERICAN EXPRESS CO		07/28/2015	Various	6,750.000	505,714			L
026874-78-4	AMERICAN INTL GROUP INC		09/24/2015	Various	15,488.000	960,995			L
03027X-10-0	AMERICAN TOWER CORP		09/24/2015	Various	5,860.000	558,144			L
03076C-10-6	AMERIPRISE FINL INC		09/24/2015	Various	6,085.000	703,604			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/29/2015	Various	8,308.000	858,379			L
031162-10-0	AMGEN INC		09/24/2015	Various	7,210.000	1,159,733			L
Q0344G-10-1	AMP LTD	D	09/24/2015	Various	148,817.000	615,715			U
032095-10-1	AMPHENOL CORP.		09/29/2015	Various	17,898.000	926,663			L
032511-10-7	ANADARKO PETE CORP		09/24/2015	Various	5,502.000	377,675			L
032654-10-5	ANALOG DEVICES INC		09/24/2015	Various	16,823.000	930,054			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	09/24/2015	Various	25,493.000	279,027			U
036752-10-3	ANTHEM INC		09/24/2015	Various	5,204.000	772,024			L
Q09504-13-7	ANZ NATIONAL BANK	D	07/29/2015	Various	19,888.000	465,983			U
G0408V-10-2	AON PLC	E	09/29/2015	Various	7,832.000	736,507			U
K0514G-10-1	AP MOLLER MAERSK B	D	09/24/2015	Various	351.000	576,257			U
037411-10-5	APACHE CORP		09/24/2015	CITIGROUP GLOBAL MARKETS	7,483.000	306,615			L
037833-10-0	APPLE INC.		09/24/2015	Various	79,925.000	9,449,395			L
038222-10-5	APPLIED MATERIALS INC		09/24/2015	Various	22,093.000	363,430			L
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	09/24/2015	Various	30,010.000	223,816			U
039483-10-2	ARCHER DANIELS MIDLAND CO		09/24/2015	Various	9,103.000	420,829			L
G0483X-12-2	ARM HOLDINGS PLC	D	09/24/2015	Various	47,298.000	695,522			U
04247X-10-2	ARMSTRONG WORLD IND		09/23/2015	Various	1,052.000	56,294			L
N07059-20-2	ASML HOLDING N.V.	D	09/24/2015	Various	4,613.000	441,829			U
W0817X-20-4	ASSA ABLOY B ORD	D	09/24/2015	Various	33,047.000	622,260			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	09/24/2015	Various	27,403.000	512,546			U
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	09/24/2015	Various	8,343.000	403,848			U
J96216-12-2	ASTELLAS PHARMA INC	D	09/24/2015	Various	70,600.000	1,042,257			U
046265-10-4	ASTORIA FINANCIAL CORP		07/16/2015	SANDLER, ONEILL & PARTNERS, L.P.	24,999.000	349,798			L
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	09/24/2015	Various	14,224.000	929,032			U
00206R-10-2	AT&T INC		09/29/2015	Various	60,271.250	2,062,633			L
W10020-11-8	ATLAS COPCO A ORD	D	09/24/2015	Various	13,915.000	362,583			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/24/2015	Various	12,191.000	960,180			L
053332-10-2	AUTOZONE INC		09/24/2015	Various	1,667.000	1,177,689			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/24/2015	Various	6,872.000	846,197			L
053484-10-1	AVALONBAY CMNTYS INC		09/24/2015	Various	6,075.000	1,000,918			L
G0683Q-10-9	AVIVA ORD GBP0.25	D	09/24/2015	Various	55,936.000	416,300			U
F06106-10-2	AXA	D	09/24/2015	Various	20,097.000	510,511			U

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G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	09/24/2015	Various	101,488.000	693,752			L
057224-10-7	BAKER HUGHES INC		09/24/2015	Various	8,014.000	449,383			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	07/29/2015	Various	121,531.000	864,300			U
060505-10-4	BANK AMER CORP COM		09/24/2015	Various	94,609.000	1,651,332			L
064058-10-0	BANK NEW YORK MELLON CORP		09/24/2015	Various	19,010.000	788,570			L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	07/28/2015	CITIGROUP GLOBAL MARKETS	9,152.000	429,059			U
063671-10-1	BANK OF MONTREAL	C	07/28/2015	CITIGROUP GLOBAL MARKETS	5,633.000	311,356			U
063904-10-6	BANK OF THE OZARKS		08/06/2015	MERGER	21,345.480	964,175			L
G08036-12-4	BARCLAYS ORD GBP0.25	D	09/24/2015	Various	183,861.000	769,771			L
067901-95-9	BARRICK GOLD CORP COM NPV	C	09/24/2015	Various	50,936.000	339,166			U
D06216-31-7	BASF SE	D	09/24/2015	Various	10,022.000	827,335			U
07177M-10-3	BAXALTA INC		09/24/2015	Various	25,379.000	823,242			L
071813-10-9	BAXTER INTL INC		09/29/2015	Various	13,746.000	499,941			L
D07112-11-9	BAYER AG ORD NPV	D	09/24/2015	Various	12,307.000	1,677,381			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		09/24/2015	Various	4,400.000	417,178			U
054937-10-7	BB+T CORP		09/24/2015	Various	20,308.000	760,065			L
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	09/24/2015	Various	76,262.000	742,909			U
05534B-76-0	BCE INC COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	4,574.000	185,880			U
075887-10-9	BECTON DICKINSON		09/24/2015	Various	4,540.000	644,441			L
075896-10-0	BED BATH & BEYOND INC		09/24/2015	Various	10,897.000	681,140			L
081437-10-5	BEMIS CO INC		09/29/2015	Various	1,754.000	71,319			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/09/2015	Various	8,898.000	1,247,031			L
086516-10-1	BEST BUY CO INC		09/23/2015	Various	1,786.000	67,651			L
G1245Z-10-8	BG GROUP ORD GBP0.10	D	09/24/2015	Various	33,580.000	531,594			U
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	07/29/2015	Various	24,355.000	453,476			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	07/29/2015	Various	18,944.000	333,628			U
09062X-10-3	BIOGEN INC		09/24/2015	Various	3,182.000	967,954			L
094235-10-8	BLOOMIN BRANDS INC		09/23/2015	GOLDMAN, SACHS & CO.	3,572.000	71,861			L
SBYQDR-32-2	BLUE BUFFALO PET PRODUCTS INC		07/22/2015	CITIGROUP GLOBAL MARKETS	400.000	8,000			L
F1058Q-23-8	BNP PARIBAS S.A.	D	09/24/2015	Various	13,368.000	808,631			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	09/24/2015	Various	146,000.000	497,952			U
097023-10-5	BOEING CO		09/24/2015	Various	7,444.000	1,026,442			L
101121-10-1	BOSTON PPTYS INC		09/24/2015	Various	8,452.000	979,316			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/24/2015	Various	39,609.000	662,882			L
G12793-10-8	BP PLC	D	07/29/2015	Various	150,472.000	907,723			U
Q6634U-10-6	BRAMBLES	D	09/24/2015	Various	88,122.000	641,733			U
J04578-12-6	BRIDGESTONE	D	09/24/2015	Various	17,500.000	615,095			U
109641-10-0	BRINKER INTERNATIONAL, INC.		09/23/2015	Various	1,428.000	76,941			L
110122-10-8	BRISTOL MYERS SQUIBB CO		09/24/2015	Various	21,300.000	1,336,489			L
G15540-11-8	BRITISH LAND COMPANY PLC	D	09/24/2015	Various	83,358.000	1,037,153			U
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	09/24/2015	Various	46,987.000	763,027			U
111320-10-7	BROADCOM CORP		09/24/2015	Various	12,601.000	641,743			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	09/24/2015	Various	24,287.000	792,962			U
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	09/24/2015	Various	152,803.000	1,034,011			U
G16962-10-5	BUNGE LTD		07/27/2015	Various	3,491.000	298,690			L
G17000-10-5	BURBERRY GROUP	D	09/24/2015	Various	41,386.000	880,089			U
127097-10-3	CABOT OIL + GAS CORP COM		09/24/2015	CITIGROUP GLOBAL MARKETS	8,453.000	216,097			L
13057Q-10-7	CALIFORNIA RESOURCES CORP		09/24/2015	Various	32,775.000	97,692			L
13342B-10-5	CAMERON INTERNATIONAL		07/27/2015	CITIGROUP GLOBAL MARKETS	3,416.000	168,819			L
134429-10-9	CAMPBELL SOUP CO		09/24/2015	Various	19,447.000	941,393			L
136069-10-1	CANADIAN IMP BANK COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	4,519.000	310,657			U
13643E-10-5	CANADIAN OIL SANDS LTD	C	09/24/2015	CITIGROUP GLOBAL MARKETS	39,908.000	206,477			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	07/28/2015	CITIGROUP GLOBAL MARKETS	2,550.000	394,885			U
J05124-14-4	CANON	D	09/24/2015	Various	16,700.000	520,377			U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	09/24/2015	Various	26,503.000	507,704			U
14040H-10-5	CAPITAL ONE FINL CORP		09/29/2015	Various	7,642.000	599,226			L
14149Y-10-8	CARDINAL HEALTH INC		09/29/2015	Various	9,612.000	783,155			L
143658-30-0	CARNIVAL CORP		09/24/2015	Various	13,203.000	659,687			L
F13923-11-9	CARREFOUR EUR2.50	D	09/24/2015	Various	19,677.000	618,894			U
149123-10-1	CATERPILLAR INC		09/24/2015	Various	6,178.000	455,297			L
124857-20-2	CBS CORP C LASS B		09/24/2015	Various	10,854.000	520,033			L
12508E-10-1	CDK GLOBAL INC		09/24/2015	Various	9,988.000	500,783			L

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136385-10-1	CDN NAT RES COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	10,914.000	253,028			U
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	8,623.000	519,843			U
151020-10-4	CELGENE CORP.		09/24/2015	Various	11,344.000	1,425,591			L
15135U-10-9	CENOVUS ENERGY INC	C	09/24/2015	Various	19,825.000	275,044			U
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	09/24/2015	Various	6,000.000	1,002,610			U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	09/24/2015	Various	72,592.000	289,251			U
156700-10-6	CENTURYLINK INC		09/24/2015	Various	10,509.000	283,807			L
156782-10-4	CERNER CORP		09/24/2015	Various	7,587.000	487,449			L
808513-10-5	CHARLES SCHWAB		09/24/2015	Various	23,603.000	746,145			L
163851-10-8	CHEMOURS ORD		09/04/2015	Various	34,601.000	340,073			L
16411R-20-8	CHENIERE ENERGY INC		09/24/2015	Various	8,044.000	449,983			L
165167-10-7	CHESAPEAKE ENERGY CORP		07/27/2015	CITIGROUP GLOBAL MARKETS	7,660.000	64,114			L
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	D	07/29/2015	Various	34,500.000	283,040			U
166764-10-0	CHEVRON CORP		07/28/2015	Various	13,797.000	1,230,148			L
169656-10-5	CHIPOTLE MEXICAN GRILL		09/24/2015	Various	505.000	369,349			L
171232-10-1	CHUBB CORP		07/28/2015	Various	3,089.000	380,941			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	07/29/2015	Various	7,689.000	350,786			U
125509-10-9	CIGNA CORP		09/24/2015	Various	5,757.000	822,684			L
172908-10-5	CINTAS COR P COM		08/12/2015	GOLDMAN, SACHS & CO.	2,100.000	184,018			L
17275R-10-2	CISCO SYS INC		09/24/2015	Various	58,762.000	1,604,672			L
172967-42-4	CITIGROUP INC		09/24/2015	Various	27,810.000	1,565,804			L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	09/24/2015	Various	56,000.000	776,929			U
189054-10-9	CLOROX CO		09/24/2015	Various	9,136.000	1,012,378			L
Y16600-10-4	CLP HOLDINGS LTD	D	09/24/2015	Various	63,500.000	529,555			U
12572Q-10-5	CME GROUP INC.		09/24/2015	Various	6,182.000	576,038			L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		09/24/2015	Various	20,337.000	975,693			L
191216-10-0	COCA COLA CO.		09/29/2015	Various	36,601.000	1,473,180			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/24/2015	Various	15,820.000	967,574			L
194162-10-3	COLGATE PALMOLIVE CO		09/24/2015	Various	8,898.000	592,683			L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		09/25/2015	Various	35,450.000	563,721			L
20030N-10-1	COMCAST CORP NEW CL A		07/28/2015	Various	17,790.000	1,087,264			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/24/2015	Various	12,552.000	721,755			L
200340-10-7	COMERICA INC		07/16/2015	GOLDMAN, SACHS & CO.	1,486.000	74,949			L
D172W1-27-9	COMMERZBANK AG	D	09/24/2015	Various	26,094.000	311,372			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	09/09/2015	Various	15,293.000	921,373			U
203668-10-8	COMMUNITY HEALTH SYSTEMS		09/24/2015	Various	48,532.000	2,504,477			L
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	09/04/2015	Various	7,262.000	583,347			U
SBLNN3-L4-1	COMPASS GROUP PLC	D	09/24/2015	Various	51,179.000	823,380			U
205887-10-2	CONAGRA INC		09/24/2015	Various	19,854.000	833,625			L
20605P-10-1	CONCHO RESOURCES INC		09/24/2015	Various	4,509.000	457,820			L
20825C-10-4	CONOCOPHILLIPS		07/28/2015	Various	8,312.000	421,121			L
209115-10-4	CONSOLIDATED EDISON INC		09/24/2015	Various	6,276.000	393,326			L
D16212-14-0	CONTINENTAL AG	D	09/24/2015	Various	3,290.000	705,107			L
219350-10-5	CORNING IN C COM		09/24/2015	Various	21,488.000	380,968			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/29/2015	Various	6,803.000	978,119			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	09/24/2015	Various	22,197.000	310,101			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	09/24/2015	Various	29,533.000	797,710			U
22576C-10-1	CRESCENT POINT ENERGY	C	07/27/2015	CITIGROUP GLOBAL MARKETS	9,298.000	133,824			U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	09/24/2015	Various	31,896.000	899,619			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/24/2015	Various	8,680.000	690,329			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	09/24/2015	Various	7,296.000	487,343			U
126408-10-3	CSX CORP		07/28/2015	Various	10,954.000	334,354			L
231021-10-6	CUMMINS IN C COM		09/24/2015	Various	4,680.000	549,647			L
126650-10-0	CVS HEALTH CORPORATION		09/24/2015	Various	63,510.000	6,484,597			L
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	09/04/2015	Various	8,700.000	537,174			U
D1668R-12-3	DAIMLERCHRYSLER	D	09/24/2015	Various	12,153.000	1,017,604			U
J11718-11-1	DAIWA SECURITIES	D	09/24/2015	Various	53,000.000	376,339			U
235851-10-2	DANAHER CO RP COM		09/29/2015	Various	11,418.000	984,126			L
K22272-11-4	DANSKE BANK	D	09/24/2015	Various	22,896.000	708,564			U
237194-10-5	DARDEN RESTAURANTS INC		09/23/2015	GOLDMAN, SACHS & CO.	1,249.000	88,199			L
V27915-10-3	DBS GROUP HOLDINGS LTD	D	07/28/2015	Various	13,400.000	206,517			U
244199-10-5	DEERE & CO.		09/24/2015	Various	9,785.000	828,727			L

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G27823-10-6	DELPHI AUTOMOTIVE PLC		09/24/2015	Various	9,654.000	709,584			L
J12075-10-7	DENSO CORP	D	07/29/2015	Various	7,600.000	360,845			U
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	09/24/2015	Various	23,769.000	734,703			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	09/24/2015	Various	12,228.000	1,071,934			U
D19225-10-7	DEUTSCHE POST AG COM STK	D	09/24/2015	Various	22,565.000	637,687			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/24/2015	Various	57,989.000	1,024,380			U
25179M-10-3	DEVON ENERGY CORP.		07/27/2015	Various	4,830.000	235,849			L
254709-10-8	DISCOVER FINL SVCS		07/27/2015	Various	6,145.000	344,800			L
25470M-10-9	DISH NETWORK CORP		09/24/2015	Various	5,888.000	363,650			L
254687-10-6	DISNEY WALT CO		09/29/2015	Various	72,832.000	7,454,668			L
R1812S-10-5	DNB ASA	D	07/27/2015	DEUTSCHE BANK AG	10,047.000	164,196			U
256677-10-5	DOLLAR GENERAL CORP		09/24/2015	Various	10,075.000	758,428			L
25746U-10-9	DOMINION RES INC VA		09/24/2015	Various	6,584.000	455,650			L
260003-10-8	DOVER CORP COM		09/24/2015	Various	7,836.000	474,324			L
260543-10-3	DOW CHEM CO		09/24/2015	Various	11,202.000	505,718			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/24/2015	Various	13,915.000	1,066,920			L
233331-10-7	DTE ENERGY CO		09/29/2015	Various	10,935.000	845,107			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/24/2015	Various	8,639.000	476,389			L
26441C-20-4	DUKE ENERGY HLDG CORP		09/24/2015	Various	6,632.000	481,181			L
269246-40-1	E TRADE FINANCIAL CORP		07/16/2015	GOLDMAN, SACHS & CO.	2,523.000	76,058			L
D24914-13-3	E.ON AG CMN STK	D	09/24/2015	Various	25,916.000	293,722			U
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	09/24/2015	Various	10,532.000	675,417			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	09/24/2015	Various	14,500.000	1,315,115			U
G29183-10-3	EATON CORP PLC	E	09/24/2015	Various	8,082.000	459,091			L
278642-10-3	EBAY INC		09/24/2015	Various	27,149.000	728,198			L
278865-10-0	ECOLAB INC		09/24/2015	Various	6,894.000	745,573			L
281020-10-7	EDISON INTL		09/24/2015	Various	6,372.000	379,995			L
532457-10-8	ELI LILLY & CO		09/29/2015	Various	15,316.000	1,280,710			L
268648-10-2	EMC CORP		09/24/2015	Various	19,706.000	504,704			L
291011-10-4	EMERSON ELEC CO		07/27/2015	Various	5,753.000	290,296			L
29250N-10-5	ENBRIDGE INC	C	09/24/2015	Various	14,331.000	584,071			U
292505-10-4	ENCANA CORP COM NPV	C	09/24/2015	Various	32,820.000	229,460			U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	09/24/2015	Various	164,745.000	741,940			U
T3643A-14-5	ENI SPA	D	09/24/2015	Various	39,816.000	661,684			U
29364G-10-3	ENTERGY CORP		07/27/2015	Various	3,876.000	272,870			L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		09/24/2015	GOLDMAN, SACHS & CO.	552.000	22,397			L
26875P-10-1	EOG RESOUR CES INC COM		09/24/2015	Various	6,734.000	496,409			L
26884L-10-9	EQT CORPORATION		07/27/2015	Various	2,784.000	210,888			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/27/2015	Various	4,237.000	317,987			L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	09/24/2015	Various	49,854.000	507,040			L
F31668-10-0	ESSILOR INTERNAT EURO.35	D	09/24/2015	Various	6,194.000	762,813			U
518439-10-4	ESTEE LAUDER COS.		09/24/2015	Various	6,374.000	523,410			L
30040W-10-8	EVERSOURCE ENERGY		09/24/2015	Various	16,306.000	767,974			L
30161N-10-1	EXELON CORP COM		09/24/2015	Various	11,212.000	339,241			L
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	09/24/2015	Various	45,367.000	752,223			U
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		09/24/2015	Various	10,767.000	945,932			L
30231G-10-2	EXXON MOBIL CORP		07/28/2015	Various	32,984.000	2,615,034			L
30303M-10-2	FACEBOOK INC		09/24/2015	Various	29,444.000	2,726,296			L
J13440-10-2	FANUC LTD JPY50	D	09/24/2015	Various	3,500.000	628,446			U
J1346E-10-0	FAST RETAILING CO	D	09/24/2015	Various	1,700.000	776,977			U
31428X-10-6	FEDEX CORP		09/24/2015	Various	3,356.000	536,362			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/24/2015	Various	16,642.000	1,093,141			L
316773-10-0	FIFTH THIRD BANCORP		09/24/2015	Various	25,498.000	510,331			L
337932-10-7	FIRSTENERGY CORP		09/24/2015	Various	8,732.000	280,866			L
337738-10-8	FISERV INC COM		09/24/2015	Various	13,337.000	1,133,200			L
30249U-10-1	FMC TECHNLOGIES INC		09/24/2015	CITIGROUP GLOBAL MARKETS	8,491.000	276,724			L
345370-86-0	FORD MTR C O DEL COM PAR U		09/24/2015	Various	39,619.000	566,156			L
X2978Z-11-8	FORTUM OYJ EUR3.40	D	07/27/2015	DEUTSCHE BANK AG	5,103.000	87,073			U
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		09/23/2015	Various	1,276.000	65,619			L
F6866T-10-0	FRANCE TELECOM	D	09/24/2015	Various	28,129.000	454,370			U
354613-10-1	FRANKLIN RES INC		07/27/2015	CITIGROUP GLOBAL MARKETS	3,523.000	163,502			L
35671D-85-7	FREEPORT MCMORAN INC		09/24/2015	CITIGROUP GLOBAL MARKETS	16,969.000	182,993			L

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D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	09/04/2015	Various	7,293.000	590,176			U
D27348-12-3	FRESENIUS SE & CO KGAA	D	09/24/2015	Various	14,865.000	1,024,122			U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	09/24/2015	Various	18,400.000	689,699			U
J14406-13-6	FUJI HEAVY INDUSTRIES	D	09/24/2015	Various	11,100.000	400,724			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	09/04/2015	CREDIT SUISSE	60,000.000	220,418			U
F42768-10-5	GDF SUEZ CMN STK	D	07/28/2015	Various	9,934.000	186,055			U
369550-10-8	GENERAL DYNAMICS CORP		09/24/2015	Various	6,114.000	862,383			L
369604-10-3	GENERAL EL EC CO COM		07/28/2015	Various	77,586.000	2,013,440			L
370023-10-3	GENERAL GROWTH PROPERTIES		09/24/2015	Various	30,494.000	769,972			L
370334-10-4	GENERAL MLS INC		09/24/2015	Various	20,463.000	1,162,445			L
37045V-10-0	GENERAL MOTORS CO		09/24/2015	Various	13,970.000	427,960			L
372460-10-5	GENUINE PARTS CO		09/24/2015	Various	5,268.000	446,783			L
375558-10-3	GILEAD SCIENCES INC		09/09/2015	Various	14,457.000	1,587,338			L
H3238Q-10-2	GIVAUDAN SA REG	D	09/24/2015	Various	643.000	1,095,861			U
G3910J-11-2	GLAXOSMITHKLINE PLC	D	09/24/2015	Various	52,337.000	1,065,885			U
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	07/29/2015	Various	89,869.000	287,883			U
S26763-02-9	GOLDCORP INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	28,421.000	367,008			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/24/2015	Various	3,539.000	713,644			L
38259P-70-6	GOOGLE INC CLASS C		09/09/2015	Various	2,975.000	1,861,978			L
38259P-50-8	GOOGLE INC.		09/24/2015	Various	4,339.000	2,814,645			L
384802-10-4	GRAINGER W W INC		09/24/2015	Various	1,946.000	428,181			L
39138C-10-6	GREAT-WEST LIFECO INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	6,363.000	163,474			U
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	09/24/2015	Various	6,109.000	481,394			U
F12033-13-4	GROUPE DANONE	D	09/24/2015	Various	8,433.000	549,652			U
406216-10-1	HALLIBURTON CO		09/24/2015	Various	10,113.000	406,372			L
40650V-10-0	HALYARD HEALTH INC		09/24/2015	Various	3,913.000	127,180			L
Y30327-10-3	HANG SENG BANK	D	09/24/2015	Various	28,200.000	525,764			U
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/24/2015	Various	22,238.000	1,002,784			L
40412C-10-1	HCA HOLDINGS INC		09/24/2015	Various	38,841.000	3,357,854			L
40414L-10-9	HCP INC		09/24/2015	Various	8,226.000	315,400			L
42217K-10-6	HEALTH CARE REIT INC		09/24/2015	Various	11,022.000	733,612			L
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	07/29/2015	Various	7,407.000	292,126			U
F48051-10-0	HERMES INTERNATIONAL	D	09/24/2015	Various	1,248.000	432,577			U
427866-10-8	HERSHEY COMPANY		09/24/2015	Various	9,437.000	855,222			L
42809H-10-7	HESS CORP		09/24/2015	Various	4,892.000	270,359			L
428236-10-3	HEWLETT-PACKARD CO		07/28/2015	Various	15,082.000	456,221			L
J20454-12-0	HITACHI	D	07/28/2015	Various	52,000.000	317,668			U
H36940-13-0	HOLCIM	D	09/24/2015	Various	10,885.600	688,578			U
437076-10-2	HOME DEPOT INC		09/24/2015	Various	18,761.000	2,145,748			L
J22302-11-1	HONDA MOTOR CO., LTD.	D	09/24/2015	Various	29,400.000	917,095			U
438516-10-6	HONEYWELL INTERNATIONAL INC		09/29/2015	Various	8,614.000	849,742			L
Y33370-10-0	HONG KONG AND CHINA GAS	D	09/24/2015	Various	153,000.000	304,215			U
440452-10-0	HORMEL FOODS CORP		09/24/2015	Various	16,334.000	977,206			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/24/2015	Various	19,857.000	368,631			L
J22848-10-5	HOYA CORPORATION	D	09/24/2015	Various	23,000.000	884,730			U
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	07/29/2015	Various	147,666.000	1,297,674			L
444859-10-2	HUMANA INC COM		09/24/2015	Various	2,830.000	520,487			L
E6165F-16-6	IBERDROLA	D	07/29/2015	Various	45,138.480	315,550			U
452308-10-9	ILLINOIS TOOL WKS INC		09/24/2015	Various	8,264.000	701,697			L
452327-10-9	ILLUMINA INC		09/24/2015	Various	2,679.000	550,212			L
453038-40-8	IMPERIAL OIL LTD	C	09/24/2015	CITIGROUP GLOBAL MARKETS	7,833.000	255,847			U
E6282J-12-5	INDITEX SA	D	09/24/2015	Various	26,300.000	858,845			U
G4766E-10-8	INDIVIOR PLC	D	09/24/2015	Various	146,498.000	497,881			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	09/24/2015	Various	64,654.000	1,011,183			U
G47791-10-1	INGERSOLL-RAND PLC	E	09/24/2015	Various	11,748.000	683,843			L
J2467E-10-1	INPEX CORP	D	07/28/2015	Various	18,100.000	191,746			U
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	07/28/2015	Various	42,539.000	180,038			U
458140-10-0	INTEL CORP		07/28/2015	Various	38,051.000	1,078,894			L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/24/2015	Various	2,583.000	585,334			L
BA50B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT		07/06/2015	SEAPORT GROUP	410,503.000	472,078			U
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/29/2015	Various	7,702.000	1,217,530			L
460146-10-3	INTERNATIONAL PAPER CO		09/24/2015	Various	18,479.000	797,063			L

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T55067-10-1	INTESA SANPAOLO EURO.52	D	09/24/2015	Various	427,250.000	1,526,910			U
461202-10-3	INTUIT INC.		09/24/2015	Various	8,668.000	820,525			L
46120E-60-2	INTUITIVE SURGICAL INC		09/24/2015	Various	567.000	299,525			L
G491BT-10-8	INVESCO LTD		09/24/2015	Various	15,888.000	536,653			L
W48102-12-8	INVESTOR B	D	09/24/2015	Various	13,346.000	480,140			U
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	09/16/2015	Various	16,736.000	579,174			L
J2501P-10-4	ITOCHU CORP JPY50	D	09/24/2015	Various	32,200.000	379,183			U
G4984A-11-0	ITV PLC ORD GBP0.10	D	09/24/2015	Various	168,337.000	646,809			U
471109-10-8	JARDEN CORP		09/23/2015	Various	1,607.000	84,222			L
478160-10-4	JOHNSON & JOHNSON		09/29/2015	Various	22,581.000	2,215,061			L
478366-10-7	JOHNSON CONTROLS INC		09/24/2015	Various	11,253.000	472,372			L
46625H-10-0	JP MORGAN CHASE & CO		09/24/2015	Various	41,036.000	2,700,174			L
J30642-16-9	KAO CORP	D	09/24/2015	Various	18,900.000	915,775			U
B5337G-16-2	KBC GROUP NV	D	09/24/2015	Various	16,107.000	1,047,992			U
J31843-10-5	KDDI CORP JPY5000	D	09/24/2015	Various	39,900.000	978,139			U
487836-10-8	KELLOGG CO.		09/24/2015	Various	15,782.000	1,043,111			L
Y4722Z-12-0	KEPPEL CORP	D	07/28/2015	Various	32,300.000	190,793			U
F5433L-10-3	KERING SA	D	09/04/2015	Various	1,655.000	289,121			U
G52416-10-7	KERRY A	D	09/24/2015	Various	5,563.000	410,460			U
49271M-10-0	KEURIG GREEN MOUNTAIN INC		09/24/2015	Various	3,376.000	209,822			L
J32491-10-2	KEYENCE CORP JPY50	D	09/24/2015	Various	1,400.000	729,055			U
49338L-10-3	KEYSIGHT TECHNOLOGIES		09/24/2015	Various	12,400.000	388,751			L
494368-10-3	KIMBERLY-CLARK CORP		09/24/2015	Various	5,796.000	639,145			L
49456B-10-1	KINDER MORGAN INC DEL		09/24/2015	Various	21,290.000	687,363			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	09/24/2015	Various	95,223.000	516,960			U
482480-10-0	KLA TENCOR CORP		09/24/2015	Various	5,862.000	294,397			L
500255-10-4	KOHLS CORP		09/24/2015	Various	8,345.000	462,468			L
J35759-12-5	KOMATSU LTD NPV	D	09/24/2015	Various	20,600.000	348,694			U
X4551T-10-5	KONE B	D	09/24/2015	Various	10,891.000	423,211			U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	09/24/2015	Various	35,237.000	678,318			U
BASOCM-DC-5	KOUS HOLDINGS INC		08/21/2015	DIRECT	112,500.000	11,250,000			U
500754-10-6	KRAFT HEINZ ORD		09/24/2015	Various	20,415.000	1,513,488			L
501044-10-1	KROGER CO		09/29/2015	Various	25,534.000	924,153			L
J36662-13-8	KUBOTA CORP	D	09/24/2015	Various	47,000.000	740,844			U
J37479-11-0	KYOCERA CORP JPY50	D	09/24/2015	Various	18,700.000	901,515			U
501797-10-4	L BRANDS INC		09/24/2015	Various	7,197.000	617,470			L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/24/2015	CITIGROUP GLOBAL MARKETS	263.000	30,316			L
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	09/08/2015	Various	5,823.050	436,561			U
F01764-10-3	L'AIR LIQUIDE S.A.	D	09/24/2015	Various	6,710.000	816,446			U
G5375M-11-8	LAND SECURITIES GROUP	D	09/24/2015	Various	55,751.000	1,064,229			U
517834-10-7	LAS VEGAS SANDS CORP		07/27/2015	Various	4,138.000	221,755			L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	09/24/2015	Various	177,453.000	679,729			U
F56196-18-5	LEGRAND	D	09/24/2015	Various	13,249.000	733,371			U
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	09/24/2015	Various	21,099.000	965,156			L
G5480U-15-3	LIBERTY LILAC GROUP C	F	09/04/2015	Various	9,233.100	321,879			L
53219L-10-9	LIFEPOINT HEALTH INC		09/24/2015	GOLDMAN, SACHS & CO.	2,264.000	189,664			L
D50348-10-7	LINDE AG	D	09/24/2015	Various	4,654.000	816,986			U
Y5281M-11-1	LINK REIT	D	07/29/2015	Various	47,000.000	272,113			U
53578A-10-8	LINKEDIN CORP		09/24/2015	Various	2,119.000	433,970			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	07/29/2015	Various	477,835.000	631,282			U
539481-10-1	LOBLAW COS LTD COM	C	09/24/2015	CITIGROUP GLOBAL MARKETS	6,331.000	335,724			U
539830-10-9	LOCKHEED MARTIN CORP		09/29/2015	Various	4,406.000	892,354			L
G56350-11-2	LONMIN	D	09/24/2015	UNION BANK OF SWITZERLAND	258,307.000	72,952			U
F58149-13-3	L'OREAL CMN STK	D	09/09/2015	Various	2,128.000	386,232			U
548661-10-7	LOWES COS INC USD0.50		09/24/2015	Various	15,865.000	1,073,334			L
550283-10-5	LUMOS NETWORKS CORP		09/14/2015	STOCK DIV.	5,450.000	66,327			L
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	09/24/2015	Various	5,288.000	898,611			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/24/2015	Various	6,159.000	535,232			L
55261F-10-4	M & T BANK CORP		07/16/2015	GOLDMAN, SACHS & CO.	582.000	76,093			L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	09/24/2015	Various	11,421.000	619,375			U
55616P-10-4	MACYS INC		09/24/2015	Various	100,346.000	5,928,006			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	09/24/2015	Various	11,053.000	553,572			U

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G5785G-10-7	MALLINCKRODT PLC		08/26/2015	Various	49,144.000	4,647,378			L
56501R-10-6	MANULIFE FINANCIAL CORP	C	09/24/2015	CITIGROUP GLOBAL MARKETS	21,043.000	352,454			U
565849-10-6	MARATHON OIL CORP		09/24/2015	CITIGROUP GLOBAL MARKETS	11,888.000	220,428			L
56585A-10-2	MARATHON PETROLEUM CORP		09/24/2015	Various	10,009.000	509,435			L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	09/24/2015	Various	84,195.000	652,612			U
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/24/2015	Various	13,423.000	952,432			L
571748-10-2	MARSH + MCLENNAN COS INC		09/24/2015	Various	9,027.000	502,630			L
J39788-13-8	MARUBENI	D	09/24/2015	Various	95,900.000	515,854			U
574599-10-6	MASCO CORP		09/22/2015	Various	2,393.000	64,960			L
57636Q-10-4	MASTERCARD INC CLASS A		09/24/2015	Various	14,565.000	1,351,818			L
J41551-10-2	MAZDA MOTOR CORP	D	09/04/2015	Various	14,000.000	253,928			U
579780-20-6	MCCORMICK & CO.		09/24/2015	Various	12,257.000	976,373			L
580135-10-1	MCDONALDS CORP		09/29/2015	Various	13,666.000	1,318,741			L
580645-10-9	MCGRAW HILL FINANCIAL INC		09/24/2015	Various	8,113.000	767,706			L
58155Q-10-3	MCKESSON CORP		09/24/2015	Various	3,416.000	731,750			L
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/24/2015	Various	5,169.000	438,177			L
G5960L-10-3	MEDTRONIC PLC	E	09/29/2015	Various	13,972.000	1,034,860			L
58933Y-10-5	MERCK & CO. INC.		09/29/2015	Various	24,878.000	1,397,543			L
59156R-10-8	METLIFE INC COM		09/24/2015	Various	7,926.000	425,560			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/24/2015	Various	6,117.000	251,362			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	09/24/2015	Various	4,922.000	483,705			U
595112-10-3	MICRON TEC HNOLOGY INC COM		09/24/2015	Various	17,371.000	297,576			L
594918-10-4	MICROSOFT CORP		07/28/2015	Various	63,742.000	2,890,670			L
J43830-11-6	MITSUBISHI CORPORATION	D	09/24/2015	Various	40,800.000	795,137			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	09/24/2015	Various	33,000.000	373,469			U
J43916-11-3	MITSUBISHI ESTATE CO	D	09/24/2015	Various	33,000.000	701,409			U
J44002-12-9	MITSUBISHI HEAVY INDS	D	09/24/2015	Various	68,000.000	363,241			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	09/24/2015	Various	218,900.000	1,447,206			U
J44690-13-9	MITSUI & CO NPV	D	09/24/2015	Various	28,500.000	363,711			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	09/24/2015	Various	27,000.000	737,853			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	09/24/2015	Various	540,400.000	1,107,194			U
608190-10-4	MOHAWK INDUSTRIES INC		09/23/2015	Various	319.000	64,419			L
609207-10-5	MONDELEZ INTERNATIONAL INC		09/24/2015	Various	21,301.000	896,756			L
61166W-10-1	MONSANTO CO		09/24/2015	Various	5,321.000	524,393			L
61174X-10-9	MONSTER BEVERAGE CORP		09/24/2015	Various	5,105.000	720,861			L
615369-10-5	MOODYS CORP		09/24/2015	Various	8,275.000	853,198			L
617446-44-8	MORGAN STANLEY		09/24/2015	Various	16,214.000	608,482			L
61945C-10-3	MOSAIC COMPANY		09/24/2015	Various	12,193.000	467,332			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/24/2015	Various	12,073.000	769,460			L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	07/29/2015	Various	1,530.000	284,416			U
J46840-10-4	MURATA MANUFACTURING CO LTD	D	08/20/2015	Various	3,200.000	496,922			U
N59465-10-9	MYLAN NV	E	09/24/2015	Various	9,779.000	505,359			L
637071-10-1	NATIONAL OILWELL VARCO INC		07/27/2015	Various	4,724.000	196,755			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	07/29/2015	Various	18,710.000	463,004			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	09/24/2015	CITIGROUP GLOBAL MARKETS	9,635.000	318,433			U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	09/24/2015	Various	34,225.000	446,971			U
H57312-64-9	NESTLE SA PAR CHF1	D	09/24/2015	Various	40,094.000	2,958,043			U
64110L-10-6	NETFLIX INC		09/24/2015	Various	7,502.000	778,916			L
65080T-10-2	NEWBRIDGE BANCORP		07/09/2015	KEEFE, BRUYETTE & WOODS, INC.	633.000	5,393			L
651639-10-6	NEWMONT MINING CORP		09/24/2015	Various	32,992.000	542,707			L
G6500M-10-6	NEXT ORD GBP0.10	D	09/24/2015	Various	5,166.000	600,044			U
65339F-10-1	NEXTERA ENERGY INC		09/29/2015	Various	7,035.000	706,827			L
J52968-10-4	NIDEC CORPORATION JPY50	D	08/20/2015	Various	9,400.000	776,449			U
654106-10-3	NIKE INC CL B		09/24/2015	Various	13,162.000	1,464,684			L
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	07/29/2015	Various	115,000.000	262,778			U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	09/24/2015	Various	24,000.000	896,127			U
J57160-12-9	NISSAN MOTOR CO CMN STK	D	09/24/2015	Various	52,500.000	503,052			L
655044-10-5	NOBLE ENER GY INC COM		07/27/2015	CITIGROUP GLOBAL MARKETS	4,119.000	143,053			L
X61873-13-3	NOKIA OYJ EUR0.06	D	09/24/2015	Various	54,218.000	363,039			L
J59009-15-9	NOMURA HOLDINGS INC	D	07/29/2015	Various	57,400.000	405,059			U
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	07/29/2015	Various	21,975.000	271,158			U
655844-10-8	NORFOLK SOUTHERN CORP		09/24/2015	Various	4,342.000	352,514			L

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665859-10-4	NORTHERN TRUST CORP		09/24/2015	Various	11,700.000	836,002			L
666807-10-2	NORTHROP GRUMMAN CORP		09/29/2015	Various	6,271.000	1,025,635			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	09/24/2015	Various	27,057.000	2,679,494			U
K72807-13-2	NOVO-NORDISK B ORD	D	09/24/2015	Various	34,657.000	1,952,274			U
J59399-10-5	NTT DOCOMO, INC	D	09/24/2015	Various	44,100.000	875,153			U
670346-10-5	NUCOR CORP.		09/24/2015	Various	8,277.000	348,444			L
Y64248-20-9	OCBC BANK	D	07/28/2015	Various	23,000.000	173,542			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/24/2015	Various	7,634.000	512,164			L
G67395-11-4	OLD MUTUAL PLC	D	09/24/2015	Various	225,702.000	681,160			U
681919-10-6	OMNICOM GROUP		09/29/2015	Various	13,068.000	888,306			L
68268N-10-3	ONEOK PARTNERS LP		07/15/2015	Various	2,700.000	93,177			L
68389X-10-5	ORACLE CORP COM		09/24/2015	Various	35,741.000	1,358,821			L
67103H-10-7	OREILLY AUTOMOTIVE INC		09/24/2015	Various	4,715.000	1,122,560			L
Q71610-10-1	ORIGIN ENERGY LTD	D	09/24/2015	Various	45,153.000	272,825			U
J61933-12-3	ORIX CORP COMMON STOCK	D	09/24/2015	Various	41,700.000	553,939			U
R67787-10-2	ORKLA ASA	D	09/24/2015	Various	45,054.000	341,349			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	09/24/2015	Various	10,700.000	385,729			U
69331C-10-8	P G & E CORP		09/24/2015	Various	11,606.000	585,554			L
693718-10-8	PACCAR INC		09/24/2015	Various	7,608.000	469,999			L
J41121-10-4	PANASONIC CORP	D	09/24/2015	Various	61,200.000	708,165			U
69840W-10-8	PANERA BREAD COMPANY		09/23/2015	GOLDMAN, SACHS & CO.	429.000	80,470			L
701094-10-4	PARKER HAN NIFIN CORP COM		09/24/2015	Various	4,559.000	474,328			L
704326-10-7	PAYCHEX INC		09/24/2015	Various	21,051.000	957,426			L
70450Y-10-3	PAYPAL HOLDINGS INC		09/24/2015	Various	37,920.000	1,282,920			L
G69651-10-0	PEARSON	D	09/24/2015	Various	30,909.000	531,939			U
706327-10-3	PEMBINA PIPELINE CORP	C	09/24/2015	CITIGROUP GLOBAL MARKETS	13,090.000	349,496			U
713448-10-8	PEPSICO INC.		09/29/2015	Various	17,077.000	1,616,088			L
G97822-10-3	PERRIGO PLC	E	09/24/2015	Various	3,249.000	598,714			L
717081-10-3	PFIZER INC		09/29/2015	Various	71,264.000	2,399,396			L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	07/29/2015	Various	10,637.000	289,107			U
718546-10-4	PHILLIPS 66		09/24/2015	Various	8,592.000	662,255			L
723787-10-7	PIONEER NA T RES CO COM		09/24/2015	CITIGROUP GLOBAL MARKETS	2,589.000	316,446			L
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	07/28/2015	CITIGROUP GLOBAL MARKETS	8,502.000	232,216			U
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	09/24/2015	Various	45,000.000	404,220			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	09/24/2015	CITIGROUP GLOBAL MARKETS	13,652.000	303,941			U
73927C-10-0	POWER FINANCIAL CORP	C	07/27/2015	CITIGROUP GLOBAL MARKETS	5,169.000	133,038			U
693506-10-7	PPG INDUSTRIES INC		09/24/2015	Various	7,456.000	722,064			L
69351T-10-6	PPL CORP		09/24/2015	Various	19,669.000	604,895			L
74005P-10-4	PRAXAIR INC.		07/28/2015	Various	2,949.000	329,814			L
740189-10-5	PRECISION CASTPARTS CORP COM		07/27/2015	Various	1,467.000	274,813			L
741503-40-3	PRICELINE.COM		09/24/2015	Various	734.000	891,162			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/24/2015	Various	9,779.000	491,094			L
742718-10-9	PROCTER & GAMBLE CO		09/29/2015	Various	20,696.000	1,646,597			L
74340W-10-3	PROLOGIS INC		09/24/2015	Various	17,484.000	673,200			L
G72899-10-0	PRUDENTIAL CORP	D	09/24/2015	Various	29,587.000	668,905			U
744320-10-2	PRUDENTIAL FINL INC		09/24/2015	Various	5,046.000	422,872			L
74460D-10-9	PUBLIC STORAGE		09/24/2015	Various	4,828.000	977,395			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/24/2015	Various	14,670.000	582,232			L
F7607Z-16-5	PUBLICIS GROUPE	D	09/24/2015	Various	8,169.000	578,161			U
Q78063-11-4	QBE INS GROUP NPV	D	09/24/2015	Various	46,974.000	446,918			U
747525-10-3	QUALCOMM INC		07/28/2015	Various	13,038.000	808,208			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/29/2015	Various	2,375.000	161,660			L
755111-50-7	RAYTHEON COMPANY		09/24/2015	Various	6,237.000	652,345			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	09/24/2015	Various	8,466.000	774,267			U
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/24/2015	Various	1,440.000	756,809			L
N73430-11-3	RELX NV	D	09/24/2015	Various	65,512.620	1,010,674			U
G74570-12-1	RELX PLC	D	09/24/2015	Various	55,137.000	895,544			U
F77098-10-5	RENAULT SA COMMON STOCK	D	09/04/2015	Various	4,564.000	412,514			U
E8471S-13-0	REPSOL YPF SA EUR1	D	09/24/2015	Various	23,331.850	363,816			U
760759-10-0	REPUBLIC S VCS INC COM		09/29/2015	Various	2,001.000	81,546			L
G75754-10-4	RIO TINTO CMN STK	D	07/29/2015	Various	10,547.000	393,303			U
Q81437-10-7	RIO TINTO LTD	D	07/28/2015	Various	5,386.000	201,161			U

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

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767754-10-4	RITE AID CORP.		09/24/2015	GOLDMAN, SACHS & CO.	7,058.000	48,251			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	09/24/2015	Various	6,463.000	1,806,827			U
773903-10-9	ROCKWELL AUTOMATION INC		09/24/2015	Various	7,328.000	795,648			L
774341-10-1	ROCKWELL COLLINS INC		09/29/2015	GOLDMAN, SACHS & CO.	863.000	70,633			L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	09/24/2015	CITIGROUP GLOBAL MARKETS	9,513.000	330,886			U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	09/24/2015	Various	32,238.000	349,026			L
776696-10-6	ROPER TECHNOLOGIES INC		09/24/2015	Various	6,876.000	1,087,087			L
778296-10-3	ROSS STORES, INC.		09/24/2015	Various	15,621.000	783,955			L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/24/2015	Various	51,023.000	261,269			U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	10,621.000	599,434			U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	07/29/2015	Various	26,869.000	726,302			U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	07/29/2015	Various	21,580.000	591,391			U
D6629K-10-9	RWE AG (NEU) CMN STK	D	09/24/2015	Various	14,484.000	212,678			U
F03381-13-8	SAFRAN	D	09/24/2015	Various	7,394.000	521,878			U
79466L-30-2	SALESFORCE.COM INC		09/24/2015	Various	11,687.000	826,425			L
X75653-10-9	SAMPO PLC	D	09/24/2015	Various	5,711.000	280,068			U
80004C-10-1	SANDISK CORP		09/24/2015	CITIGROUP GLOBAL MARKETS	3,859.000	221,065			L
G7800X-10-7	SANDS CHINA LTD		07/27/2015	CREDIT SUISSE	32,000.000	134,278			U
F5548N-10-1	SANOFI S.A.	D	09/24/2015	Various	13,267.000	1,370,564			U
Q82869-11-8	SANTOS	D	09/24/2015	Various	53,403.000	205,680			U
D66992-10-4	SAP AG	D	09/24/2015	Various	13,688.000	934,647			U
802912-10-5	SAPUTO GROUP INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	17,144.000	384,843			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	07/29/2015	Various	109,207.000	314,750			U
806857-10-8	SCHLUMBERGER LTD		07/28/2015	Various	11,035.000	902,305			L
S48341-08-5	SCHNEIDER ELECTRIC	D	09/24/2015	Various	6,829.000	453,360			U
G7945E-10-5	SEADRILL LTD	D	07/27/2015	DEUTSCHE BANK AG	10,199.000	85,532			U
G7945M-10-7	SEAGATE TECHNOLOGY	E	09/24/2015	CITIGROUP GLOBAL MARKETS	5,997.000	277,555			L
J69972-10-7	SECOM CO. LTD. ORD	D	09/24/2015	Various	16,900.000	1,070,234			U
816851-10-9	SEMPRA ENERGY		09/29/2015	Various	4,508.000	441,488			L
L8300G-13-5	SES	D	07/28/2015	Various	6,370.000	197,893			U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	09/24/2015	Various	27,300.000	1,205,041			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	09/24/2015	CITIGROUP GLOBAL MARKETS	16,323.000	331,348			U
824348-10-6	SHERWIN WILLIAMS CO		09/24/2015	Various	3,965.000	1,002,421			L
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	09/24/2015	Various	9,000.000	515,378			U
G8124V-10-8	SHIRE PLC COM	D	09/24/2015	Various	10,009.000	799,034			U
D69671-21-8	SIEMANS AG	D	07/29/2015	Various	6,108.000	619,369			U
828806-10-9	SIMON PPTY GROUP INC		09/24/2015	Various	5,760.000	1,050,624			L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	07/29/2015	Various	95,400.000	299,926			U
W25381-14-1	SKAND ENSKILDA A	D	09/24/2015	Various	24,019.000	281,286			U
J75734-10-3	SMC CORP	D	09/24/2015	Various	2,600.000	624,308			U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	09/24/2015	Various	37,289.000	652,682			U
832696-40-5	SMUCKER J M CO COM NEW		09/24/2015	Various	8,028.000	898,076			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/24/2015	Various	13,208.000	621,500			U
F84941-12-3	SODEXO	D	09/24/2015	Various	4,780.000	421,623			U
J75963-10-8	SOFTBANK GROUP CORP	D	09/24/2015	Various	10,700.000	588,765			U
B82095-11-6	SOLVAY SA COMMON STOCK	D	09/24/2015	Various	6,822.000	816,800			U
J76379-10-6	SONY CORP NPV	D	09/24/2015	Various	33,700.000	933,895			U
SBWSW5-D9-1	SOUTH32 LTD	D	09/24/2015	Various	350,322.000	363,988			U
842587-10-7	SOUTHERN CO		07/28/2015	Various	7,797.000	338,703			L
844741-10-8	SOUTHWEST AIRLINES CO		07/24/2015	Various	90,000.000	3,027,589			L
847560-10-9	SPECTRA ENERGY CORP		09/29/2015	Various	17,158.000	481,416			L
G8842P-10-2	SSE PLC	D	07/29/2015	Various	12,300.000	287,946			U
790849-10-3	ST JUDE MEDICAL INC		09/24/2015	Various	9,275.000	649,187			L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	09/24/2015	Various	29,943.000	411,403			U
SBVFD7-Q5-1	STANDARD LIFE PLC	D	09/24/2015	Various	65,490.000	414,191			U
854502-10-1	STANLEY BLACK & DECKER INC		09/24/2015	Various	10,614.000	1,060,666			L
855244-10-9	STARBUCKS CORP		09/24/2015	Various	28,437.000	1,598,788			L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/24/2015	Various	8,194.000	606,875			L
857477-10-3	STATE STREET CORPORATION		09/24/2015	Various	7,255.000	529,478			L
R8413J-10-3	STATOIL ASA CMN STK	D	07/27/2015	DEUTSCHE BANK AG	7,986.000	127,866			U
863667-10-1	STRYKER CORP		09/29/2015	Various	8,884.000	869,124			L
J77282-11-9	SUMITOMO CORP NPV	D	09/24/2015	Various	87,400.000	917,242			U

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J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	09/24/2015	Various	24,500.000	1,020,620			U
J77841-11-2	SUMITOMO REALTY & JPY50	D	09/24/2015	Various	10,000.000	330,898			U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	09/24/2015	Various	35,000.000	491,108			U
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	09/24/2015	CITIGROUP GLOBAL MARKETS	9,975.000	314,455			U
867224-10-7	SUNCOR ENERGY INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	16,692.000	422,070			U
Q8802S-10-3	SUNCORP GROUP LTD	D	09/24/2015	Various	29,103.000	286,944			U
867914-10-3	SUNTRUST B KS INC COM		09/24/2015	Various	22,782.000	927,818			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/24/2015	Various	12,167.000	339,929			U
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	D	09/24/2015	Various	24,581.000	369,676			U
W94232-10-0	SWEDBANK AB	D	09/24/2015	Various	11,519.000	264,927			U
H8431B-10-9	SWISS RE LTD	D	09/24/2015	Various	6,605.000	579,518			U
H8398N-10-4	SWISSCOM	D	09/24/2015	Various	730.000	400,311			U
871503-10-8	SYMANTEC CORP.		09/24/2015	Various	19,512.000	412,406			L
H84140-11-2	SYNGENTA CHF8.3	D	09/24/2015	Various	2,382.000	881,793			L
871829-10-7	SYSCO CORP		09/29/2015	Various	15,304.000	579,770			L
74144T-10-8	T. ROWE PRICE GROUP		09/24/2015	Various	5,822.000	439,408			L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	09/24/2015	Various	21,900.000	1,053,910			U
87422J-10-5	TALEN ENERGY CORP		09/24/2015	Various	17,255.000	222,215			L
87612E-10-6	TARGET CORP		09/29/2015	Various	12,319.000	969,895			L
H84989-10-4	TE CONNECTIVITY LTD	E	09/24/2015	Various	9,360.000	552,849			L
879382-10-9	TELEFONICA DE ESPANA	D	09/24/2015	Various	50,550.000	741,637			U
R21882-10-6	TELENOR	D	07/27/2015	DEUTSCHE BANK AG	7,392.000	162,376			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	07/27/2015	DEUTSCHE BANK AG	20,661.000	125,648			U
Q8975N-10-5	TELSTRA CORP NPV	D	07/27/2015	CREDIT SUISSE	35,071.000	163,528			U
88033G-40-7	TENET HEALTHCARE CORP		09/24/2015	Various	3,526.000	192,450			L
G87621-10-1	TESCO	D	09/24/2015	Various	178,410.000	556,635			U
88160R-10-1	TESLA MOTORS INC		09/24/2015	Various	1,711.000	431,922			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	09/24/2015	Various	16,359.000	1,061,418			A
882508-10-4	TEXAS INST RS INC COM		09/24/2015	Various	18,890.000	904,894			L
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	09/24/2015	Various	42,200.000	762,206			U
H83949-14-1	THE SWATCH GROUP	D	09/24/2015	Various	879.000	358,974			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/24/2015	Various	7,963.000	1,037,215			L
884903-10-5	THOMSON REUTERS CORP	U	09/24/2015	Various	14,177.000	545,761			U
88732J-20-7	TIME WARNER CABLE INC		09/24/2015	Various	4,736.000	887,912			L
887317-30-3	TIME WARNER INC		09/29/2015	Various	11,801.000	940,991			L
872540-10-9	TJX COMPANIES INC		09/24/2015	Various	13,529.000	935,952			L
J86298-10-6	TOKIO MARINE HOLDINGS	D	09/24/2015	Various	26,000.000	1,021,996			U
J87000-10-5	TOKYO GAS CO LTD	D	09/24/2015	Various	164,000.000	845,428			U
89055F-10-3	TOPBUILD CORP		09/22/2015	Various	790.440	23,848			L
891160-50-9	TORONTO-DOMINION COM NPV	C	09/09/2015	Various	14,933.000	586,152			U
J89752-11-7	TOSHIBA CORP NPV	D	09/24/2015	Various	169,000.000	489,273			U
F92124-10-0	TOTAL SA EUR 2.5	D	07/29/2015	Various	17,182.000	819,943			L
J92676-11-3	TOYOTA MOTOR	D	09/24/2015	Various	41,100.000	2,619,494			U
89353D-10-7	TRANSCANANDA CORP	C	07/28/2015	CITIGROUP GLOBAL MARKETS	7,858.000	297,324			U
SB5W3N-D5-3	TRANSOCEAN LTD	D	07/27/2015	DEUTSCHE BANK AG	6,825.000	89,314			U
Q9194A-10-6	TRANSURBAN GROUP	D	09/24/2015	Various	134,651.000	925,817			U
89417E-10-9	TRAVELERS COS INC		09/29/2015	Various	6,276.000	643,020			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		07/28/2015	Various	13,902.000	461,157			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		09/09/2015	Various	4,612.000	132,338			L
90184L-10-2	TWITTER INC		09/24/2015	Various	10,410.000	310,245			L
G91442-10-6	TYCO INTERNATIONAL PLC	E	09/24/2015	Various	21,982.000	787,948			L
902494-10-3	TYSON FOODS INC CLASS A		09/24/2015	Various	8,646.000	369,007			L
H42097-10-7	UBS GROUP AG	D	09/24/2015	Various	67,980.000	1,416,464			U
B93562-12-0	UCB	D	09/24/2015	Various	4,938.000	384,703			U
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	09/24/2015	Various	2,966.000	763,988			U
T960AS-10-1	Unicredit	D	09/24/2015	Various	114,545.000	735,339			L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	09/24/2015	Various	20,147.000	865,673			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	09/24/2015	Various	16,489.000	712,478			U
907818-10-8	UNION PACIFIC CORP		09/29/2015	Various	10,146.000	911,992			L
Y96194-12-7	UNITED OVERSEAS BANK	D	07/27/2015	CREDIT SUISSE	9,800.000	166,158			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/29/2015	Various	8,123.000	780,458			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/29/2015	Various	6,835.000	669,128			L

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91324P-10-2	UNITEDHEALTH GROUP INC		09/24/2015	Various	11,385.000	1,338,665			L
902973-30-4	US BANCORP		09/24/2015	Various	16,175.000	707,236			L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	09/24/2015	Various	6,026.000	1,467,954			U
91913Y-10-0	VALERO ENERGY CORP		09/24/2015	Various	9,577.000	593,535			L
920355-10-4	VALSPAR CORP.		09/22/2015	Various	670.000	49,922			L
92343V-10-4	VERIZON COMMUNICATIONS		09/29/2015	Various	41,492.000	1,884,257			L
92532F-10-0	VERTEX PHARMACEUTICALS		09/24/2015	Various	4,281.000	515,338			L
918204-10-8	VF CORP		09/24/2015	Various	15,117.000	1,083,484			L
92553P-20-1	VIACOM INC NEW CL B		07/27/2015	Various	4,204.000	237,064			L
F5879X-10-8	VINCI	D	09/24/2015	Various	10,147.000	628,832			U
92826C-83-9	VISA INC		09/24/2015	Various	25,419.000	1,835,320			L
F97982-10-6	VIVENDI EUR5.50	D	09/24/2015	Various	24,623.000	610,629			U
G93882-19-2	VODAFONE GROUP PLC	D	09/24/2015	Various	314,228.000	1,124,377			U
928856-30-1	VOLVO AB-B SHS NPV	D	09/24/2015	Various	33,696.000	371,006			U
929042-10-9	VORNADO RLTY TR		09/24/2015	Various	9,647.000	866,819			L
931427-10-8	WALGREENS BOOTS ALLIANCE		09/24/2015	Various	12,583.000	1,148,878			L
931142-10-3	WAL-MART STORES		09/29/2015	Various	91,975.000	6,003,953			L
94106L-10-9	WASTE MGMT INC DEL		09/29/2015	Various	16,039.000	794,255			L
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	09/24/2015	Various	58,511.000	510,264			L
949746-10-1	WELLS FARGO CO		09/29/2015	Various	49,502.000	2,757,070			L
95040Q-10-4	WELLTOWER INC		09/30/2015	EXCHANGE	16,763.000	1,170,266			L
Q95870-10-3	WESFARMERS	D	07/29/2015	Various	8,841.000	266,577			U
958102-10-5	WESTERN DIGITAL CORP.		07/27/2015	Various	2,555.000	195,432			L
SBMMVY-X4-8	WESTFIELD CORPORATION UNITS CORP	D	09/24/2015	Various	107,924.000	746,546			U
Q97417-10-1	WESTPAC BANKING CORP	D	09/24/2015	Various	27,301.000	662,517			U
962166-10-4	WEYERHAEUSER CO		09/24/2015	Various	13,685.000	392,152			L
G9606P-19-7	WHITBREAD	D	09/24/2015	Various	14,609.000	1,070,662			U
966244-10-5	WHITEWAVE FOOD CO CLASS A		08/14/2015	GOLDMAN, SACHS & CO.	5,000.000	246,616			L
969457-10-0	WILLIAMS COS INC		09/24/2015	Various	8,018.000	398,794			L
969904-10-1	WILLIAMS SONOMA, INC.		09/23/2015	GOLDMAN, SACHS & CO.	892.000	69,739			L
Y9586L-10-9	WILMAR INTERNATIONAL	D	07/28/2015	Various	92,800.000	216,441			U
G9736L-12-4	WOLSELEY PLC	D	09/24/2015	Various	17,420.000	1,108,750			U
980228-10-0	WOODSIDE PETROLEUM	D	07/27/2015	CREDIT SUISSE	6,757.000	166,950			U
Q98418-10-8	WOOL WORTHS LIMITED	D	09/24/2015	Various	15,484.000	301,179			U
G9788D-10-3	WPP PLC	D	09/24/2015	Various	42,850.000	897,732			U
983134-10-7	WYNN RESOR TS LTD COM		09/04/2015	Various	2,016.000	180,140			L
98389B-10-0	XCEL ENERGY INC		09/24/2015	Various	25,042.000	834,221			L
984121-10-3	XEROX CORP COM		09/24/2015	Various	31,413.000	326,487			L
G98290-10-2	XL GROUP PLC	R	08/12/2015	JPMORGAN CHASE & CO.	4,600.000	180,688			L
984332-10-6	YAHOO INC COM		07/28/2015	Various	9,044.000	342,176			L
988498-10-1	YUM! BRANDS INC		09/24/2015	Various	9,163.000	753,196			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/24/2015	Various	5,199.000	524,284			L
98978V-10-3	ZOETIS INC		09/24/2015	Various	19,486.000	899,330			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	09/24/2015	Various	1,746.000	508,913			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						493,229,526	XXX		XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	09/14/2015	DIRECT	264,886.120	5,244,462			U
46432F-84-2	ISHARES CORE MSCI EAFE ETF	R	07/20/2015	Various	595,000.000	35,648,509			L
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	R	07/20/2015	CITIGROUP GLOBAL MARKETS	225,000.000	10,518,633			L
464287-20-0	ISHARES CORE S&P 500 ETF		09/30/2015	Various	25,547.000	5,184,616			L
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		08/12/2015	Various	915,000.000	88,242,822			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	09/09/2015	Various	383,174.000	19,052,561			L
46429B-69-7	ISHARES MSCI USA MIN VOL		08/24/2015	CITIGROUP GLOBAL MARKETS	457.000	16,217			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/09/2015	Various	238,552.000	28,348,404			L
9299999. Subtotal - Common Stocks - Mutual Funds						192,256,223	XXX		XXX
9799997. Total - Common Stocks - Part 3						685,485,750	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						685,485,750	XXX		XXX
9899999. Total - Preferred and Common Stocks						686,866,039	XXX		XXX
9999999 - Totals						3,269,567,175	XXX	3,504,457	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 298

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		09/01/2015	SCHEDULED REDEMPTION		8	8	9	8						8				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2015	SCHEDULED REDEMPTION		821	821	853	827		(6)		(6)		821				53	09/15/2016	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2015	SCHEDULED REDEMPTION		116	116	121	118		(1)		(1)		116				8	03/15/2017	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2015	SCHEDULED REDEMPTION		525	525	546	530		(5)		(5)		525				34	03/15/2017	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2015	SCHEDULED REDEMPTION		252	252	264	255		(3)		(3)		252				17	02/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2015	SCHEDULED REDEMPTION		344	344	360	359		(14)		(14)		344				24	12/15/2020	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2015	SCHEDULED REDEMPTION		148	148	169	165		(17)		(17)		148				8	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2015	SCHEDULED REDEMPTION		1,852	1,852	1,665	1,636		216		216		1,852				94	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2015	SCHEDULED REDEMPTION		2,714	2,714	2,785	2,809		(96)		(96)		2,714				155	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2015	SCHEDULED REDEMPTION		1,335	1,335	1,227	1,216		119		119		1,335				67	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2015	SCHEDULED REDEMPTION		112	112	115	116		(4)		(4)		112				7	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		09/01/2015	SCHEDULED REDEMPTION		254	254	290	283		(29)		(29)		254				13	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2015	SCHEDULED REDEMPTION		95	95	98	100		(6)		(6)		95				6	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2015	SCHEDULED REDEMPTION		402	402	440	451		(49)		(49)		402				23	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2015	SCHEDULED REDEMPTION		166	166	168	170		(4)		(4)		166				10	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2015	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2015	SCHEDULED REDEMPTION		3	3	3	4						3					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2015	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	06/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2015	SCHEDULED REDEMPTION		155	155	150	152		4		4		155				7	06/15/2029	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2015	SCHEDULED REDEMPTION		122	122	129	132		(10)		(10)		122				6	07/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2015	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2015	SCHEDULED REDEMPTION		24	24	26	27		(2)		(2)		24				1	10/15/2030	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2015	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2015	SCHEDULED REDEMPTION		58	58	62	66		(8)		(8)		58				3	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2015	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2015	SCHEDULED REDEMPTION		3,396	3,396	3,451	3,488		(92)		(92)		3,396				135	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2015	SCHEDULED REDEMPTION		7,458	7,458	7,185	7,377		81		81		7,458				484	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2015	SCHEDULED REDEMPTION		52	52	52	52						52				3	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		09/01/2015	SCHEDULED REDEMPTION		158	158	181	180		(22)		(22)		158				8	05/15/2027	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		08/01/2015	SCHEDULED REDEMPTION		14	14	14	14						14					08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		08/01/2015	SCHEDULED REDEMPTION		65	65	66	65						65				5	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2015	SCHEDULED REDEMPTION		71	71	72	71						71				5	01/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2015	SCHEDULED REDEMPTION		22	22	21	22						22				2	09/20/2016	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2015	SCHEDULED REDEMPTION		44	44	41	43		1		1		44				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2015	SCHEDULED REDEMPTION		11	11	10	11		1		1		11				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2015	SCHEDULED REDEMPTION		59	59	55	58		1		1		59				4	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		09/01/2015	SCHEDULED REDEMPTION		77	77	87	84		(7)		(7)		77				5	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2015	SCHEDULED REDEMPTION		83	83	77	82		2		2		83				6	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2015	SCHEDULED REDEMPTION		570	570	513	546		24		24		570				35	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		09/01/2015	SCHEDULED REDEMPTION		89	89	100	94		(5)		(5)		89				5	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2015	SCHEDULED REDEMPTION		79	79	73	76		3		3		79				5	06/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2015	SCHEDULED REDEMPTION		205	205	192	202		3		3		205				13	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		07/01/2015	SCHEDULED REDEMPTION		62	62	58	62						62				1	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		07/01/2015	SCHEDULED REDEMPTION		662	662	616	625		36		36		662				34	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2015	SCHEDULED REDEMPTION		371	371	345	350		21		21		371				24	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2015	SCHEDULED REDEMPTION		1,187	1,187	1,108	1,154		33		33		1,187				77	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2015	SCHEDULED REDEMPTION		306	306	286	304		2		2		306				20	01/20/2018	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2015	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				6	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2015	SCHEDULED REDEMPTION		58	58	59	59		(2)		(2)		58				4	08/20/2021	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2015	SCHEDULED REDEMPTION		187	187	173	183		4		4		187				12	09/20/2016	1
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2015	SCHEDULED REDEMPTION		100,421	100,421	100,421	100,421						100,421				2,060	08/01/2023	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2015	SCHEDULED REDEMPTION		254,362	254,362	254,362	254,362						254,362				5,780	11/22/2022	1FE
912810-RM-2	TREASURY BOND		07/06/2015	BANK OF AMERICA/MERRILL LYNCH		29,160,156	30,000,000	29,176,758			140		140		29,176,898		(16,741)	(16,741)	127,989	05/15/2045	1
912810-RN-0	TREASURY BOND		09/17/2015	Various		131,387,969	132,000,000	131,521,250			103		103		131,521,353		(133,384)	(133,384)	209,531	08/15/2045	1
912828-K7-4	TREASURY NOTE		09/09/2015	JPMORGAN CHASE & CO.		9,828,906	10,000,000	9,961,523			159		159		9,961,682		(132,776)	(132,776)	14,130	08/15/2025	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)
912828-XB-1	TREASURY NOTE		07/15/2015	Various		63,763,086	65,000,000	63,993,164			438		438		63,993,602		(230,516)	(230,516)	218,274	05/15/2025	1
912828-XF-2	TREASURY NOTE		08/14/2015	BARCLAYS		100,253,906	100,000,000	100,378,906			(16,583)		(16,583)		100,362,323		(108,417)	(108,417)	193,648	06/15/2018	1
912828-XJ-4	TREASURY NOTE		07/31/2015	BARCLAYS		74,958,984	75,000,000	74,976,563			1,078		1,078		74,977,640		(18,656)	(18,656)	43,308	06/30/2017	1
912828-XM-7	TREASURY NOTE		09/09/2015	MORGAN STANLEY		7,532,813	7,500,000	7,555,371			(443)		(443)		7,554,928		(22,116)	(22,116)	13,578	07/31/2020	1
805649-AB-6	SAYARRA LTD	E	07/29/2015	SCHEDULED REDEMPTION		206,753	206,753	206,753	206,753						206,753				3,993	04/14/2022	1
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	E	05/01/2015	Various																03/15/2021	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2015	SCHEDULED REDEMPTION		347,320	347,320	372,674	347,320						347,320				31,137	09/01/2019	1FE
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2015	SCHEDULED REDEMPTION		150,000	150,000	162,563	155,096		(5,096)		(5,096)		150,000				13,935	09/01/2020	1FE
0599999. Subtotal - Bonds - U.S. Governments						417,969,616	420,583,796	418,684,780	1,088,734		(20,047)		(20,047)		418,632,222		(662,606)	(662,606)	878,801	XXX	XXX
302154-AV-1	EXPORT-IMPORT BK KOREA	F	09/09/2015	MATURED		2,500,000	2,500,000	2,486,625	2,498,154		1,846		1,846		2,500,000				103,125	09/09/2015	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2015	SCHEDULED REDEMPTION		361,111	361,111	394,112	378,496		(17,385)		(17,385)		361,111				28,889	01/15/2018	2FE
105756-BK-5	FED REPUBLIC OF BRAZIL	F	09/24/2015	CITIGROUP GLOBAL MARKETS		1,840,000	2,000,000	2,315,000	2,289,347		(4,897)		(4,897)		2,284,450		(444,450)	(444,450)	169,813	01/20/2037	2FE
105756-BR-0	FED REPUBLIC OF BRAZIL	F	09/24/2015	MORGAN STANLEY		5,404,000	7,000,000	7,448,490	7,419,028		(5,834)		(5,834)		7,413,194		(2,009,194)	(2,009,194)	483,438	01/07/2041	2FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2015	SCHEDULED REDEMPTION		680,299	680,299	680,299	680,299						680,299				41,430	01/01/2023	2
515110-BB-9	LANDWIRTSCH. RENTENBANK	F	07/15/2015	MATURED		15,000,000	15,000,000	14,927,100	14,992,289		7,711		7,711		15,000,000				468,750	07/15/2015	1FE
669827-FX-0	NOVA SCOTIA PROVINCE	A	07/21/2015	MATURED		5,000,000	5,000,000	4,995,100	4,999,427		573		573		5,000,000				118,750	07/21/2015	1FE
748149-AF-8	PROVINCE OF QUEBEC	A	08/31/2015	SCOTIA CAPITAL (USA) INC.		10,295,100	10,000,000	10,019,000	10,013,243		(1,232)		(1,232)		10,012,011		283,089	283,089	281,111	08/25/2021	1FE
168863-AW-8	REPUBLIC OF CHILE	F	08/31/2015	HSBC SECURITIES, INC.		10,437,500	10,000,000	9,913,100	9,938,635		5,550		5,550		9,944,185		493,315	493,315	315,069	09/14/2021	1FE
195325-BN-4	REPUBLIC OF COLOMBIA	F	09/24/2015	JPMORGAN CHASE & CO.		20,412,500	20,000,000	20,574,950	20,405,031		(38,315)		(38,315)		20,366,716		45,784	45,784	1,030,556	07/12/2021	2FE
731011-AS-1	REPUBLIC OF POLAND	F	07/16/2015	MATURED		5,000,000	5,000,000	4,985,150	4,998,249		1,751		1,751		5,000,000				193,750	07/16/2015	1FE
87973K-AA-3	TEMASEK FINANCIAL I LTD	F	09/21/2015	MATURED		4,000,000	4,000,000	3,727,300	3,972,130		27,870		27,870		4,000,000				180,000	09/21/2015	1FE
1099999. Subtotal - Bonds - All Other Governments						80,930,510	81,541,410	82,466,226	82,584,327		(22,361)		(22,361)		82,561,966		(1,631,456)	(1,631,456)	3,414,680	XXX	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09		07/23/2015	Various		35,991,470	25,000,000	25,775,900	25,723,864		(6,299)		(6,299)		25,717,565		10,273,905	10,273,905	1,527,197	04/01/2039	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						35,991,470	25,000,000	25,775,900	25,723,864		(6,299)		(6,299)		25,717,565		10,273,905	10,273,905	1,527,197	XXX	XXX
906573-GA-2	UNION ELEM SCH DIST CALIF		09/21/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		180,287	160,000	185,477			(1,471)		(1,471)		184,005		(3,718)	(3,718)	4,386	09/01/2049	1FE
416415-FZ-5	HARTFORD CONN		09/15/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		371,534	325,000	381,953	381,083		(3,264)		(3,264)		377,819		(6,285)	(6,285)	13,420	10/01/2032	1FE
416415-GB-7	HARTFORD CONN		07/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,064,334	1,680,000	1,957,116	1,952,907		(13,475)		(13,475)		1,939,432		124,902	124,902	61,367	10/01/2034	1FE
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E		07/20/2015	CITIGROUP GLOBAL MARKETS		7,241,575	8,500,000	8,500,000	8,500,104		(1)		(1)		8,500,103		(1,258,528)	(1,258,528)	336,226	12/01/2039	2FE
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		08/06/2015	Various		21,077,006	21,275,000	21,275,000	21,275,087		(2)		(2)		21,275,085		(198,079)	(198,079)	989,993	11/15/2031	1FE
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1		09/09/2015	FIRST TENNESSEE BANK		4,199,944	3,700,000	3,700,000	3,700,000						3,700,000		499,944	499,944	273,456	01/15/2030	1FE
39168A-BY-8	GREATER CLARK CNTY SCH BDLG CO		09/24/2015	RBC DOMINION SECURITIES		1,047,090	1,000,000	1,029,280	1,028,744		(1,907)		(1,907)		1,026,837		20,253	20,253	38,333	07/15/2033	1FE
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		08/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		591,233	580,000	587,929	587,785		(414)		(414)		587,371		3,862	3,862	18,966	01/15/2038	1FE
39168A-DN-0	GREATER CLARK CNTY SCH BDLG CO		07/07/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		610,728	600,000	610,164	609,979		(461)		(461)		609,518		1,210	1,210	17,733	07/15/2036	1FE
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B		09/01/2015	Various		10,379,903	9,020,000	9,020,000	9,020,000						9,020,000		1,359,903	1,359,903	616,737	09/01/2034	1FE
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09		07/15/2015	PIPER JAFFRAY INC.		18,123,900	15,000,000	15,000,000	15,000,000						15,000,000		3,123,900	3,123,900	836,030	05/01/2039	1FE
790697-DH-6	ST JOSEPH MICH PUB SCHS		09/14/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		141,499	125,000	143,649	143,649		(1,036)		(1,036)		142,613		(1,114)	(1,114)	4,201	05/01/2035	1FE
864129-EH-0	STURGIS MICH PUB SCH DIST		09/21/2015	VINING-SPARKS IBG LP		770,049	650,000	781,424			(6,941)		(6,941)		774,483		(4,434)	(4,434)	20,042	05/01/2028	1FE
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09		09/09/2015	FIRST TENNESSEE BANK		12,245,813	10,945,000	10,948,750	10,946,935		(278)		(278)		10,946,656		1,299,157	1,299,157	626,157	05/01/2039	1FE
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		234,947	500,000	125,770	224,569		9,508		9,508		234,077		870	870		10/15/2029	1FE
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A		07/15/2015	RAYMOND JAMES & ASSOCIATES, INC.		17,773,950	15,000,000	15,000,000	15,000,000						15,000,000		2,773,950	2,773,950	575,744	12/01/2034	1FE
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A		09/10/2015	Various		1,628,668	2,125,000	610,895	1,257,551		53,770		53,770		1,311,321		317,347	317,347		06/30/2023	1FE
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2		09/10/2015	RAYMOND JAMES & ASSOCIATES, INC.		31,158,680	28,000,000	28,000,000	28,000,000						28,000,000		3,158,680	3,158,680	1,870,960	02/15/2034	1FE
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B		09/14/2015	STIFEL CAPITAL MARKETS		1,150,490	1,000,000	1,000,000	1,000,000						1,000,000		150,490	150,490	65,998	03/01/2030	1FE
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (		09/11/2015	FIRST TENNESSEE BANK		5,728,900	5,000,000	5,000,000	5,000,000						5,000,000		728,900	728,900	344,786	02/15/2041	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)
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)		08/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		2,287,620	2,000,000	2,000,000	2,000,000						2,000,000		287,620	287,620	126,504	08/01/2035	1FE
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A		07/27/2015	WELLS FARGO		6,423,900	5,000,000	5,000,000	5,000,000						5,000,000		1,423,900	1,423,900	227,050	12/01/2028	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						145,432,049	132,185,000	130,857,406	130,628,393		34,026		34,026		131,629,320		13,802,730	13,802,730	7,068,090	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2015	SCHEDULED REDEMPTION		221	221	248	226		(5)		(5)		221				16	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2015	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				2	01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		09/01/2015	SCHEDULED REDEMPTION		37	37	42	41		(4)		(4)		37				2	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		09/01/2015	SCHEDULED REDEMPTION		14	14	16	16		(2)		(2)		14				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		09/01/2015	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2015	SCHEDULED REDEMPTION		29,164	29,164	30,969	30,949		(1,785)		(1,785)		29,164				922	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2015	SCHEDULED REDEMPTION		16,167	16,167	17,162	17,220		(1,053)		(1,053)		16,167				524	09/01/2023	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2015	SCHEDULED REDEMPTION		25	25	27	26		(1)		(1)		25				2	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2015	SCHEDULED REDEMPTION		202	202	214	214		(12)		(12)		202				13	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2015	SCHEDULED REDEMPTION		8,144	8,144	7,888	7,924		219		219		8,144				255	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2015	SCHEDULED REDEMPTION		1,934	1,934	1,915	1,917		17		17		1,934				70	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2015	SCHEDULED REDEMPTION		652	652	631	634		18		18		652				21	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2015	SCHEDULED REDEMPTION		321	321	310	318		3		3		321				9	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2015	SCHEDULED REDEMPTION		3,361	3,361	3,242	3,321		41		41		3,361				98	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2015	SCHEDULED REDEMPTION		154	154	149	152		2		2		154				4	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2015	SCHEDULED REDEMPTION		988	988	954	977		11		11		988				29	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2015	SCHEDULED REDEMPTION		946	946	913	935		11		11		946				27	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2015	SCHEDULED REDEMPTION		6,415	6,415	6,191	6,343		72		72		6,415				190	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2015	SCHEDULED REDEMPTION		270	270	326	280		(10)		(10)		270				18	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2015	SCHEDULED REDEMPTION		167	167	176	177		(11)		(11)		167				11	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2015	SCHEDULED REDEMPTION		88	88	91	98		(10)		(10)		88				5	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2015	SCHEDULED REDEMPTION		116	116	120	125		(8)		(8)		116				6	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2015	SCHEDULED REDEMPTION		53	53	55	60		(7)		(7)		53				3	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2015	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2015	SCHEDULED REDEMPTION		645	645	664	698		(53)		(53)		645				36	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2015	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2015	SCHEDULED REDEMPTION		2	2	2	3						2					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2015	SCHEDULED REDEMPTION		70	70	73	78		(8)		(8)		70				5	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2015	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				2	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		09/01/2015	SCHEDULED REDEMPTION		358	358	405	406		(49)		(49)		358				18	03/01/2026	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2015	Various		42	42	44	42						42				1	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2015	SCHEDULED REDEMPTION		465	465	481	468		(3)		(3)		465				27	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2015	SCHEDULED REDEMPTION		64	64	66	64						64				4	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2015	SCHEDULED REDEMPTION		1,648	1,648	1,589	1,632		16		16		1,648				48	04/01/2018	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2015	SCHEDULED REDEMPTION		768	768	795	775		(7)		(7)		768				39	02/01/2016	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2015	SCHEDULED REDEMPTION		4,663	4,663	4,803	5,032		(369)		(369)		4,663				257	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2015	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2015	SCHEDULED REDEMPTION		1,366	1,366	1,400	1,479		(113)		(113)		1,366				70	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2015	SCHEDULED REDEMPTION		42,653	42,653	43,878	44,615		(1,961)		(1,961)		42,653				1,540	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2015	SCHEDULED REDEMPTION		6,740	6,740	6,678	6,686		54		54		6,740				245	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2015	SCHEDULED REDEMPTION		16,198	16,198	16,663	16,945		(747)		(747)		16,198				590	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2015	SCHEDULED REDEMPTION		33,232	33,232	34,420	34,519		(1,287)		(1,287)		33,232				1,205	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2015	SCHEDULED REDEMPTION		14,619	14,619	15,141	15,209		(590)		(590)		14,619				519	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2015	SCHEDULED REDEMPTION		90,262	90,262	93,489	94,246		(3,984)		(3,984)		90,262				3,171	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2015	SCHEDULED REDEMPTION		124,553	124,553	129,005	129,918		(5,365)		(5,365)		124,553				4,496	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2015	SCHEDULED REDEMPTION		45,655	45,655	47,287	47,850		(2,194)		(2,194)		45,655				1,630	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2015	SCHEDULED REDEMPTION		61,952	61,952	64,167	64,948		(2,996)		(2,996)		61,952				2,164	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2015	SCHEDULED REDEMPTION		22,165	22,165	22,957	23,037		(872)		(872)		22,165				800	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2015	SCHEDULED REDEMPTION		16,731	16,731	17,329	17,418		(687)		(687)		16,731				607	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2015	SCHEDULED REDEMPTION		17,554	17,554	18,181	18,228		(674)		(674)		17,554				626	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2015	SCHEDULED REDEMPTION		26,662	26,662	27,615	27,532		(870)		(870)		26,662				984	05/01/2024	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2015	SCHEDULED REDEMPTION		38,947	38,947	40,339	39,333		(386)		(386)		38,947				1,315	04/01/2017	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2015	SCHEDULED REDEMPTION		21,317	21,317	22,079	22,061		(744)		(744)		21,317				760	04/01/2023	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)
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2015	SCHEDULED REDEMPTION		5,626	5,626	5,827	5,846		(219)		(219)		5,626				204	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2015	SCHEDULED REDEMPTION		3,514	3,514	3,594	3,565		(51)		(51)		3,514				190	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2015	SCHEDULED REDEMPTION		36,241	36,241	35,647	35,915		327		327		36,241				1,623	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2015	SCHEDULED REDEMPTION		1,201	1,201	1,182	1,192		9		9		1,201				52	08/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2015	SCHEDULED REDEMPTION		763	763	764	763						763				36	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		07/01/2015	SCHEDULED REDEMPTION		102,382	102,382	98,829	99,053		3,329		3,329		102,382				3,871	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2015	SCHEDULED REDEMPTION		9	9	10	9						9				1	06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2015	SCHEDULED REDEMPTION		8	8	7	7						8				1	05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2015	SCHEDULED REDEMPTION		47	47	45	46						47				3	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2015	SCHEDULED REDEMPTION		201	201	221	221		(20)		(20)		201				12	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2015	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2017	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2015	SCHEDULED REDEMPTION		128	128	124	127		1		1		128				8	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2015	SCHEDULED REDEMPTION		347	347	335	334		12		12		347				23	09/01/2019	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2015	SCHEDULED REDEMPTION		1,401	1,401	1,357	1,375		26		26		1,401				61	08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2015	SCHEDULED REDEMPTION		386	386	373	377		9		9		386				17	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2015	SCHEDULED REDEMPTION		1,000	1,000	968	980		20		20		1,000				44	12/01/2018	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2015	SCHEDULED REDEMPTION		1,473	1,473	1,426	1,441		31		31		1,473				65	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2015	SCHEDULED REDEMPTION		2,166	2,166	2,097	2,116		50		50		2,166				94	07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2015	SCHEDULED REDEMPTION		136	136	144	155		(19)		(19)		136				8	06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2015	SCHEDULED REDEMPTION		72	72	73	72						72				2	10/01/2015	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2015	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2015	SCHEDULED REDEMPTION		66	66	70	77		(11)		(11)		66				4	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2015	SCHEDULED REDEMPTION		344	344	350	345		(1)		(1)		344				17	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2015	SCHEDULED REDEMPTION		17	17	18	19		(3)		(3)		17				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2015	SCHEDULED REDEMPTION		156	156	159	157		(1)		(1)		156				8	02/01/2016	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2015	SCHEDULED REDEMPTION		133	133	138	134		(1)		(1)		133				5	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2015	SCHEDULED REDEMPTION		1,824	1,824	1,766	1,757		67		67		1,824				80	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2015	SCHEDULED REDEMPTION		1,069	1,069	1,035	1,034		35		35		1,069				47	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		09/01/2015	SCHEDULED REDEMPTION		150	150	158	151		(1)		(1)		150				7	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2015	SCHEDULED REDEMPTION		115	115	111	111		4		4		115				5	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2015	SCHEDULED REDEMPTION		3,164	3,164	3,063	3,062		102		102		3,164				135	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2015	SCHEDULED REDEMPTION		1,295	1,295	1,253	1,254		41		41		1,295				55	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2015	SCHEDULED REDEMPTION		1,853	1,853	1,945	1,876		(23)		(23)		1,853				80	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2015	SCHEDULED REDEMPTION		51	51	54	55		(5)		(5)		51				3	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2015	SCHEDULED REDEMPTION		9,075	9,075	9,527	9,181		(106)		(106)		9,075				393	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2015	SCHEDULED REDEMPTION		1,041	1,041	1,008	1,009		32		32		1,041				45	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2015	SCHEDULED REDEMPTION		2,044	2,044	1,980	1,980		64		64		2,044				90	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2015	SCHEDULED REDEMPTION		1,334	1,334	1,291	1,291		43		43		1,334				59	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2015	SCHEDULED REDEMPTION		900	900	872	872		28		28		900				39	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2015	SCHEDULED REDEMPTION		1,103	1,103	1,068	1,065		38		38		1,103				47	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2015	SCHEDULED REDEMPTION		1,622	1,622	1,570	1,569		53		53		1,622				70	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2015	SCHEDULED REDEMPTION		3,573	3,573	3,545	3,542		30		30		3,573				143	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2015	SCHEDULED REDEMPTION		304,088	304,088	326,135	326,650		(22,562)		(22,562)		304,088				10,947	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2015	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	02/01/2036	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2015	SCHEDULED REDEMPTION		6,014	6,014	6,169	6,171		(157)		(157)		6,014				198	05/01/2023	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2015	SCHEDULED REDEMPTION		429	429	438	433		(4)		(4)		429				27	12/01/2024	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2015	SCHEDULED REDEMPTION		108	108	114	116		(8)		(8)		108				6	12/01/2025	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2015	SCHEDULED REDEMPTION		3,775	3,775	3,963	3,810		(35)		(35)		3,775				164	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2015	SCHEDULED REDEMPTION		27,937	27,937	28,961	28,434		(497)		(497)		27,937				959	04/01/2019	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2015	SCHEDULED REDEMPTION		1,166	1,166	1,129	1,139		27		27		1,166				49	12/01/2018	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2015	SCHEDULED REDEMPTION		97	97	101	98		(1)		(1)		97				4	07/01/2016	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		07/01/2015	MATURED		3	3	3	3						3					07/01/2015	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2015	SCHEDULED REDEMPTION		86	86	91	98		(12)		(12)		86				5	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2015	SCHEDULED REDEMPTION		117	117	124	129		(12)		(12)		117				7	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		07/01/2015	MATURED		1	1	1	1						1					07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		08/01/2015	SCHEDULED REDEMPTION		389	389	396	390		(1)		(1)		389				4	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2015	SCHEDULED REDEMPTION		101	101	104	101		(1)		(1)		101				4	12/01/2015	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2015	SCHEDULED REDEMPTION		163	163	166	169		(6)		(6)		163				8	04/01/2031	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)
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2015	SCHEDULED REDEMPTION		1,068	1,068	1,085	1,072		(5)		(5)		1,068				50	04/01/2016	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2015	SCHEDULED REDEMPTION		49	49	52	57		(8)		(8)		49				3	06/01/2030	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2015	SCHEDULED REDEMPTION		323	323	336	327		(4)		(4)		323				14	12/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2015	SCHEDULED REDEMPTION		5,612	5,612	5,874	5,686		(74)		(74)		5,612				243	05/01/2017	1
31385J-LM-8	FED NATL MTG ASSOC #545832		09/01/2015	SCHEDULED REDEMPTION		150	150	158	152		(2)		(2)		150				6	08/01/2017	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2015	SCHEDULED REDEMPTION		777	777	789	778		(1)		(1)		777				31	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2015	SCHEDULED REDEMPTION		438	438	446	440		(1)		(1)		438				23	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		08/01/2015	Various		60	60	62	60						60				1	08/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2015	SCHEDULED REDEMPTION		17	17	18	18						17				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		07/01/2015	SCHEDULED REDEMPTION		116	116	119	117						116				1	08/01/2015	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2015	SCHEDULED REDEMPTION		75	75	80	85		(10)		(10)		75				5	06/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		07/01/2015	SCHEDULED REDEMPTION		396	396	404	398		(1)		(1)		396				13	10/01/2015	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2015	SCHEDULED REDEMPTION		573	573	583	576		(3)		(3)		573				29	12/01/2015	1
31385W-SX-8	FED NATL MTG ASSOC #555034		09/01/2015	SCHEDULED REDEMPTION		13,509	13,509	14,181	13,667		(159)		(159)		13,509				585	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2015	SCHEDULED REDEMPTION		7,095	7,095	7,445	7,184		(89)		(89)		7,095				307	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2015	SCHEDULED REDEMPTION		8,713	8,713	9,147	8,808		(94)		(94)		8,713				379	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2015	SCHEDULED REDEMPTION		1,856	1,856	1,948	1,882		(26)		(26)		1,856				80	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2015	SCHEDULED REDEMPTION		401	401	417	407		(6)		(6)		401				17	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		09/01/2015	SCHEDULED REDEMPTION		1,469	1,469	1,542	1,484		(15)		(15)		1,469				64	03/01/2018	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2015	SCHEDULED REDEMPTION		27	27	27	27						27				1	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2015	SCHEDULED REDEMPTION		754	754	767	757		(3)		(3)		754				38	03/01/2016	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2015	SCHEDULED REDEMPTION		115	115	118	116		(1)		(1)		115				5	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2015	SCHEDULED REDEMPTION		2,696	2,696	2,749	2,707		(11)		(11)		2,696				142	11/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2015	SCHEDULED REDEMPTION		923	923	947	930		(7)		(7)		923				47	01/01/2016	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2015	SCHEDULED REDEMPTION		324	324	330	325		(1)		(1)		324				16	02/01/2016	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2015	SCHEDULED REDEMPTION		103	103	105	104						103				3	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2015	SCHEDULED REDEMPTION		119	119	121	119		(1)		(1)		119				6	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2015	SCHEDULED REDEMPTION		71	71	73	71						71				4	01/01/2016	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2015	SCHEDULED REDEMPTION		67	67	68	68						67				3	09/01/2016	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2015	SCHEDULED REDEMPTION		2,836	2,836	2,813	2,832		4		4		2,836				123	01/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		08/01/2015	SCHEDULED REDEMPTION		22,498	22,498	22,857	22,587		(89)		(89)		22,498				921	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2015	SCHEDULED REDEMPTION		81	81	84	82		(1)		(1)		81				4	06/01/2016	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2015	SCHEDULED REDEMPTION		548	548	558	550		(1)		(1)		548				28	03/01/2016	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2015	SCHEDULED REDEMPTION		100	100	102	101						100				3	02/01/2016	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2015	SCHEDULED REDEMPTION		163	163	166	164		(1)		(1)		163				6	01/01/2016	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2015	SCHEDULED REDEMPTION		110	110	109	109						110				5	02/01/2016	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2015	SCHEDULED REDEMPTION		173	173	172	173						173				8	04/01/2016	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2015	SCHEDULED REDEMPTION		2,966	2,966	3,017	2,978		(12)		(12)		2,966				150	02/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2015	SCHEDULED REDEMPTION		211	211	217	213		(2)		(2)		211				11	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2015	SCHEDULED REDEMPTION		465	465	473	468		(3)		(3)		465				24	03/01/2016	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2015	SCHEDULED REDEMPTION		154	154	153	154						154				7	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		09/01/2015	SCHEDULED REDEMPTION		249	249	261	251		(2)		(2)		249				11	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2015	SCHEDULED REDEMPTION		1,395	1,395	1,424	1,402		(7)		(7)		1,395				70	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2015	SCHEDULED REDEMPTION		2,257	2,257	2,316	2,271		(14)		(14)		2,257				114	07/01/2016	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2015	SCHEDULED REDEMPTION		1,171	1,171	1,133	1,135		35		35		1,171				51	04/01/2021	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2015	SCHEDULED REDEMPTION		2,216	2,216	2,290	2,234		(18)		(18)		2,216				88	09/01/2016	1
31387D-MB-2	FED NATL MTG ASSOC #580954		09/01/2015	SCHEDULED REDEMPTION		392	392	412	395		(3)		(3)		392				17	05/01/2016	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2015	SCHEDULED REDEMPTION		5,222	5,222	5,482	5,273		(51)		(51)		5,222				227	07/01/2016	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2015	SCHEDULED REDEMPTION		371	371	385	388		(17)		(17)		371				21	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2015	SCHEDULED REDEMPTION		34	34	34	34						34				2	05/01/2016	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2015	SCHEDULED REDEMPTION		1,763	1,763	1,791	1,774		(11)		(11)		1,763				84	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2015	SCHEDULED REDEMPTION		1,063	1,063	1,080	1,068		(5)		(5)		1,063				50	07/01/2016	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2015	SCHEDULED REDEMPTION		332	332	337	333		(2)		(2)		332				15	07/01/2016	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2015	SCHEDULED REDEMPTION		750	750	727	720		30		30		750				33	06/01/2021	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2015	SCHEDULED REDEMPTION		118	118	120	118		(1)		(1)		118				5	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2015	SCHEDULED REDEMPTION		963	963	979	968		(5)		(5)		963				41	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2015	SCHEDULED REDEMPTION		398	398	404	400		(2)		(2)		398				19	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2015	SCHEDULED REDEMPTION		326	326	331	328		(1)		(1)		326				15	09/01/2016	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)
31387X-UC-7	FED NATL MTG ASSOC #597379		09/01/2015	SCHEDULED REDEMPTION		581	581	610	586		(5)		(5)		581				26	09/01/2016	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2015	SCHEDULED REDEMPTION		463	463	470	465		(3)		(3)		463				22	09/01/2016	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2015	SCHEDULED REDEMPTION		37	37	38	37						37				2	09/01/2016	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2015	SCHEDULED REDEMPTION		1,938	1,938	2,035	1,960		(22)		(22)		1,938				84	11/01/2016	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2015	SCHEDULED REDEMPTION		185	185	188	186		(1)		(1)		185				9	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2015	SCHEDULED REDEMPTION		151	151	160	173		(22)		(22)		151				9	07/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2015	SCHEDULED REDEMPTION		3,758	3,758	3,945	3,802		(43)		(43)		3,758				163	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2015	SCHEDULED REDEMPTION		424	424	441	430		(5)		(5)		424				18	12/01/2016	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2015	SCHEDULED REDEMPTION		116	116	120	117		(1)		(1)		116				5	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2015	SCHEDULED REDEMPTION		51	51	52	51						51				2	01/01/2017	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		09/01/2015	SCHEDULED REDEMPTION		797	797	837	815		(17)		(17)		797				35	08/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2015	SCHEDULED REDEMPTION		6,100	6,100	6,283	6,146		(46)		(46)		6,100				243	02/01/2017	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2015	SCHEDULED REDEMPTION		1,692	1,692	1,759	1,713		(22)		(22)		1,692				73	05/01/2017	1
31390J-D9-9	FED NATL MTG ASSOC #647328		09/01/2015	SCHEDULED REDEMPTION		148	148	164	163		(15)		(15)		148				7	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		09/01/2015	SCHEDULED REDEMPTION		172	172	180	173		(2)		(2)		172				7	06/01/2017	1
31390M-ST-2	FED NATL MTG ASSOC #650430		09/01/2015	SCHEDULED REDEMPTION		688	688	722	695		(7)		(7)		688				29	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2015	SCHEDULED REDEMPTION		743	743	773	753		(10)		(10)		743				32	07/01/2017	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2015	SCHEDULED REDEMPTION		17,902	17,902	18,195	17,992		(90)		(90)		17,902				712	09/01/2017	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2015	SCHEDULED REDEMPTION		2,776	2,776	2,756	2,756		20		20		2,776				104	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2015	SCHEDULED REDEMPTION		2,143	2,143	2,243	2,310		(167)		(167)		2,143				101	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2015	SCHEDULED REDEMPTION		26,027	26,027	27,247	27,882		(1,855)		(1,855)		26,027				1,267	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2015	SCHEDULED REDEMPTION		1,970	1,970	2,062	2,045		(75)		(75)		1,970				93	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2015	SCHEDULED REDEMPTION		184	184	185	185		(1)		(1)		184				9	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2015	SCHEDULED REDEMPTION		1,676	1,676	1,718	1,726		(50)		(50)		1,676				79	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2015	SCHEDULED REDEMPTION		12,119	12,119	12,424	12,472		(353)		(353)		12,119				568	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2015	SCHEDULED REDEMPTION		888	888	904	895		(7)		(7)		888				32	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2015	SCHEDULED REDEMPTION		192	192	202	196		(4)		(4)		192				8	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2015	SCHEDULED REDEMPTION		1,906	1,906	1,939	1,919		(14)		(14)		1,906				69	12/01/2018	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2015	SCHEDULED REDEMPTION		1,622	1,622	1,651	1,633		(11)		(11)		1,622				58	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2015	SCHEDULED REDEMPTION		4,093	4,093	4,164	4,115		(22)		(22)		4,093				142	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2015	SCHEDULED REDEMPTION		1,446	1,446	1,494	1,465		(19)		(19)		1,446				57	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2015	SCHEDULED REDEMPTION		45	45	46	45		(1)		(1)		45				2	01/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2015	SCHEDULED REDEMPTION		984	984	1,017	998		(14)		(14)		984				39	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2015	SCHEDULED REDEMPTION		430	430	444	435		(5)		(5)		430				17	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2015	SCHEDULED REDEMPTION		2,147	2,147	2,184	2,161		(14)		(14)		2,147				78	01/01/2019	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2015	SCHEDULED REDEMPTION		376	376	383	379		(3)		(3)		376				15	02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2015	SCHEDULED REDEMPTION		1,017	1,017	1,046	1,043		(27)		(27)		1,017				48	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2015	SCHEDULED REDEMPTION		3,274	3,274	3,437	3,364		(91)		(91)		3,274				142	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2015	SCHEDULED REDEMPTION		3,795	3,795	3,929	3,866		(71)		(71)		3,795				166	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2015	SCHEDULED REDEMPTION		98,816	98,816	99,321	99,316		(501)		(501)		98,816				4,811	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2015	SCHEDULED REDEMPTION		1,818	1,818	1,850	1,832		(14)		(14)		1,818				65	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2015	SCHEDULED REDEMPTION		473	473	481	475		(3)		(3)		473				17	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2015	SCHEDULED REDEMPTION		13,178	13,178	13,246	13,247		(68)		(68)		13,178				580	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2015	SCHEDULED REDEMPTION		6,401	6,401	6,562	6,580		(179)		(179)		6,401				311	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2015	SCHEDULED REDEMPTION		237	237	243	243		(6)		(6)		237				12	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2015	SCHEDULED REDEMPTION		98	98	99	99						98				5	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2015	SCHEDULED REDEMPTION		600	600	603	603		(3)		(3)		600				26	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2015	SCHEDULED REDEMPTION		303	303	305	305		(2)		(2)		303				14	02/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2015	SCHEDULED REDEMPTION		249	249	250	251		(2)		(2)		249				11	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2015	SCHEDULED REDEMPTION		160	160	161	161		(1)		(1)		160				8	02/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2015	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	04/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2015	SCHEDULED REDEMPTION		152	152	156	157		(5)		(5)		152				7	06/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2015	SCHEDULED REDEMPTION		10,201	10,201	10,575	10,576		(375)		(375)		10,201				368	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2015	SCHEDULED REDEMPTION		5,218	5,218	5,349	5,362		(144)		(144)		5,218				244	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2015	SCHEDULED REDEMPTION		31	31	31	32		(1)		(1)		31				2	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2015	SCHEDULED REDEMPTION		267	267	274	274		(7)		(7)		267				13	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2015	SCHEDULED REDEMPTION		18,520	18,520	19,000	19,036		(515)		(515)		18,520				582	02/01/2022	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)
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2015	SCHEDULED REDEMPTION		6,404	6,404	6,638	6,656		(252)		(252)		6,404				231	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2015	SCHEDULED REDEMPTION		17,847	17,847	18,296	18,341		(494)		(494)		17,847				821	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2015	SCHEDULED REDEMPTION		463	463	475	475		(12)		(12)		463				22	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2015	SCHEDULED REDEMPTION		1,010	1,010	1,035	1,026		(17)		(17)		1,010				48	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2015	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2015	SCHEDULED REDEMPTION		327	327	335	337		(11)		(11)		327				15	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2015	SCHEDULED REDEMPTION		613	613	618	618		(5)		(5)		613				30	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2015	SCHEDULED REDEMPTION		10,411	10,411	10,793	10,772		(361)		(361)		10,411				383	02/01/2022	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2015	SCHEDULED REDEMPTION		10	10	11	11						10				1	03/01/2037	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2015	SCHEDULED REDEMPTION		18,972	18,972	19,412	19,481		(510)		(510)		18,972				666	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2015	SCHEDULED REDEMPTION		8,359	8,359	8,666	8,592		(233)		(233)		8,359				302	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2015	SCHEDULED REDEMPTION		13,031	13,031	13,508	13,603		(572)		(572)		13,031				453	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2015	SCHEDULED REDEMPTION		154	154	156	157		(2)		(2)		154				7	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2015	SCHEDULED REDEMPTION		8,793	8,793	9,116	9,066		(273)		(273)		8,793				318	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2015	SCHEDULED REDEMPTION		419	419	423	424		(5)		(5)		419				20	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2015	SCHEDULED REDEMPTION		8,895	8,895	9,225	9,237		(341)		(341)		8,895				321	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2015	SCHEDULED REDEMPTION		14,919	14,919	15,466	15,460		(541)		(541)		14,919				520	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2015	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2015	SCHEDULED REDEMPTION		21,594	21,594	22,386	22,446		(852)		(852)		21,594				771	04/01/2022	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2015	SCHEDULED REDEMPTION		290	290	297	297		(7)		(7)		290				14	04/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2015	SCHEDULED REDEMPTION		475	475	487	487		(12)		(12)		475				22	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2015	SCHEDULED REDEMPTION		271	271	278	279		(8)		(8)		271				13	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2015	SCHEDULED REDEMPTION		3,957	3,957	4,056	4,061		(104)		(104)		3,957				192	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2015	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				5	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2015	SCHEDULED REDEMPTION		5,301	5,301	5,501	5,524		(223)		(223)		5,301				192	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2015	SCHEDULED REDEMPTION		6,031	6,031	6,171	6,237		(206)		(206)		6,031				226	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2015	SCHEDULED REDEMPTION		9,783	9,783	10,142	10,168		(384)		(384)		9,783				359	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2015	SCHEDULED REDEMPTION		4,315	4,315	4,423	4,431		(116)		(116)		4,315				203	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2015	SCHEDULED REDEMPTION		6,241	6,241	6,470	6,486		(245)		(245)		6,241				225	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2015	SCHEDULED REDEMPTION		265	265	272	272		(7)		(7)		265				12	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2015	SCHEDULED REDEMPTION		34,179	34,179	35,431	35,266		(1,087)		(1,087)		34,179				1,273	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2015	SCHEDULED REDEMPTION		188	188	193	191		(3)		(3)		188				6	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2015	SCHEDULED REDEMPTION		217	217	219	219		(2)		(2)		217				10	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2015	SCHEDULED REDEMPTION		5,692	5,692	5,835	5,855		(163)		(163)		5,692				250	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2015	SCHEDULED REDEMPTION		336	336	345	345		(8)		(8)		336				11	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2015	SCHEDULED REDEMPTION		252	252	258	258		(6)		(6)		252				8	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2015	SCHEDULED REDEMPTION		2,239	2,239	2,291	2,303		(65)		(65)		2,239				81	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2015	SCHEDULED REDEMPTION		8,681	8,681	8,999	8,955		(274)		(274)		8,681				315	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2015	SCHEDULED REDEMPTION		285	285	292	290		(5)		(5)		285				9	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2015	SCHEDULED REDEMPTION		16,822	16,822	17,439	17,264		(442)		(442)		16,822				620	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2015	SCHEDULED REDEMPTION		6,471	6,471	6,708	6,715		(244)		(244)		6,471				234	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2015	SCHEDULED REDEMPTION		7,634	7,634	7,914	7,860		(226)		(226)		7,634				276	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2015	SCHEDULED REDEMPTION		146	146	149	151		(5)		(5)		146				5	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2015	SCHEDULED REDEMPTION		8,895	8,895	9,102	9,196		(301)		(301)		8,895				322	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2015	SCHEDULED REDEMPTION		639	639	654	663		(24)		(24)		639				23	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2015	SCHEDULED REDEMPTION		17,413	17,413	17,864	17,870		(457)		(457)		17,413				551	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		09/01/2015	SCHEDULED REDEMPTION		4,765	4,765	4,939	4,960		(196)		(196)		4,765				172	02/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2015	SCHEDULED REDEMPTION		28,671	28,671	29,336	29,617		(946)		(946)		28,671				1,030	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2015	SCHEDULED REDEMPTION		86	86	88	89		(3)		(3)		86				3	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2015	SCHEDULED REDEMPTION		46,751	46,751	48,464	48,815		(2,064)		(2,064)		46,751				1,747	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2015	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				4	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2015	SCHEDULED REDEMPTION		3,817	3,817	3,957	3,972		(155)		(155)		3,817				138	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2015	SCHEDULED REDEMPTION		3,307	3,307	3,393	3,384		(77)		(77)		3,307				101	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2015	SCHEDULED REDEMPTION		217	217	222	227		(10)		(10)		217				8	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2015	SCHEDULED REDEMPTION		892	892	913	929		(36)		(36)		892				30	05/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2015	SCHEDULED REDEMPTION		5,747	5,747	5,957	5,916		(170)		(170)		5,747				205	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2015	SCHEDULED REDEMPTION		15,488	15,488	16,056	15,981		(493)		(493)		15,488				568	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2015	SCHEDULED REDEMPTION		9,569	9,569	9,919	9,926		(357)		(357)		9,569				350	08/01/2023	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)
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2015	SCHEDULED REDEMPTION		8,388	8,388	8,605	8,611		(223)		(223)		8,388				281	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2015	SCHEDULED REDEMPTION		5,557	5,557	5,760	5,770		(213)		(213)		5,557				200	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2015	SCHEDULED REDEMPTION		9,703	9,703	10,059	9,944		(241)		(241)		9,703				348	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2015	SCHEDULED REDEMPTION		7,716	7,716	7,998	8,039		(323)		(323)		7,716				279	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2015	SCHEDULED REDEMPTION		5,392	5,392	5,532	5,513		(121)		(121)		5,392				175	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2015	SCHEDULED REDEMPTION		550,382	550,382	572,312	563,640		(13,257)		(13,257)		550,382				15,918	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2015	SCHEDULED REDEMPTION		322,752	322,752	340,756	333,984		(11,231)		(11,231)		322,752				10,523	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		09/01/2015	SCHEDULED REDEMPTION		11,775	11,775	12,349	12,345		(570)		(570)		11,775				257	07/01/2027	1
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		09/01/2015	SCHEDULED REDEMPTION		4,632	4,632	4,078	4,632						4,632				310	12/01/2018	1FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		08/01/2015	SCHEDULED REDEMPTION		12,065	12,065	10,079	11,786		278		278		12,065				715	12/01/2018	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		09/01/2015	SCHEDULED REDEMPTION		36,460	36,460	33,029	34,703		1,757		1,757		36,460				1,983	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		09/01/2015	SCHEDULED REDEMPTION		47,541	47,541	44,219	45,915		1,626		1,626		47,541				2,748	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		09/01/2015	SCHEDULED REDEMPTION		31,748	31,748	28,746	30,184		1,564		1,564		31,748				1,736	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		09/01/2015	SCHEDULED REDEMPTION		21,418	21,418	18,567	19,756		1,661		1,661		21,418				1,092	04/15/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		09/01/2015	SCHEDULED REDEMPTION		640	640	658	651		(10)		(10)		640				44	06/25/2018	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		09/01/2015	SCHEDULED REDEMPTION		86,002	86,002	63,406	79,812		6,190		6,190		86,002				4,169	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		09/01/2015	SCHEDULED REDEMPTION		13,976	13,976	11,323	13,210		766		766		13,976				761	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		09/01/2015	SCHEDULED REDEMPTION		172,049	172,049	159,639	166,435		5,614		5,614		172,049				9,411	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		09/01/2015	SCHEDULED REDEMPTION		41,607	41,607	31,289	36,179		5,429		5,429		41,607				2,123	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		09/01/2015	SCHEDULED REDEMPTION		7,236	7,236	7,638	7,390		(154)		(154)		7,236				339	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		09/01/2015	SCHEDULED REDEMPTION		195,008	195,008	183,501	187,945		7,062		7,062		195,008				8,966	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		09/01/2015	SCHEDULED REDEMPTION		145,643	145,643	137,498	141,194		4,448		4,448		145,643				6,851	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		09/01/2015	SCHEDULED REDEMPTION		25,967	25,967	24,906	25,396		571		571		25,967				1,187	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		09/01/2015	SCHEDULED REDEMPTION		188,928	188,928	180,423	184,447		4,481		4,481		188,928				8,680	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		09/01/2015	SCHEDULED REDEMPTION		88,212	88,212	84,241	86,085		2,127		2,127		88,212				4,166	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		09/01/2015	SCHEDULED REDEMPTION		8,517	8,517	8,868	8,702		(185)		(185)		8,517				400	05/15/2032	1
31358U-7D-2	FNR 1993-70 Z RMBS		09/01/2015	SCHEDULED REDEMPTION		3,532	3,532	3,682	3,532						3,532				177	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB RMBS		09/01/2015	SCHEDULED REDEMPTION		79,700	79,700	78,511	79,505		195		195		79,700				2,874	01/25/2018	1
31393B-R5-6	FNR 2003-35 ME RMBS		09/01/2015	SCHEDULED REDEMPTION		331,794	331,794	336,875	332,508		(714)		(714)		331,794				11,923	05/25/2018	1
31397M-WQ-6	FNR 2008-82 EY RMBS		09/01/2015	SCHEDULED REDEMPTION		661,417	661,417	640,231	654,895		6,522		6,522		661,417				23,927	09/25/2023	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		08/01/2015	SCHEDULED REDEMPTION		740	740	705		725	15		740		740				53	09/01/2017	6*
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		09/01/2015	SCHEDULED REDEMPTION		130,113	130,113	120,243	125,627		4,486		4,486		130,113				7,299	05/15/2022	1
3136F3-LA-2	FANNIE MAE		05/01/2015	Various																10/03/2033	1FE
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		05/01/2015	Various																09/01/2019	1FE
76116E-GN-4	RESOLUTION TR CORP		05/01/2015	Various																07/15/2028	1
88059E-NG-5	TENN VAL AUTH CPN STRIP		05/01/2015	Various																01/15/2025	1FE
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		09/25/2015	Various		5,480,300	4,655,000	4,655,000	4,655,000						4,655,000		825,300	825,300	341,608	08/15/2037	1FE
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C		09/10/2015	Various		14,656,634	12,840,000	12,720,331	12,728,846		1,674		1,674		12,730,520		1,926,114	1,926,114	938,987	07/01/2038	1FE
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA BABS 09A		09/15/2015	RAYMOND JAMES & ASSOCIATES, INC.		5,595,400	5,000,000	5,000,000	5,000,000						5,000,000		595,400	595,400	375,092	07/01/2034	1FE
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA BABS 09A		09/11/2015	JPMORGAN CHASE & CO.		4,502,920	4,000,000	4,000,000	4,000,000						4,000,000		502,920	502,920	303,533	07/01/2039	1FE
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2015	MATURED		1,750,000	1,750,000	1,786,540	1,752,166		(2,166)		(2,166)		1,750,000				100,975	07/01/2015	1FE
010869-CD-5	ALAMEDA CORRIDOR TRANSN CA SR 99C		08/13/2015	MESIROW FINANCIAL, INC.		27,351,926	23,435,000	23,799,896	23,458,297		(2,461)		(2,461)		23,455,836		3,896,090	3,896,090	1,361,964	10/01/2029	1FE
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/14/2015	MESIROW FINANCIAL, INC.		4,922,190	7,000,000	1,886,360	4,225,595		177,959		177,959		4,403,554		518,636	518,636		10/01/2022	1FE
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/18/2015	D.A. DAVIDSON & CO.		1,411,958	3,350,000	672,647	1,274,683		50,958		50,958		1,325,641		86,317	86,317		10/01/2030	1FE
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/18/2015	Various		1,212,000	3,000,000	566,520	1,073,574		42,475		42,475		1,116,049		95,951	95,951		10/01/2031	1FE
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		6,848,740	19,000,000	3,374,400	6,394,638		229,616		229,616		6,624,254		224,486	224,486		10/01/2032	1FE
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		6,397,110	19,000,000	3,173,570	6,014,076		215,952		215,952		6,230,029		167,081	167,081		10/01/2033	1FE
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		5,969,420	19,000,000	2,984,710	5,656,184		203,102		203,102		5,859,285		110,135	110,135		10/01/2034	1FE
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		5,586,760	19,000,000	2,807,250	5,319,791		191,017		191,017		5,510,808		75,952	75,952		10/01/2035	1FE
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	Various		7,762,478	28,165,000	3,913,527	7,416,345		266,069		266,069		7,682,414		80,064	80,064		10/01/2036	1FE
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		07/24/2015	D.A. DAVIDSON & CO.		25,234,911	79,425,000	12,710,383	24,687,666		905,158		905,158		25,592,824		(357,913)	(357,913)		10/01/2033	2FE
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F		07/09/2015	BARCLAYS		16,748,420	13,000,000	13,000,000	13,000,004						13,000,004		3,748,416	3,748,416	640,044	04/01/2049	1FE
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP		08/18/2015	MESIROW FINANCIAL, INC.		2,576,475	5,205,000	822,069	1,922,597		91,932		91,932		2,014,530		561,945	561,945		08/15/2028	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)
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL		08/03/2015	RBC DOMINION SECURITIES		6,561,700	25,185,000	4,948,601	8,947,520		354,909		354,909		9,302,429		(2,740,729)	(2,740,729)		09/01/2035	2FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		07/27/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		13,123,600	12,040,000	11,704,686	11,773,056		10,003		10,003		11,783,058		1,340,542	1,340,542	880,258	09/01/2038	1FE
544435-C3-2	LOS ANGELES CA INTL ARPTS BABS 09C		07/14/2015	MESIROW FINANCIAL, INC.		15,536,475	12,500,000	12,500,000	12,500,000						12,500,000		3,036,475	3,036,475	553,071	05/15/2039	1FE
797398-DT-8	SAN DIEGO CNTY CA PENSION OBLIG 2004 C		08/15/2015	MATURED		11,070,000	11,070,000	5,884,480	10,685,705		384,295		384,295		11,070,000					08/15/2015	1FE
79741T-AR-5	SAN DIEGO CNTY CA WTR REV BABS 10B		07/09/2015	MORGAN STANLEY		6,080,410	4,900,000	4,900,000	4,900,000						4,900,000		1,180,410	1,180,410	211,369	05/01/2049	1FE
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BABS 09B		07/21/2015	Various		30,112,038	25,000,000	25,000,000	25,000,000						25,000,000		5,112,038	5,112,038	1,839,996	01/01/2034	1FE
905649-DK-2	UNION CITY CA PENSION OBLIG 2004 CAP		08/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,935,721	3,015,000	770,755	1,524,684		65,601		65,601		1,590,285		345,436	345,436		07/01/2025	1FE
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2015	CALLED @ 100.00000000		380,000	380,000	401,649	383,488		(1,946)		(1,946)		381,542		(1,542)	(1,542)	25,650	09/01/2016	1FE
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B		07/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		4,117,330	3,500,000	3,467,450	3,470,682		390		390		3,471,072		646,258	646,258	189,379	09/15/2039	1FE
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2		07/13/2015	WELLS FARGO		5,928,200	5,000,000	5,000,000	5,000,000						5,000,000		928,200	928,200	201,268	11/15/2039	1FE
196632-LD-3	COLORADO SPRINGS CO UTIL SYS BABS 10B2		09/10/2015	MORGAN STANLEY		16,814,850	15,000,000	15,000,000	15,000,000						15,000,000		1,814,850	1,814,850	692,250	11/15/2040	1FE
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09B		09/15/2015	D.A. DAVIDSON & CO.		16,441,226	14,770,000	14,770,000	14,770,000						14,770,000		1,671,226	1,671,226	737,584	06/01/2036	1FE
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B		07/15/2015	MESIROW FINANCIAL, INC.		4,602,000	4,000,000	4,000,000	4,000,000						4,000,000		602,000	602,000	146,051	12/01/2029	1FE
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		08/27/2015	SECONDMARKET INC		2,484,375	2,650,000	2,312,789	2,326,773		7,577		7,577		2,334,350		150,025	150,025	2,759	08/01/2041	1FE
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A		09/01/2015	Various		2,863,376	4,600,000	1,096,088	2,247,340		92,688		92,688		2,340,027		523,349	523,349		10/01/2026	1FE
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A		08/18/2015	Various		2,884,836	5,340,000	1,126,366	2,309,415		85,449		85,449		2,394,863		489,972	489,972		10/01/2028	1FE
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A		07/15/2015	JPMORGAN CHASE & CO.		5,447,039	4,825,000	4,658,393	4,692,077		5,142		5,142		4,697,219		749,820	749,820	252,589	08/01/2025	1FE
626207-YF-5	MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P		07/16/2015	Various		26,097,250	22,000,000	22,000,000	22,000,000						22,000,000		4,097,250	4,097,250	1,171,431	04/01/2057	1FE
438701-RH-9	HONOLULU HI CITY & CNTY WSTWTR 2010 BAB		09/09/2015	RBC DOMINION SECURITIES		11,368,500	10,000,000	10,000,000	10,000,000						10,000,000		1,368,500	1,368,500	736,220	07/01/2040	1FE
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,242,145	3,500,000	795,585	1,108,593		50,169		50,169		1,158,762		83,383	83,383		01/01/2033	2FE
16772P-AQ-9	CHICAGO IL TRANS AUTH SLS TAX RECPT BABS		07/21/2015	MESIROW FINANCIAL, INC.		10,598,050	10,000,000	10,000,000	10,000,000						10,000,000		598,050	598,050	395,250	12/01/2040	1FE
167736-YU-5	CHICAGO IL WTR REV SEC LIEN BABS 10B		07/14/2015	WELLS FARGO		3,853,581	3,450,000	3,450,000	3,450,000						3,450,000		403,581	403,581	165,404	11/01/2040	1FE
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07		07/29/2015	WELLS FARGO		11,629,600	10,000,000	10,000,000	10,000,261		(9)		(9)		10,000,252		1,629,348	1,629,348	684,476	07/01/2033	1FE
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C		07/16/2015	Various		9,818,135	8,500,000	8,500,000	8,500,000						8,500,000		1,318,135	1,318,135	564,494	02/01/2035	1FE
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BABS 09A		07/14/2015	WELLS FARGO		6,006,400	5,000,000	5,000,000	5,000,000						5,000,000		1,006,400	1,006,400	322,942	01/01/2034	1FE
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C		07/22/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		8,207,231	7,350,000	7,350,000	7,350,000						7,350,000		857,231	857,231	540,546	01/01/2039	1FE
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B		07/14/2015	WELLS FARGO		19,265,105	15,500,000	15,500,000	15,500,000						15,500,000		3,765,105	3,765,105	982,621	02/01/2039	1FE
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B		09/01/2015	FIRST TENNESSEE BANK		16,565,235	14,500,000	14,415,320	14,425,899		1,607		1,607		14,427,506		2,137,729	2,137,729	742,219	06/01/2034	1FE
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09		07/16/2015	BARCLAYS		10,866,330	9,000,000	9,000,000	9,000,000						9,000,000		1,866,330	1,866,330	575,138	08/01/2029	1FE
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09		07/15/2015	WELLS FARGO		15,670,530	13,500,000	13,500,000	13,500,000						13,500,000		2,170,530	2,170,530	597,804	11/01/2029	1FE
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		09/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		318,665	320,000	312,685			96		96		312,781		5,884	5,884	6,267	07/01/2039	1FE
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B		07/09/2015	MESIROW FINANCIAL, INC.		5,708,408	4,750,000	4,797,025	4,793,062		(459)		(459)		4,792,603		915,805	915,805	328,118	07/01/2039	1FE
44329H-AD-6	HP COMMUNITIES LLC MA 2008A		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		4,962,500	5,000,000	3,700,000	3,735,626		4,318		4,318		3,739,944		1,222,556	1,222,556	249,775	09/15/2053	1FE
44329H-AT-1	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,218,238	2,235,000	1,913,693	1,964,242		6,146		6,146		1,970,388		247,849	247,849	113,760	09/15/2034	1FE
44329H-AU-8	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		4,466,250	4,500,000	3,727,822	3,771,772		5,353		5,353		3,777,125		689,125	689,125	234,840	03/15/2046	1FE
44329H-AV-6	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		3,637,513	3,665,000	3,040,850	3,058,045		2,062		2,062		3,060,107		577,406	577,406	193,781	09/15/2053	1FE
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C		07/14/2015	PIPER JAFFRAY INC.		5,073,120	4,000,000	4,000,000	4,000,000						4,000,000		1,073,120	1,073,120	282,836	01/01/2046	1FE
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010		09/15/2015	RBC DOMINION SECURITIES		3,502,860	3,000,000	3,000,000	3,000,000						3,000,000		502,860	502,860	212,063	09/01/2040	1FE
681793-4Q-5	OMAHA NE PUB PWR DIST ELEC BABS 10 A		07/14/2015	BARCLAYS		10,832,900	10,000,000	10,000,000	10,000,000						10,000,000		832,900	832,900	521,979	02/01/2041	1FE
68189T-BA-3	OMAHA NE SPL OBLIG RIVERFRONT REDEV 08		08/19/2015	RAYMOND JAMES & ASSOCIATES, INC.		25,870,180	22,535,000	22,535,000	22,535,000						22,535,000		3,335,180	3,335,180	1,534,383	02/01/2026	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)
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0		08/07/2015	Various		23,859,705	20,085,000	20,085,000	20,085,000						20,085,000		3,774,705	3,774,705	1,594,866	01/01/2041	2FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2015	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				6,545	01/01/2037	1FE
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A		07/14/2015	WELLS FARGO		9,487,200	8,000,000	8,000,000	8,000,000						8,000,000		1,487,200	1,487,200	341,845	11/01/2039	1FE
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		08/18/2015	RBC DOMINION SECURITIES		2,070,776	3,775,000	820,081	1,635,334		70,014		70,014		1,705,348		365,428	365,428		10/01/2027	1FE
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B		09/04/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		922,581	1,310,000	377,778	798,900		34,363		34,363		833,263		89,318	89,318		02/15/2023	1FE
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,545,058	5,400,000	1,465,290	3,098,668		125,522		125,522		3,224,191		320,868	320,868		02/15/2024	1FE
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F		07/10/2015	MORGAN STANLEY		6,773,750	5,000,000	5,000,000	5,000,000						5,000,000		1,773,750	1,773,750	385,116	01/01/2040	1FE
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09		07/09/2015	CITIGROUP GLOBAL MARKETS		7,491,015	5,250,000	5,250,000	5,250,000						5,250,000		2,241,015	2,241,015	255,690	11/15/2039	1FE
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		09/15/2015	MORGAN STANLEY		2,928,750	3,000,000	3,000,000	3,000,000						3,000,000		(71,250)	(71,250)	219,483	01/01/2046	3FE
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA		09/16/2015	MORGAN STANLEY		17,920,988	16,250,000	16,250,000	16,250,000						16,250,000		1,670,988	1,670,988	778,646	06/15/2041	1FE
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC		09/16/2015	MORGAN STANLEY		17,101,800	15,000,000	15,000,000	15,000,000						15,000,000		2,101,800	2,101,800	722,430	06/15/2042	1FE
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BABS 09 C2		09/16/2015	FIRST TENNESSEE BANK		5,564,500	5,000,000	5,032,750	5,017,792		(2,487)		(2,487)		5,015,305		549,195	549,195	356,871	08/01/2039	1FE
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09		09/16/2015	SEIBERT, BRANFORD INC.		11,250,000	10,000,000	10,000,000	10,000,000						10,000,000		1,250,000	1,250,000	720,830	02/15/2039	1FE
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BABS 09		07/09/2015	RBC DOMINION SECURITIES		5,836,500	5,000,000	5,000,000	5,000,000						5,000,000		836,500	836,500	276,588	02/15/2043	1FE
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B		09/15/2015	Various		24,302,615	20,500,000	20,500,000	20,500,000						20,500,000		3,802,615	3,802,615	1,291,759	02/15/2032	1FE
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B		09/10/2015	FIRST TENNESSEE BANK		5,746,750	5,000,000	5,000,000	5,000,000						5,000,000		746,750	746,750	254,732	12/01/2034	1FE
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10		09/10/2015	Various		29,550,490	26,000,000	26,819,360	20,000,000						26,819,360		2,731,130	2,731,130	1,094,891	11/15/2040	1FE
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B		07/14/2015	WELLS FARGO		5,085,040	4,000,000	4,000,000	4,000,000						4,000,000		1,085,040	1,085,040	179,670	06/01/2040	1FE
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2015	MATURED		505,000	505,000	505,000	505,000						505,000				26,260	07/01/2015	1FE
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D		07/22/2015	PIPER JAFFRAY INC.		12,597,090	11,000,000	11,000,000	11,000,000						11,000,000		1,597,090	1,597,090	448,387	06/01/2039	1FE
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,487,895	5,220,000	1,491,334	2,951,197		120,649		120,649		3,071,846		416,050	416,050		04/15/2024	1FE
73043P-AA-8	POCONO MTNS PA INDL PK AUTH HO		07/27/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		55,219	50,000	57,656			(306)		(306)		57,350		(2,131)	(2,131)	2,438	08/15/2040	1FE
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C		07/16/2015	BARCLAYS		6,108,100	5,000,000	5,000,000	5,000,000						5,000,000		1,108,100	1,108,100	340,628	01/01/2050	1FE
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		09/11/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,194	100,000	113,204	113,009		(797)		(797)		112,212		(3,018)	(3,018)	4,410	11/01/2044	1FE
880591-ES-7	TVA		09/22/2015	Various		4,978,453	5,000,000	4,865,700							4,865,700		112,753	112,753		09/15/2065	1
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B		07/09/2015	MORGAN STANLEY		19,036,500	15,000,000	15,000,000	15,000,000						15,000,000		4,036,500	4,036,500	557,407	12/01/2044	1FE
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D		09/15/2015	CITIGROUP GLOBAL MARKETS		13,391,520	12,000,000	12,000,000	12,000,000						12,000,000		1,391,520	1,391,520	769,457	09/01/2039	1FE
662903-MH-3	NORTH TX MUN WTR DIST BABS 2010A		08/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		10,282,500	9,000,000	9,000,000	9,000,000						9,000,000		1,282,500	1,282,500	522,870	09/01/2040	1FE
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10		09/10/2015	JPMORGAN CHASE & CO.		11,495,800	10,000,000	10,000,000	10,000,000						10,000,000		1,495,800	1,495,800	518,333	05/15/2034	1FE
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B		09/14/2015	RBC DOMINION SECURITIES		9,049,760	8,000,000	8,000,000	8,000,000						8,000,000		1,049,760	1,049,760	546,709	08/15/2041	1FE
927781-VT-8	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		08/18/2015	RAYMOND JAMES & ASSOCIATES, INC.		10,478,124	9,365,000	9,365,000	9,365,000						9,365,000		1,113,124	1,113,124	414,271	09/01/2023	1FE
927781-VU-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		07/15/2015	GOLDMAN, SACHS & CO.		10,126,391	8,995,000	8,995,000	8,995,000						8,995,000		1,131,391	1,131,391	378,602	09/01/2024	1FE
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B		09/15/2015	VINING-SPARKS IBG LP		2,849,400	2,500,000	2,500,000	2,500,000						2,500,000		349,400	349,400	154,560	10/01/2034	1FE
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D		07/21/2015	GOLDMAN, SACHS & CO.		11,498,040	9,000,000	9,000,000	9,000,000						9,000,000		2,498,040	2,498,040	542,239	10/01/2046	2FE
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2015	CALLED @ 100.00000000		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				59,607	07/01/2020	1FE
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04		08/18/2015	STIFEL CAPITAL MARKETS		11,700,000	10,000,000	10,000,000	10,000,000						10,000,000		1,700,000	1,700,000	691,306	07/01/2026	1FE
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/05/2015	Various		383,299	1,275,000	138,185	276,712		9,788		9,788		286,500		96,800	96,800		04/01/2039	1FE
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		767,506	2,780,000	281,920	565,135		21,559		21,559		586,694		180,812	180,812		04/01/2040	1FE
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/18/2015	Various		312,306	1,200,000	113,832	228,435		9,297		9,297		237,733		74,574	74,574		04/01/2041	1FE
97712D-KL-9	WISCONSIN ST HEALTH & EDL FACS		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		302,784	270,000	313,794			(2,496)		(2,496)		311,298		(8,515)	(8,515)	8,422	08/15/2031	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						833,547,761	904,160,822	677,701,290	713,400,459	725	3,792,305		3,793,030		729,562,683		103,985,077	103,985,077	35,620,632	XXX	XXX
90131H-BA-2	21ST CENTURY FOX AMERICA INC		08/13/2015	JEFFERIES & COMPANY, INC.		12,104,200	10,000,000	10,531,771			(7,896)		(7,896)		10,523,875		1,580,325	1,580,325	219,000	04/30/2028	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)
90131H-BF-1	21ST CENTURY FOX AMERICA INC		07/13/2015	JEFFERIES & COMPANY, INC.		2,867,125	2,500,000	2,483,367			119		119		2,483,486		383,639	383,639	90,847	12/15/2034	2FE
90131H-BG-9	21ST CENTURY FOX AMERICA INC		07/10/2015	CITIGROUP GLOBAL MARKETS		20,452,775	17,500,000	17,053,810			2,672		2,672		17,056,482		3,396,293	3,396,293	653,333	12/15/2035	2FE
002824-BA-7	ABBOTT LABORATORIES		07/22/2015	CREDIT SUISSE		974,150	1,000,000	998,340			83		83		998,423		(24,273)	(24,273)	9,704	03/15/2022	1FE
00287Y-AP-4	ABBVIE INC		08/11/2015	Various		2,974,896	3,000,000	2,994,090			176		176		2,994,266		(19,370)	(19,370)	23,964	11/06/2022	2FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		122,100	120,000	120,278			(3)		(3)		120,275		1,825	1,825	619	02/15/2023	4FE
00404D-AD-5	ACADIA HEALTHCARE CO TRANCHE B TL		09/30/2015	SCHEDULED REDEMPTION		875	875	871			4		4		875					02/11/2022	3FE
00404A-AH-2	ACADIA HEALTHCARE COMPANY INC		08/20/2015	EXCHANGE		2,381,237	2,350,000	2,383,750			(2,513)		(2,513)		2,381,237				69,398	02/15/2023	4FE
00404A-AK-5	ACADIA HEALTHCARE COMPANY INC		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		111,650	110,000	110,550							110,550		1,100	1,100	619	02/15/2023	4FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		37,474	37,474	37,045			430		430		37,474					11/25/2019	4
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		07/31/2015	SCHEDULED REDEMPTION		4,975	4,975	4,961	4,960		15		15		4,975				54	09/26/2021	4FE
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/06/2015	SCHEDULED REDEMPTION		1,343,750	1,343,750	1,343,750	1,343,750						1,343,750				111,531	08/06/2017	2
00100U-AE-2	ADS WASTE MGT HLDGS NEW TLB-2		09/30/2015	SCHEDULED REDEMPTION		66,389	66,389	66,389	66,389						66,389				1,900	10/09/2019	4FE
00101J-AF-3	ADT CORP		05/01/2015	Various																07/15/2022	3FE
007903-AX-5	ADVANCED MICRO DEVICES		07/23/2015	OPPENHEIMER & CO., INC.		812,700	1,260,000	1,265,785	1,264,898		(337)		(337)		1,264,561		(451,861)	(451,861)	90,038	08/15/2022	4FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/30/2015	SCHEDULED REDEMPTION		10,000	10,000	9,979	9,654		23		23		10,000				72	07/25/2021	4FE
00772B-AK-7	AERCAP IRELAND CAPITAL LTD	F	08/06/2015	EXCHANGE		518,381	500,000	518,750			(369)		(369)		518,381				8,681	10/01/2021	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2015	SCHEDULED REDEMPTION		362,600	362,600	362,600	362,600						362,600				18,683	06/30/2022	5
00828D-AN-1	AFFINION GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		2,153,125	3,250,000	3,225,788	3,236,232		2,229		2,229		3,238,461		(1,085,336)	(1,085,336)	69,672	12/15/2018	5FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		09/30/2015	SCHEDULED REDEMPTION		10,232	10,232	10,187	10,177		55		55		10,232				83	04/30/2018	4FE
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	09/30/2015	SCHEDULED REDEMPTION		1,597	1,597	1,592	1,591		6		6		1,597				7	10/03/2019	4FE
L0001U-AC-3	AI CHEM & CY US ACQ TRANCHE B-2 TL	E	09/30/2015	SCHEDULED REDEMPTION		829	829	826	825		3		3		829				4	10/03/2019	4FE
009363-AJ-1	AIRGAS INC		09/14/2015	CALLED @ 100.00000000		5,000,000	5,000,000	4,992,450	4,998,790		1,210		1,210		5,000,000				154,826	10/01/2015	2FE
012725-AD-9	ALBEMARLE CORP		09/10/2015	MORGAN STANLEY		938,188	938,000	935,233	935,237		27		27		935,263		2,924	2,924	41,323	12/01/2044	2FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2015	SCHEDULED REDEMPTION		85,000	85,000	85,000	85,000						85,000				5,004	01/01/2027	3FE
01748T-AA-9	ALLEGION PLC	E	09/11/2015	STIFEL CAPITAL MARKETS		102,000	100,000	100,000							100,000		2,000	2,000		09/15/2023	1
018804-AQ-7	ALLIANT TECHSYSTEMS INC		07/15/2015	EXCHANGE		6,804,333	6,770,000	6,820,700	6,808,229		(3,895)		(3,895)		6,804,333				280,391	10/01/2021	3FE
02005N-AW-0	ALLY FINANCIAL INC		07/16/2015	STIFEL CAPITAL MARKETS		750,000	750,000	746,250			332		332		746,582		3,418	3,418	19,063	11/18/2019	3FE
02154V-AA-9	ALTICE SA	F	07/23/2015	GOLDMAN, SACHS & CO.		1,221,875	1,250,000	1,250,000	1,250,000						1,250,000		(28,125)	(28,125)	92,300	05/15/2022	4FE
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	09/30/2015	SCHEDULED REDEMPTION		2,481	2,481	2,459	2,458		24		24		2,481				32	08/01/2021	4FE
00164V-AC-7	AMC NETWORKS INC		09/23/2015	Various		2,719,858	2,785,000	2,777,490	2,778,670		443		443		2,779,114		(59,256)	(59,256)	95,311	12/15/2022	4FE
023551-AM-6	AMERADA HESS CORP		08/19/2015	MORGAN STANLEY		7,910,420	7,000,000	7,066,940	7,054,409		(989)		(989)		7,053,420		857,000	857,000	469,656	03/15/2033	2FE
02361D-AC-4	AMEREN ILLINOIS COMPANY		07/30/2015	BANK OF AMERICA/MERRILL LYNCH		25,581,200	20,000,000	19,889,800	19,903,113		1,233		1,233		19,904,347		5,676,853	5,676,853	852,389	06/15/2036	1FE
02364W-AW-5	AMERICA MOVIL SAB DE CV	F	07/21/2015	BARCLAYS		6,838,140	6,000,000	5,921,340	5,926,374		700		700		5,927,074		911,066	911,066	300,125	03/30/2040	1FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		28,741	28,741	28,741	28,741						28,741				1,617	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		217,531	217,531	217,531	217,531						217,531				12,182	01/15/2022	3FE
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		209,950	209,950	209,950	209,950						209,950				8,398	01/15/2027	1FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		480,098	480,098	480,098	480,098						480,098				23,765	07/15/2024	2FE
02474R-AB-9	AMERICAN BLDRS & CONT SUPPLY TLB		09/30/2015	SCHEDULED REDEMPTION		10,063	10,063	10,063	10,063						10,063				19	04/16/2020	4FE
02665W-AW-1	AMERICAN HONDA FINANCE CORP	R	07/14/2015	BARCLAYS		8,976,780	9,000,000	8,993,430			18		18		8,993,448		(16,668)	(16,668)	1,200	07/13/2018	1FE
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC		07/10/2015	BANK OF AMERICA/MERRILL LYNCH		493,600	500,000	498,265			2		2		498,267		(4,667)	(4,667)	260	07/10/2025	2Z
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		07/13/2015	DEUTSCHE BANK AG		484,395	500,000	496,305			1		1		496,306		(11,911)	(11,911)	400	07/10/2045	2Z
03027X-AD-2	AMERICAN TOWER CORP		09/14/2015	JPMORGAN CHASE & CO.		5,234,600	5,000,000	5,122,900	5,113,379		(7,217)		(7,217)		5,106,161		128,439	128,439	272,222	02/15/2024	2FE
03027X-AG-5	AMERICAN TOWER CORP		09/18/2015	CREDIT SUISSE		972,500	1,000,000	992,280			237		237		992,517		(20,017)	(20,017)	15,111	06/01/2025	2FE
031162-BV-1	AMGEN INC		07/27/2015	JPMORGAN CHASE & CO.		1,296,841	1,300,000	1,297,842	1,297,952		108		108		1,298,060		(1,219)	(1,219)	32,464	05/22/2024	2FE
03232P-AB-4	AMSURG CORP		07/13/2015	CITIGROUP GLOBAL MARKETS		2,601,000	2,550,000	2,580,193	2,572,887		(2,903)		(2,903)		2,569,984		31,016	31,016	90,047	11/30/2020	4FE
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		08/07/2015	Various		7,363,734											7,363,734	7,363,734		10/20/2012	6*
034863-AN-0	ANGLO AMERICAN CAPITAL PLC	F	08/14/2015	Various		935,111	966,000	963,855			104		104		963,960		(28,849)	(28,849)	9,241	05/14/2020	2FE
035287-AF-8	ANIXTER INC		08/26/2015	WELLS FARGO		149,813	150,000	150,000							150,000		(188)	(188)	298	03/01/2023	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)
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		08/27/2015	CITIGROUP GLOBAL MARKETS		68,250	75,000	74,813			13		13		74,826		(6,576)	(6,576)	3,359	11/01/2021	3FE
038222-AJ-4	APPLIED MATERIALS INC		09/22/2015	JPMORGAN CHASE & CO.		1,001,545	1,000,000	996,380			1		1		996,381		5,164	5,164	108	10/01/2025	1
038222-AK-1	APPLIED MATERIALS INC		09/22/2015	CITIGROUP GLOBAL MARKETS		503,630	500,000	498,315							498,315		5,315	5,315	71	10/01/2035	1
00213M-AD-6	APX GROUP INC		07/08/2015	OPPENHEIMER & CO., INC.		224,375	250,000	254,441			(458)		(458)		253,983		(29,608)	(29,608)	13,490	12/01/2020	5FE
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2015	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,638		362		362		300,000				29,400	07/15/2020	2
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		09/30/2015	SCHEDULED REDEMPTION		94,944	94,944	94,802	94,738		206		206		94,944					07/26/2016	2FE
03852C-AU-0	ARAMARK CORP US TERM F LOAN		09/30/2015	SCHEDULED REDEMPTION		7,498	7,498	7,472	7,469		28		28		7,498				62	02/24/2021	4FE
03938L-AP-9	ARCELORMITTAL	F	07/29/2015	MORGAN STANLEY		238,750	250,000	257,950			(26)		(26)		257,924		(19,174)	(19,174)	5,813	10/15/2039	3FE
03938L-AU-8	ARCELORMITTAL	F	09/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,460,935	2,500,000	2,500,000	2,500,000						2,500,000		(39,065)	(39,065)	166,233	03/01/2021	3FE
03938L-AX-2	ARCELORMITTAL	F	09/21/2015	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000	1,007,500	1,006,164		(502)		(502)		1,005,662		(10,662)	(10,662)	75,639	02/25/2022	3FE
03938L-AY-0	ARCELORMITTAL SA	F	08/28/2015	BANK OF AMERICA/MERRILL LYNCH		99,250	100,000	100,000							100,000		(750)	(750)	1,295	06/01/2020	3FE
03938D-AD-4	ARCH COAL INC TERM LOAN B		09/30/2015	SCHEDULED REDEMPTION		27,034	27,034	22,938	6,528		4,102		4,102		27,034				432	05/16/2018	4FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		09/30/2015	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		07/07/2015	CITIGROUP GLOBAL MARKETS		1,498,210	1,429,000	1,457,578			(1,368)		(1,368)		1,456,210		42,000	42,000	35,530	03/15/2023	4FE
040555-CM-4	ARIZONA PUBLIC SERVICE		07/31/2015	WELLS FARGO		16,571,700	15,000,000	14,898,900	14,904,164		1,027		1,027		14,905,192		1,666,508	1,666,508	702,090	09/01/2041	1FE
007036-UQ-7	ARMT_05-11 RMBS		09/25/2015	SCHEDULED REDEMPTION		479,280	479,280	225,262	237,029		242,251		242,251		479,280				1,590	12/26/2053	1FM
2254W0-MM-4	ARMT_05-12 RMBS		09/25/2015	SCHEDULED REDEMPTION		238,910	238,910	107,733	113,571		125,338		125,338		238,910				688	11/25/2053	1FM
042735-BD-1	ARROW ELECTRONICS INC		07/29/2015	JPMORGAN CHASE & CO.		4,892,000	5,000,000	4,962,050			1,991		1,991		4,964,041		(72,041)	(72,041)	73,403	04/01/2022	2FE
04363U-AA-4	ASCIANO FINANCE	F	09/23/2015	MATURED		1,750,000	1,750,000	1,747,340	1,749,587		413		413		1,750,000				54,688	09/23/2015	2FE
046353-AD-0	ASTRAZENECA PLC	F	07/09/2015	JPMORGAN CHASE & CO.		6,399,800	5,000,000	4,978,900	4,981,066		202		202		4,981,268		1,418,532	1,418,532	267,854	09/15/2037	1FE
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		09/23/2015	SCHEDULED REDEMPTION		2,348,999	2,348,999	2,323,299	2,320,327		28,672		28,672		2,348,999				35,370	05/24/2019	4FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		09/15/2015	SCHEDULED REDEMPTION		296,130	296,130	323,617	302,406		(6,276)		(6,276)		296,130				15,156	07/15/2016	1
049560-AG-0	ATMOS ENERGY CORP		09/09/2015	MORGAN STANLEY		11,713,500	10,000,000	10,092,160	10,076,278		(1,481)		(1,481)		10,074,796		1,638,704	1,638,704	543,764	10/15/2034	1FE
050095-AM-0	ATWOOD OCEANICS INC		08/28/2015	OPPENHEIMER & CO., INC.		2,773,830	3,282,000	3,368,510	3,338,698		(13,275)		(13,275)		3,325,423		(551,593)	(551,593)	231,410	02/01/2020	3FE
05070G-AE-8	AUDATEX NORTH AMERICA IN		09/23/2015	ALLSTATE INSURANCE COMPANY		2,158,063	2,150,000	2,209,500	2,204,355		(8,256)		(8,256)		2,196,099		(38,037)	(38,037)	99,617	06/15/2021	3FE
05070G-AG-3	AUDATEX NORTH AMERICA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		551,375	550,000	587,500	584,400		(3,357)		(3,357)		581,042		(29,667)	(29,667)	30,132	11/01/2023	3FE
053015-AD-5	AUTOMATIC DATA PROCESSING INC		09/14/2015	BARCLAYS		1,003,440	1,000,000	999,110			1		1		999,111		4,329	4,329	125	09/15/2020	1FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC		09/14/2015	Various		2,012,755	2,000,000	1,997,820			1		1		1,997,821		14,934	14,934	188	09/15/2025	1Z
05329W-AL-6	AUTONATION INC		09/17/2015	BANK OF AMERICA/MERRILL LYNCH		1,005,490	1,000,000	999,980							999,980		5,510	5,510	93	01/15/2021	1
05329W-AM-4	AUTONATION INC		09/22/2015	JPMORGAN CHASE & CO.		1,222,644	1,200,000	1,195,956			4		4		1,195,960		26,684	26,684	600	10/01/2025	2Z
G2967P-AB-0	AVAGO TECH TERM LOANS	E	09/15/2015	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500				24	05/06/2021	3FE
05377J-AL-6	AVIS BUDGET CAR RENT TRANCHE B TL		09/30/2015	SCHEDULED REDEMPTION		2,494	2,494	2,472	2,476		18		18		2,494				57	03/15/2019	2FE
90347B-AG-3	AXALTA COATING DUPONT NEW 2014 TLB		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,483	2,481		19		19		2,500				24	02/03/2020	3FE
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	08/10/2015	SCHEDULED REDEMPTION		1,292,254	1,292,254	1,190,668	1,258,655		33,598		33,598		1,292,254				4,226	11/10/2019	1FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		22,278	151,175	50,373	59,174		(36,895)		(36,895)		22,278				7,497	02/25/2052	1FM
059165-EC-0	BALTIMORE GAS & ELECTRIC		07/23/2015	BARCLAYS		6,254,050	5,000,000	5,535,000	5,491,814		(6,857)		(6,857)		5,484,958		769,092	769,092	261,938	10/01/2036	1FE
628855-AN-8	BANK OF AMERICA CORP		07/15/2015	MATURED		500,000	500,000	683,632	512,167		(12,167)		(12,167)		500,000				51,000	07/15/2015	2FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2015	SCHEDULED REDEMPTION		356,029	356,029	356,029	356,029						356,029				16,486	12/01/2016	1FM
06738E-AJ-4	BARCLAYS PLC	E	08/12/2015	BARCLAYS		3,024,930	3,000,000	2,992,800							2,992,800		32,130	32,130		08/17/2045	1
06849R-AK-8	BARRICK NA FINANCE LLC		07/13/2015	MORGAN STANLEY		5,676,300	6,000,000	4,902,659	4,916,816		6,522		6,522		4,923,338		752,962	752,962	244,375	05/01/2043	2FE
071813-BL-2	BAXTER INTERNATIONAL INC		09/30/2015	VARIOUS		(300,000)											(300,000)	(300,000)		06/15/2023	2FE
071813-AX-7	BAXTER INTL		07/06/2015	TENDER OFFER		11,364,578	9,385,000	10,497,592	10,416,577		(11,969)		(11,969)		10,404,607		959,971	959,971	350,308	12/01/2037	2FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		343,628	343,628	346,635	345,020		(1,392)		(1,392)		343,628				15,023	05/26/2037	1FM
05538B-AH-8	BE AEROSPACE TERM LOAN B		07/08/2015	SCHEDULED REDEMPTION		56,818	56,818	56,534			284		284		56,818				473	12/16/2021	3FE
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,975	4,976		24		24		5,000				171	10/01/2021	4FE
05541V-AF-3	BG ENERGY CAPITAL PLC	F	07/02/2015	BARCLAYS		5,193,500	5,000,000	4,914,200	4,918,380		742		742		4,919,122		274,378	274,378	187,205	10/15/2041	1FE
09062X-AD-5	BIOGEN INC		09/22/2015	Various		3,550,040	3,500,000	3,475,290			6		6		3,475,296		74,744	74,744	3,322	09/15/2045	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)
09062X-AF-0	BIOGEN INC		09/11/2015	Various		3,020,444	3,000,000	2,992,920			2		2		2,992,922		27,522	27,522	338	09/15/2025	1
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2015	SCHEDULED REDEMPTION		1,039,469	1,039,469	1,031,673	1,041,460		(1,991)		(1,991)		1,039,469				76,986	12/30/2016	2
093662-AF-1	BLOCK FINANCIAL LLC		09/28/2015	BANK OF AMERICA/MERRILL LYNCH		498,660	500,000	498,370			1		1		498,371		289	289	57	10/01/2020	2FE
095796-AA-6	BLUE RACER MIDSTREAM LLC		07/16/2015	Various		76,700	75,000	76,125							76,125		575	575	836	11/15/2022	4Z
05578M-AA-0	BMC SOFTWARE FINANCE INC		09/23/2015	Various		1,111,375	1,350,000	1,343,821	1,300,000		338		338		1,344,159		(232,784)	(232,784)	22,163	07/15/2021	5FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		09/30/2015	SCHEDULED REDEMPTION		2,513	2,513	2,510	2,510		3		3		2,513				32	09/10/2020	4FE
05568N-AF-9	BNSF RAILWAY COMPANY ABS		07/02/2015	SCHEDULED REDEMPTION		119,930	119,930	119,930	119,930						119,930				6,753	07/02/2016	1
097751-BJ-9	BOMBARDIER INC	A	09/23/2015	ALLSTATE INSURANCE COMPANY		566,625	750,000	750,000	750,000						750,000		(183,375)	(183,375)	42,250	10/15/2022	4FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		09/15/2015	SCHEDULED REDEMPTION		188,469	188,469	216,076	200,563		(12,094)		(12,094)		188,469				10,484	09/15/2021	1
099724-AJ-5	BORGWARNER INC		09/11/2015	MIZUHO SECURITIES USA INC.		491,415	500,000	498,990			43		43		499,033		(7,618)	(7,618)	8,438	03/15/2025	2FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		09/30/2015	SCHEDULED REDEMPTION		7,519	7,519	7,456	7,448		71		71		7,519				13	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		09/30/2015	SCHEDULED REDEMPTION		1,875	1,875	1,844	1,839		36		36		1,875				2	01/30/2020	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	E	09/20/2015	SCHEDULED REDEMPTION		21,199	21,199	21,199	21,199						21,199				735	12/20/2025	1FE
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG		08/27/2015	WRITE OFF OF INVESTMENT			60,510													08/27/2015	4Z
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		08/27/2015	WRITE OFF OF INVESTMENT			1													08/27/2015	5Z
116663-AC-9	BRUCE MANSFIELD UNIT ABS		07/16/2015	Various		9,279,526	9,009,249	9,009,249	9,009,249						9,009,249		270,277	270,277	394,280	06/01/2034	2AM
07384M-6H-0	BSARM_04-12 RMBS		09/01/2015	SCHEDULED REDEMPTION		244,412	244,412	240,326	239,451		4,962		4,962		244,412				3,453	10/25/2051	1FM
07387B-EG-4	BSCMS_05-PW10 CMBS		09/01/2015	SCHEDULED REDEMPTION			50,939	12,031	11,754		(11,754)		(11,754)						222	12/11/2040	1FM
06901L-AD-9	BURGER KING WORLDWIDE TLB-2		09/30/2015	SCHEDULED REDEMPTION		5,733	5,733	5,664	5,677		56		56		5,733				55	12/10/2021	4FE
12189T-AF-1	BURLINGTN NORTH SANTA FE		07/13/2015	JPMORGAN CHASE & CO.		12,544,800	10,000,000	10,000,000	10,000,000						10,000,000		2,544,800	2,544,800	694,792	08/01/2097	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2015	SCHEDULED REDEMPTION		4,539	4,539	4,234	4,418		121		121		4,539				208	01/15/2021	1FE
12189T-AZ-7	BURLINGTON NORTH SANTA F		07/13/2015	BARCLAYS		6,060,550	5,000,000	4,995,650	4,996,151		45		45		4,996,195		1,064,355	1,064,355	217,813	05/01/2037	1FE
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC		08/17/2015	Various		2,525,656	2,500,000	2,485,625							2,485,625		40,031	40,031		09/01/2045	2FE
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		09/01/2015	SCHEDULED REDEMPTION		30,265	30,265	30,265	30,265						30,265				1,706	08/01/2022	1
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2015	SCHEDULED REDEMPTION		66,963	66,963	66,963	66,963						66,963				2,902	05/10/2025	2
129268-AA-6	CALEDONIA GENERATING LLC ABS		09/30/2015	SCHEDULED REDEMPTION		624,019	624,019	624,019	624,019						624,019				8,755	02/28/2022	1FE
129500-AA-2	CALERES INC		07/31/2015	Various		251,950	250,000	250,000							250,000		1,950	1,950	99	08/15/2023	4Z
13057Q-AF-4	CALIFORNIA RESOURCES CORP		08/26/2015	BANK OF AMERICA/MERRILL LYNCH		173,750	250,000	250,000							250,000		(76,250)	(76,250)	13,750	11/15/2024	3FE
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		09/30/2015	SCHEDULED REDEMPTION		6,326	6,326	6,352	6,351		(25)		(25)		6,326				192	10/09/2019	3FE
136375-BL-5	CANADIAN NAT'L RAILWAYS	A	05/01/2015	Various																08/01/2034	1FE
136385-AE-1	CANADIAN NATL RESOURCES	A	07/10/2015	JPMORGAN CHASE & CO.		5,883,912	5,325,000	5,374,629	5,365,682		(639)		(639)		5,365,043		518,869	518,869	186,042	06/30/2033	2FE
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO	A	07/30/2015	Various		502,695	500,000	498,110							498,110		4,585	4,585	67	08/01/2045	2FE
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO	A	09/09/2015	RBC DOMINION SECURITIES		201,820	200,000	199,082							199,082		2,738	2,738	80	09/15/2035	2FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	09/08/2015	MORGAN STANLEY		4,086,440	4,000,000	4,000,000							4,000,000		86,440	86,440		09/15/2115	2FE
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL		09/30/2015	SCHEDULED REDEMPTION		3,438	3,438	3,422	3,419		19		19		3,438				13	04/10/2019	3FE
143436-AL-7	CARMIKE CINEMAS INC		07/21/2015	JPMORGAN CHASE & CO.		51,188	50,000	50,000							50,000		1,188	1,188	308	06/15/2023	4FE
14313P-AC-1	CARMX_13-4 ABS		09/15/2015	SCHEDULED REDEMPTION		388,655	388,655	388,367			288		288		388,655				259	07/16/2018	1FE
144141-CV-8	CAROLINA POWER & LIGHT		09/18/2015	MORGAN STANLEY		3,548,820	3,000,000	2,802,480	2,823,540		3,269		3,269		2,826,809		722,011	722,011	167,200	04/01/2035	1FE
149123-BL-4	CATERPILLAR INC		07/13/2015	Various		15,496,600	14,000,000	12,441,660	12,598,875		18,578		18,578		12,617,453		2,879,147	2,879,147	619,364	09/15/2035	1FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		09/15/2015	SCHEDULED REDEMPTION		92,234	92,234	92,234	92,234						92,234				4,058	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		09/01/2015	SCHEDULED REDEMPTION		59,991	59,991	33,671	27,562		32,430		32,430		59,991				753	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		09/01/2015	SCHEDULED REDEMPTION		253,753	253,753	143,955	128,795		124,958		124,958		253,753				3,306	02/25/2047	1FM
124857-AQ-6	CBS CORP		07/14/2015	Various		779,870	800,000	785,504			16		16		785,520		(5,650)	(5,650)	456	01/15/2026	2FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		09/01/2015	SCHEDULED REDEMPTION		43,567	43,567	30,518	29,108		14,459		14,459		43,567				107	03/25/2035	1FM
16678R-FD-4	CCMFC_06-1A RMBS		09/30/2015	Various		7,253	109,805	7,370							7,253		7,253	7,253		12/25/2046	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		09/01/2015	SCHEDULED REDEMPTION		104,756	104,756	74,014	71,598		33,159		33,159		104,756				381	10/25/2035	1FM
151020-AL-8	CELGENE CORP		09/11/2015	BARCLAYS		5,126,600	5,000,000	4,957,350	4,958,202		454		454		4,958,656		167,944	167,944	285,104	08/15/2043	2FE
151020-AQ-7	CELGENE CORP		08/06/2015	BANK OF AMERICA/MERRILL LYNCH		997,960	1,000,000	998,190							998,190		(230)	(230)		08/15/2020	2FE
151020-AS-3	CELGENE CORP		08/21/2015	BARCLAYS		994,745	1,000,000	990,340			18		18		990,358		4,387	4,387	861	08/15/2025	2Z
151020-AU-8	CELGENE CORP		09/02/2015	Various		3,502,575	3,500,000	3,489,185			8		8		3,489,193		13,382	13,382	9,306	08/15/2045	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)
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	07/30/2015	DIRECT		3,461,836	3,461,836	3,285,600	3,392,039		17,658		17,658		3,409,697		52,140	52,140	192,781	02/14/2017	4
15135B-AD-3	CENTENE CORP		08/13/2015	BANK OF AMERICA/MERRILL LYNCH		751,875	750,000	760,313			(842)		(842)		759,471		(7,596)	(7,596)	27,016	05/15/2022	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		09/23/2015	ALLSTATE INSURANCE COMPANY		528,750	600,000	601,500	601,142		(170)		(170)		600,972		(72,222)	(72,222)	23,746	12/15/2021	4FE
161571-CC-6	CHAIT_07-12A ABS		09/22/2015	CREDIT SUISSE		12,660,381	12,735,000	12,668,340			12,561		12,561		12,680,901		(20,520)	(20,520)	6,218	08/15/2019	1FE
161175-AL-8	CHARTER COMMUNICATIONS INC		07/15/2015	CREDIT SUISSE		4,983,650	5,000,000	5,000,000							5,000,000		(16,350)	(16,350)		07/23/2022	2FE
161175-AN-4	CHARTER COMMUNICATIONS INC		07/10/2015	BNP CAPITAL MARKETS		500,675	500,000	500,000							500,000		675	675		10/23/2035	1
161175-AQ-7	CHARTER COMMUNICATIONS INC		09/17/2015	Various		3,084,575	3,000,000	3,000,000							3,000,000		84,575	84,575	28,000	10/23/2055	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2015	SCHEDULED REDEMPTION		406,512	413,111	297,840	287,057		119,455		119,455		406,512				7,451	03/25/2037	1FM
16282F-AC-5	CHECKOUT HOLDING CORP TLB		09/30/2015	Various		509,985	605,985	603,429	603,183		278		278		603,461		(93,476)	(93,476)	2,634	04/09/2021	4FE
163851-AA-6	CHEMOURS COMPANY LLC		08/06/2015	JEFFERIES & COMPANY, INC.		238,013	275,000	275,388			(13)		(13)		275,374		(37,362)	(37,362)	4,504	05/15/2023	4FE
165167-CL-9	CHESAPEAKE ENERGY CORP		09/03/2015	Various		1,273,125	1,750,000	1,815,188	1,584,031		(5,275)		(5,275)		1,803,943		(530,818)	(530,818)	89,624	03/15/2023	3FE
166754-AK-7	CHEVRON PHILLIPS CHEMICAL COMPANY		07/15/2015	BARCLAYS		1,696,634	1,700,000	1,699,813			12		12		1,699,825		(3,191)	(3,191)	5,459	05/01/2018	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2015	SCHEDULED REDEMPTION		379,312	379,312	379,312	378,768		544		544		379,312				30,686	09/30/2017	2
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		09/23/2015	ALLSTATE INSURANCE COMPANY		850,000	800,000	808,000	805,509		(775)		(775)		804,734		45,266	45,266	50,967	06/15/2021	4FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		09/30/2015	SCHEDULED REDEMPTION		3,901	3,901	3,890			11		11		3,901				47	12/31/2018	3FE
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		09/30/2015	SCHEDULED REDEMPTION		3,652	3,652	3,627			25		25		3,652				13	12/31/2019	3FE
12543K-AN-4	CHS COMMUNITY HEALTH 2021 TLH		09/30/2015	SCHEDULED REDEMPTION		6,719	6,719	6,674			45		45		6,719				25	01/27/2021	3FE
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		09/23/2015	ALLSTATE INSURANCE COMPANY		730,625	700,000	717,500	709,793		(2,292)		(2,292)		707,501		23,124	23,124	47,911	11/15/2019	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		09/23/2015	ALLSTATE INSURANCE COMPANY		2,064,563	1,950,000	2,128,313	2,071,389		(24,089)		(24,089)		2,047,300		17,263	17,263	165,181	07/15/2020	4FE
172967-JT-9	CITIGROUP INC		07/07/2015	BANK OF AMERICA/MERRILL LYNCH		807,152	800,000	796,736			22		22		796,758		10,394	10,394	2,933	06/10/2025	2FE
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C		08/23/2015	MATURED		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				575,795	08/23/2015	2
186108-CJ-3	CLEVELAND ELECTRIC ILLUM		09/01/2015	Various		14,757,330	13,000,000	12,930,580	12,949,229		2,663		2,663		12,951,892		1,805,438	1,805,438	737,153	08/15/2024	2FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		08/28/2015	TENDER OFFER		2,341,500	4,683,000	3,295,890	1,525,286		150,650		150,650		3,455,311		(1,113,811)	(1,113,811)	205,067	01/15/2018	5FE
18683K-AH-4	CLIFFS NATURAL RESOURCES INC		08/27/2015	Various		1,660,000	1,800,000	1,678,374			6,769		6,769		1,685,143		(25,143)	(25,143)	51,975	03/31/2020	3FE
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		605,753	605,753	603,292	604,950		803		803		605,753				24,072	08/25/2037	1FM
21987B-AK-4	CODELCO INC	F	09/04/2015	JPMORGAN CHASE & CO.		1,561,020	1,500,000	1,443,750	1,449,322		887		887		1,450,209		110,811	110,811	81,797	09/21/2035	1FE
21987B-AM-0	CODELCO INC	F	05/01/2015	Various																01/15/2019	1FE
21987B-AN-8	CODELCO INC	F	09/28/2015	JPMORGAN CHASE & CO.		6,930,700	7,000,000	6,876,730	6,922,207		9,016		9,016		6,931,223		(523)	(523)	238,438	11/04/2020	1FE
194160-EJ-5	COLGATE-PALMOLIVE CO		08/11/2015	Various		3,723,803	3,750,000	3,681,938			9		9		3,681,946		41,856	41,856	2,417	08/15/2045	1Z
195869-AP-7	COLONIAL PIPELINE CO		09/17/2015	WELLS FARGO		999,830	1,000,000	997,260							997,260		2,570	2,570		10/01/2025	1
991525-9A-6	COLOUROZ INVEST 1 GMBH TERM LOAN C	E	09/30/2015	SCHEDULED REDEMPTION		355	355	351			4		4		355				3	09/06/2021	4FE
991526-9A-4	COLOUROZ INVEST 2 TERM LOAN B-2		09/30/2015	SCHEDULED REDEMPTION		2,145	2,145	2,124			21		21		2,145				19	09/06/2021	4FE
198280-AC-3	COLUMBIA PIPELINE GROUP INC		09/14/2015	U.S. BANCORP		501,055	500,000	499,100			53		53		499,153		1,902	1,902	5,271	06/01/2020	2FE
199575-AV-3	COLUMBUS SOUTHERN POWER		05/01/2015	Various																10/01/2035	2FE
20007#-AB-3	COMAR LLC TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		29,688	29,688	29,485			202		202		29,688				398	10/21/2019	4
20030N-AX-9	COMCAST CORP		07/21/2015	MORGAN STANLEY		1,844,970	1,500,000	1,496,790	1,497,086		31		31		1,497,117		347,853	347,853	66,400	05/15/2038	1FE
20030N-BN-0	COMCAST CORP		07/23/2015	CITIGROUP GLOBAL MARKETS		9,904,100	10,000,000	9,987,500			176		176		9,987,676		(83,576)	(83,576)	57,188	08/15/2025	1FE
200340-AN-7	COMERICA INC		09/16/2015	MATURED		8,750,000	8,750,000	8,739,150	8,748,364		1,636		1,636		8,750,000				262,500	09/16/2015	1FE
205768-AK-0	COMSTOCK RESOURCES INC		08/25/2015	BANK OF AMERICA/MERRILL LYNCH		3,631,500	4,160,000	4,160,000							4,160,000		(528,500)	(528,500)	145,542	03/15/2020	4FE
205887-BN-1	CONAGRA FOODS INC		07/15/2015	BARCLAYS		11,400,290	11,000,000	10,901,935	10,903,781		876		876		10,904,657		495,633	495,633	678,142	08/15/2039	2FE
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,478	2,476		24		24		2,500				29	05/14/2021	4FE
209111-EY-5	CONS EDISON CO OF NY		09/11/2015	Various		6,888,880	6,000,000	5,977,320	5,979,071		267		267		5,979,338		909,542	909,542	246,583	12/01/2039	1FE
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		09/30/2015	SCHEDULED REDEMPTION		5,038	5,038	5,038	5,038						5,038				20	12/23/2020	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		09/30/2015	SCHEDULED REDEMPTION		10,625	10,625	10,706	10,679		(54)		(54)		10,625				276	04/01/2019	3FE
212015-AL-5	CONTINENTAL RESOURCES		05/01/2015	Various																04/15/2023	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2015	SCHEDULED REDEMPTION		468,250	468,250	466,377	466,974		1,276		1,276		468,250				22,242	07/12/2022	1FE
22409*-AA-9	CP OPCO (CLASSIC PARTY) TERM LOAN B		06/29/2015	CANCELLED TRADE		(22,364)	(22,364)	(22,055)							(22,364)					09/30/2020	4Z
22237P-AC-7	CPMH 2005-1, A3 ABS		09/01/2015	SCHEDULED REDEMPTION		201,211	201,211	201,185	201,209		2		2		201,211				6,977	12/15/2035	2AM
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	09/15/2015	GOLDMAN, SACHS & CO.		500,545	500,000	499,145			1		1		499,146		1,399	1,399	158	09/15/2022	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)
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		09/23/2015	ALLSTATE INSURANCE COMPANY		312,375	350,000	350,000	350,000						350,000		(37,625)	(37,625)	22,748	03/01/2022	4FE
12626P-AM-5	CRH AMERICA INC	R	07/24/2015	JEFFERIES & COMPANY, INC.		4,952,300	5,000,000	4,993,850			100		100		4,993,950		(41,650)	(41,650)	38,212	05/18/2025	2FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		09/01/2015	SCHEDULED REDEMPTION		242,373	273,909	200,075	207,090		35,284		35,284		242,373				10,978	04/25/2036	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		205,155	236,691	193,858	156,999		48,157		48,157		205,155				10,649	04/25/2036	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		357,734	357,734	364,553	359,668		(1,934)		(1,934)		357,734				15,336	09/26/2037	1FM
12644J-AE-5	CSMC_10-10R RMBS		09/01/2015	SCHEDULED REDEMPTION		311,827	311,827	314,069	312,633		(805)		(805)		311,827				13,333	03/26/2037	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		09/30/2015	SCHEDULED REDEMPTION		184,549	184,549	184,549	184,549						184,549				7,434	09/30/2038	2FE
12641L-BU-6	CSX CORP		07/14/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		3,043,200	2,500,000	2,721,825	2,659,677		(4,061)		(4,061)		2,655,617		387,583	387,583	106,722	12/01/2028	2FE
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2015	SCHEDULED REDEMPTION		107,040	107,040	107,040	106,214		826		826		107,040				9,387	08/01/2017	2
126650-BJ-8	CVS CAREMARK CORP		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		4,356,640	3,650,000	3,745,119	3,726,784		(2,694)		(2,694)		3,724,090		632,550	632,550	162,856	06/01/2027	2FE
126650-BR-0	CVS CAREMARK CORP		07/14/2015	CITIGROUP GLOBAL MARKETS		12,460,920	11,000,000	10,875,820	10,884,596		1,098		1,098		10,885,695		1,575,225	1,575,225	565,201	09/15/2039	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		09/10/2015	SCHEDULED REDEMPTION		65,163	65,163	65,163	65,163						65,163				3,427	01/10/2024	2
126650-CJ-7	CVS HEALTH CORP		08/11/2015	GOLDMAN, SACHS & CO.		2,018,760	2,000,000	1,998,520			19		19		1,998,539		20,221	20,221	3,733	07/20/2020	2FE
126650-CK-4	CVS HEALTH CORP		08/11/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		613,266	600,000	599,742			2		2		599,744		13,522	13,522	1,400	07/20/2022	2FE
126650-CM-0	CVS HEALTH CORP		07/14/2015	Various		9,900,467	10,000,000	9,844,300							9,844,300		56,167	56,167		07/20/2035	2Z
126650-CN-8	CVS HEALTH CORP		07/13/2015	Various		2,005,870	2,000,000	1,992,700							1,992,700		13,170	13,170		07/20/2045	2FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		09/10/2015	SCHEDULED REDEMPTION		267,118	267,118	267,118	294,346		(27,228)		(27,228)		267,118				11,346	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		09/01/2015	SCHEDULED REDEMPTION		30,403	30,403	29,534	29,595		808		808		30,403				1,179	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		771,940	816,481	748,905	686,979		84,960		84,960		771,940				26,513	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2015	SCHEDULED REDEMPTION		243,183	305,072	273,420	230,051		13,132		13,132		243,183				9,383	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		09/25/2015	SCHEDULED REDEMPTION		391,592	432,738	284,230	268,985		122,607		122,607		391,592				984	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		234,114	288,206	219,958	224,565		9,549		9,549		234,114				12,649	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		09/01/2015	SCHEDULED REDEMPTION		477,299	692,265	570,192	568,533		(91,233)		(91,233)		477,299				12,954	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		32,797	45,020	36,091	31,310		1,487		1,487		32,797				1,712	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		09/25/2015	SCHEDULED REDEMPTION		13,508	13,508	13,484	13,668		(160)		(160)		13,508				100	03/25/2035	2FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2015	SCHEDULED REDEMPTION		128,141	142,345	118,881	112,014		16,127		16,127		128,141				5,955	03/25/2039	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		175,253	175,253	175,250	175,252		2		2		175,253				6,949	04/25/2036	4FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		528,092	528,092	528,086	528,090		2		2		528,092				21,842	11/25/2036	4FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		567,806	567,806	567,782	567,807		(1)		(1)		567,806				23,692	05/26/2037	4FM
12666R-AF-7	CWL_06-9 RMBS		09/01/2015	SCHEDULED REDEMPTION		187,447	260,995	219,278	210,593		(23,147)		(23,147)		187,447				4,362	08/27/2046	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	09/30/2015	SCHEDULED REDEMPTION		224,367	224,367	224,367							224,367				2,713	03/31/2023	2Z
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	09/15/2015	GOLDMAN, SACHS & CO.		1,471,395	1,500,000	1,496,550			357		357		1,496,907		(25,512)	(25,512)	18,375	03/02/2020	1FE
235851-AR-3	DANAHER CORP		09/11/2015	Various		504,393	500,000	498,920							498,920		5,472	5,472	61	09/15/2045	1
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		982,500	1,000,000	1,008,333			(372)		(372)		1,007,961		(25,461)	(25,461)	21,667	05/01/2025	4FE
247126-AJ-4	DELPHI CORP (NEW)		05/01/2015	Various																03/15/2024	2FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2015	SCHEDULED REDEMPTION		317,491	317,491	317,491	317,491						317,491				19,684	01/02/2020	1FE
24821V-AA-6	DENALI BORROWER LLC		05/01/2015	Various																10/15/2020	2FE
24823U-AH-1	DENBURY RESOURCES INC		09/23/2015	ALLSTATE INSURANCE COMPANY		450,000	750,000	720,938	724,611		1,765		1,765		726,375		(276,375)	(276,375)	41,240	07/15/2023	4FE
250847-EB-2	DETROIT EDISON COMPANY		07/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		12,764,200	10,000,000	9,994,600	9,995,268		56		56		9,995,324		2,768,876	2,768,876	414,063	06/01/2036	1FE
25389M-AD-1	DIGITALGLOBE INC		08/28/2015	JANNEY MONTGOMERY SCOTT LLC		2,270,688	2,350,000	2,344,125	2,345,257		451		451		2,345,708		(75,021)	(75,021)	133,890	02/01/2021	4FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	5,030	5,034		(34)		(34)		5,000				17	01/31/2020	3FE
254683-BA-2	DISC_13-2 ABS		07/16/2015	MORGAN STANLEY		13,002,539	13,000,000	13,005,078			(473)		(473)		13,004,605		(2,066)	(2,066)	14,741	08/15/2018	1FE
25470D-AD-1	DISCOVERY COMMUNICATIONS		07/13/2015	Market Axess		3,225,960	3,000,000	2,999,220	2,999,267		6		6		2,999,273		226,687	226,687	119,063	06/01/2040	2FE
25746U-BM-0	DOMINION RESOURCES INC		07/22/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,074,550	5,000,000	4,923,550	4,927,673		762		762		4,928,435		146,115	146,115	242,278	08/01/2041	2FE
25746U-CE-7	DOMINION RESOURCES INC		09/22/2015	JEFFERIES & COMPANY, INC.		1,005,930	1,000,000	998,760							998,760		7,170	7,170	108	10/01/2025	2FE
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		09/30/2015	SCHEDULED REDEMPTION		3,750	3,750	3,735	3,734		16		16		3,750					05/28/2021	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)
260543-BV-4	DOW CHEMICAL COMPANY		09/17/2015	TENDER OFFER		762,910	717,000	713,795	715,714		251		251		715,965		46,945	46,945	34,285	05/15/2018	2FE
262049-AA-7	DRILL RIGS HLDS INC	E	08/26/2015	Various		2,813,725	3,580,000	3,595,800	3,468,367		(3,012)		(3,012)		3,568,705		(754,980)	(754,980)	200,308	10/01/2017	4FE
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	07/29/2015	Various		778,359	992,424	962,317	959,821		2,760		2,760		962,582		(184,223)	(184,223)	15,052	03/31/2021	4FE
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS	E	09/09/2015	BANK OF AMERICA/MERRILL LYNCH		4,990,500	5,000,000	5,000,000	5,000,000						5,000,000		(9,500)	(9,500)	90,533	10/15/2026	1FE
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	07/13/2015	SCHEDULED REDEMPTION		1,754,458	1,754,458	1,495,676	1,699,135		55,323		55,323		1,754,458				6,634	01/11/2021	1FE
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	08/14/2015	SCHEDULED REDEMPTION		2,618,592	2,618,592	2,081,932	2,440,018		178,573		178,573		2,618,592				9,627	11/14/2021	1FE
23330J-AA-9	DUBAI PORTS WORLD	F	08/05/2015	CITIGROUP GLOBAL MARKETS		11,125,000	10,000,000	9,991,100	9,991,993		94		94		9,992,087		1,132,913	1,132,913	757,306	07/02/2037	2FE
26442C-AM-6	DUKE ENERGY CAROLINAS		07/15/2015	MORGAN STANLEY		4,928,750	5,000,000	4,991,550	4,992,008		89		89		4,992,097		(63,347)	(63,347)	126,910	12/15/2041	1FE
26442U-AB-0	DUKE ENERGY PROGRESS LLC		08/11/2015	Various		3,032,565	3,000,000	2,984,790			1		1		2,984,791		47,774	47,774	350	08/15/2045	1FE
26817R-AG-3	DYNEGY INC		08/20/2015	Various		1,531,618	1,500,000	1,525,461			(1,262)		(1,262)		1,524,200		7,418	7,418	88,602	11/01/2022	4FE
26817R-AH-1	DYNEGY INC		07/17/2015	MORGAN STANLEY		1,062,500	1,000,000	990,217			195		195		990,412		72,088	72,088	56,128	11/01/2024	4FE
268317-AK-0	ELECTRICITE DE FRANCE SA	F	07/09/2015	JPMORGAN CHASE & CO.		10,400,200	10,000,000	9,672,600	9,677,116		2,664		2,664		9,679,780		720,420	720,420	476,667	01/22/2044	1FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	08/25/2015	SCHEDULED REDEMPTION		230,624	230,624	230,624	230,624						230,624				9,946	05/25/2025	2FE
29271L-AA-2	ENDO FINANCE CO		09/23/2015	ALLSTATE INSURANCE COMPANY		50,594	50,000	50,000	50,000						50,000		594	594	3,418	01/15/2022	4FE
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		07/24/2015	CALLED @ 103.50000000		4,285,000	4,285,000	4,287,311	4,286,344		(340)		(340)		4,286,004		(1,004)	(1,004)	461,471	07/15/2019	4FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		09/23/2015	ALLSTATE INSURANCE COMPANY		2,401,875	2,250,000	2,357,976	2,341,261		(17,423)		(17,423)		2,323,839		78,036	78,036	197,906	01/15/2022	4FE
29268B-AF-8	ENEL FINANCE INTL SA	F	07/15/2015	JEFFERIES & COMPANY, INC.		1,679,625	1,500,000	1,207,500	1,216,689		2,191		2,191		1,218,881		460,744	460,744	70,750	10/07/2039	2FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		09/08/2015	CITIGROUP GLOBAL MARKETS		566,922	529,215	627,120	620,701		29,042		29,042		649,743		(82,821)	(82,821)	68,836	03/01/2022	6
29273R-AH-2	ENERGY TRANSFER PARTNERS		05/01/2015	Various																07/01/2018	2FE
29273R-AR-0	ENERGY TRANSFER PARTNERS		09/03/2015	JPMORGAN CHASE & CO.		4,924,550	5,000,000	5,284,450	5,273,328		(2,941)		(2,941)		5,270,387		(345,837)	(345,837)	359,306	02/01/2042	2FE
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		07/07/2015	WELLS FARGO		1,088,520	1,200,000	1,197,720			22		22		1,197,742		(109,222)	(109,222)	19,273	03/15/2035	2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		09/10/2015	JPMORGAN CHASE & CO.		13,993,200	15,000,000	14,974,050			718		718		14,974,768		(981,568)	(981,568)	212,688	06/01/2025	2FE
29358Q-AA-7	ENSCO PLC	E	05/01/2015	Various																03/15/2021	2FE
29362U-AA-2	ENTEGRIS INC		05/01/2015	Various																04/01/2022	4FE
29364G-AH-6	ENTERGY CORP		09/03/2015	MORGAN STANLEY		5,085,300	5,000,000	4,992,950			165		165		4,993,115		92,185	92,185	37,778	07/15/2022	2FE
29364W-AK-4	ENTERGY LOUISIANA LLC		07/13/2015	WELLS FARGO		9,079,520	8,000,000	7,972,640	7,979,676		863		863		7,980,540		1,098,980	1,098,980	306,000	11/01/2024	1FE
293791-AF-6	ENTERPRISE PRODUCTS OPER		07/13/2015	MORGAN STANLEY		13,021,030	11,000,000	11,531,520	11,432,470		(6,939)		(6,939)		11,425,531		1,595,499	1,595,499	661,719	03/01/2033	2FE
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		07/09/2015	RBC DOMINION SECURITIES		484,470	500,000	498,175			26		26		498,201		(13,731)	(13,731)	3,443	02/15/2026	2FE
268787-AC-2	EP ENERGY LLC		08/12/2015	EXCHANGE		7,006,000	7,000,000	7,006,175			(175)		(175)		7,006,000				91,729	06/15/2023	4FE
268787-AD-0	EP ENERGY LLC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,610,000	2,000,000	2,001,715			(28)		(28)		2,001,687		(391,687)	(391,687)	40,729	06/15/2023	4FE
29977H-AB-6	EP ENERGY/EP FINANCE INC		09/23/2015	Various		499,188	500,000	549,750	110,260		(7,198)		(7,198)		536,062		(36,874)	(36,874)	37,624	05/01/2020	4FE
26881L-AF-9	EP MINERALS LLC TERM LOAN		08/31/2015	SCHEDULED REDEMPTION		22,500	22,500	22,426			74		74		22,500				419	08/20/2020	4FE
29444U-AM-8	EQUINIX INC		09/23/2015	ALLSTATE INSURANCE COMPANY		500,000	500,000	511,250	510,289		(1,040)		(1,040)		509,249		(9,249)	(9,249)	26,278	04/01/2023	4FE
29444U-AP-1	EQUINIX INC		09/23/2015	ALLSTATE INSURANCE COMPANY		997,500	1,000,000	1,010,000	1,009,981		(739)		(739)		1,009,242		(11,742)	(11,742)	48,396	01/01/2025	4FE
26885G-AB-5	ERA GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,940,000	2,000,000	1,967,389	1,971,213		1,957		1,957		1,973,170		(33,170)	(33,170)	119,694	12/15/2022	4FE
26882P-BE-1	ERAC USA FINANCE COMPANY		07/13/2015	JEFFERIES & COMPANY, INC.		6,022,250	5,000,000	4,956,700	4,918,739		797		797		4,919,536		1,102,714	1,102,714	263,472	10/15/2037	2FE
26884T-AE-2	ERAC USA FINANCE COMPANY		07/24/2015	JEFFERIES & COMPANY, INC.		5,391,950	5,000,000	4,935,800	4,938,278		562		562		4,938,840		453,110	453,110	245,313	03/15/2042	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		07/01/2015	SCHEDULED REDEMPTION		21,848	21,848	21,848	21,848						21,848				572	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/01/2015	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000				722	10/01/2025	1FE
30161N-AH-4	EXELON CORP		09/14/2015	GOLDMAN, SACHS & CO.		1,002,590	1,000,000	999,810			9		9		999,819		2,771	2,771	7,600	06/15/2020	2FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,475	2,476		24		24		2,500				109	09/18/2021	4FE
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2015	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017	2
30216H-AB-5	EXPORT IMPORT BANK CHINA	F	07/21/2015	MATURED		3,500,000	3,500,000	3,776,710	3,530,932		(30,932)		(30,932)		3,500,000				170,625	07/21/2015	1FE
30231G-AF-9	EXXON MOBIL CORP		09/16/2015	BANK OF AMERICA/MERRILL LYNCH		483,435	500,000	503,150			(136)		(136)		503,014		(19,579)	(19,579)	7,337	03/06/2025	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A		07/06/2015	PRINCIPAL PAYDOWN		12,400,000	12,400,000	12,400,000	12,394,756		3,633		3,633		12,398,389		1,611	1,611	661,773	09/27/2015	2
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		07/06/2015	PRINCIPAL PAYDOWN		3,120,000	3,120,000	3,120,000	3,117,837		1,499		1,499		3,119,336		664	664	128,066	09/27/2015	2
31428X-AY-2	FEDEX CORP		09/11/2015	FIRST TENNESSEE BANK		2,580,425	2,500,000	2,495,700	2,496,048		261		261		2,496,310		84,115	84,115	116,944	01/15/2024	2FE
31562Q-AD-9	FIAT CHRYSLER AUTOMOBILES NV	F	07/30/2015	EXCHANGE		3,000,000	3,000,000	3,000,000							3,000,000				46,375	04/15/2023	3FE
316773-CP-3	FIFTH THIRD BANK		05/01/2015	Various																01/16/2024	2FE
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	08/27/2015	Various		175,750	250,000	228,125			1,149		1,149		229,274		(53,524)	(53,524)	14,399	05/15/2022	4FE
33818X-AD-2	FITNESS INTL LLC TLB		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,952		48		48		5,000				209	07/01/2020	4FE
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS		05/01/2015	Various																11/15/2023	2AM
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	09/21/2015	SCHEDULED REDEMPTION		815,760	815,760	674,431	785,589		30,171		30,171		815,760				3,070	09/20/2019	1FE
340711-AR-1	FLORIDA GAS TRANSMISSION		07/15/2015	MATURED		5,000,000	5,000,000	4,999,100	4,999,894		106		106		5,000,000				200,000	07/15/2015	2FE
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY L		07/08/2015	MIZUHO SECURITIES USA INC.		1,005,250	1,000,000	997,750							997,750		7,500	7,500		07/15/2025	1
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	08/26/2015	Various		92,635	100,000	95,750			35		35		95,785		(3,150)	(3,150)	2,928	03/01/2022	1Z
30251G-AN-7	FMG RESOURCES AUG 2006	F	09/16/2015	JPMORGAN CHASE & CO.		909,323	1,383,000	1,344,228	1,350,709		1,871		1,871		1,352,580		(443,257)	(443,257)	92,440	04/01/2022	4FE
03930A-AC-2	FORTESCUE METALS GROUP NEW TL	E	09/30/2015	Various		258,310	312,948	311,979	311,853		161		161		312,014		(53,704)	(53,704)	7	06/30/2019	3FE
302567-AA-0	FPL ENERGY AMER		06/20/2015	Various		(1)	(1)	(1)	401,920						(1)				26,683	06/20/2023	2FE
302570-BJ-4	FPL GROUP CAPITAL INC		09/01/2015	MATURED		4,650,000	4,650,000	4,648,466	4,649,784		216		216		4,650,000				120,900	09/01/2015	2FE
355524-AD-1	FRASER SUL I 06-1 CDO - CF - LOANS	E	09/15/2015	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				31,533	03/15/2020	1FE
35687K-AL-5	FREESCALE SEMICONDUCTOR B-4 TL		09/30/2015	SCHEDULED REDEMPTION		9,926	9,926	9,551	9,509		417		417		9,926				68	02/28/2020	4FE
35804G-AK-4	FRESENIUS US FINANCE II INC	R	09/16/2015	BAIRD (ROBERT W.) & CO. INC.		175,438	175,000	175,000							175,000		438	438		01/15/2023	1
358070-AA-8	FRESNILLO PLC	F	09/11/2015	HSBC SECURITIES, INC.		5,181,250	5,000,000	4,962,100	4,965,425		2,184		2,184		4,967,609		213,641	213,641	231,458	11/13/2023	2FE
35906A-AU-2	FRONTIER COMMUNICATIONS CORP		09/11/2015	OPPENHEIMER & CO., INC.		50,625	50,000	50,000							50,000		625	625		09/15/2022	1
35906A-AX-6	FRONTIER COMMUNICATIONS CORP		09/11/2015	OPPENHEIMER & CO., INC.		50,500	50,000	50,000							50,000		500	500		09/15/2025	1
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		09/01/2015	SCHEDULED REDEMPTION		82,468	82,468	82,467	82,470		(2)		(2)		82,468				3,244	01/25/2035	1FM
363620-AC-9	GALLATIN III 071A CDO - CF - LOANS	E	08/17/2015	SCHEDULED REDEMPTION		10,000,000	10,000,000	7,287,500	9,049,265		950,735		950,735		10,000,000				45,080	05/15/2021	1FE
364725-BD-2	GANNETT CO INC		08/13/2015	Various		516,875	500,000	520,000			(2,701)		(2,701)		517,299		(424)	(424)	21,319	10/15/2019	3FE
364725-BE-0	GANNETT CO INC		08/24/2015	BARCLAYS		1,619,750	1,550,000	1,592,303	1,591,289		(3,570)		(3,570)		1,587,719		32,031	32,031	85,638	10/15/2023	3FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	E	09/01/2015	SCHEDULED REDEMPTION		12,824,602	12,824,602	13,274,891	13,044,704		(220,102)		(220,102)		12,824,602				722,784	10/27/2020	6S
368710-AC-3	GENENTECH INC	R	07/13/2015	JEFFERIES & COMPANY, INC.		11,354,100	10,000,000	8,821,300	8,945,095		14,213		14,213		8,959,308		2,394,792	2,394,792	526,458	07/15/2035	1FE
368710-AG-4	GENENTECH INC (USA)	R	07/15/2015	MATURED		6,500,000	6,500,000	6,495,905	6,499,727		273		273		6,500,000				308,750	07/15/2015	1FE
36962G-3A-0	GENERAL ELEC CAP CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		12,389,400	10,000,000	9,163,400	9,228,419		7,941		7,941		9,236,360		3,153,040	3,153,040	575,708	08/07/2037	1FE
370334-BJ-2	GENERAL MILLS INC		07/21/2015	GOLDMAN, SACHS & CO.		16,309,950	15,000,000	15,334,900	15,310,397		(3,547)		(3,547)		15,306,850		1,003,100	1,003,100	492,750	06/15/2040	2FE
373334-JR-3	GEORGIA POWER COMPANY		09/14/2015	WELLS FARGO		1,266,684	1,200,000	1,192,068	1,192,620		99		99		1,192,718		73,966	73,966	51,480	06/01/2040	1FE
373334-KA-8	GEORGIA POWER COMPANY		07/06/2015	MORGAN STANLEY		1,902,880	2,000,000	1,986,980	1,987,378		121		121		1,987,499		(84,619)	(84,619)	70,233	03/15/2043	1FE
375558-BB-8	GILEAD SCIENCES INC		09/14/2015	RBC DOMINION SECURITIES		500,050	500,000	499,100			1		1		499,101		949	949	106	09/01/2020	1FE
375558-BD-4	GILEAD SCIENCES INC		09/10/2015	Various		6,028,445	6,000,000	5,975,220			1		1		5,975,221		53,224	53,224	396	03/01/2046	1FE
375558-BF-9	GILEAD SCIENCES INC		09/28/2015	Various		1,497,098	1,500,000	1,493,940			8		8		1,493,948		3,149	3,149	963	03/01/2026	1FE
375558-BG-7	GILEAD SCIENCES INC		09/11/2015	BANK OF AMERICA/MERRILL LYNCH		505,405	500,000	498,325							498,325		7,080	7,080	128	09/01/2035	1FE
378272-AK-4	GLENCORE FUNDING LLC	R	08/21/2015	BARCLAYS		2,803,350	3,000,000	2,958,930			1,042		1,042		2,959,972		(156,622)	(156,622)	31,146	04/16/2020	2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		405,481	409,880	349,869	311,493		93,988		93,988		405,481				14,548	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		09/01/2015	SCHEDULED REDEMPTION		562,207	568,445	429,872	357,326		204,881		204,881		562,207				24,221	12/25/2040	1FM
38148L-AE-6	GOLDMAN SACHS GROUP INC		07/24/2015	GOLDMAN, SACHS & CO.		9,874,200	10,000,000	9,967,800			498		498		9,968,298		(94,098)	(94,098)	69,792	05/22/2025	1FE
382388-AL-0	GOODRICH CORP		07/13/2015	MESIROW FINANCIAL, INC.		14,789,473	11,747,000	12,380,751	12,303,672		(5,637)		(5,637)		12,298,036		2,491,437	2,491,437	619,002	04/15/2038	1FE
391164-AB-6	GREAT PLAINS ENERGY INC		05/01/2015	Various																09/15/2017	2FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2015	CALLED @ 100.00000000		288,000	288,000	288,000	288,000						288,000				12,897	07/01/2030	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2015	SCHEDULED REDEMPTION		387,931	387,931	387,931	387,931						387,931				20,977	02/10/2024	2FE
39322G-AB-9	GREEN PLAINS PRSNG LOAN		09/30/2015	SCHEDULED REDEMPTION		237,411	237,411	235,480			1,931		1,931		237,411				1,161	06/30/2020	4FE
398433-AH-5	GRIFFON CORPORATION		09/23/2015	ALLSTATE INSURANCE COMPANY		972,500	1,000,000	1,000,418	1,000,384		(48)		(48)		1,000,336		(27,836)	(27,836)	55,708	03/01/2022	4FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	05/01/2015	Various																06/30/2020	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)
36245E-AG-3	GSAMP_06-HE7 RMBS		09/25/2015	SCHEDULED REDEMPTION		377,188	377,188	2,051											1,346	10/27/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		182,463	185,484	158,915	147,103		35,360		35,360		182,463				7,999	01/25/2037	1FM
362631-AB-9	GSR_06-OA1 RMBS		09/25/2015	SCHEDULED REDEMPTION		412,287	412,287	291,693	364,340		47,947		47,947		412,287				1,016	08/25/2046	1FM
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		09/22/2015	MIZUHO SECURITIES USA INC.		503,655	500,000	499,810							499,810		3,845	3,845	64	09/15/2025	1
423074-AR-4	H.J. HEINZ CO		07/06/2015	CALLED @ 102.12500000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				104,125	10/15/2020	4FE
423074-AS-2	H.J. HEINZ CO		07/06/2015	CALLED @ 104.87500000		2,510,000	2,510,000	2,519,375			(420)		(420)		2,518,955		(8,955)	(8,955)	175,386	02/15/2025	3FE
423074-BA-0	H.J. HEINZ CO		08/12/2015	BANK OF AMERICA/MERRILL LYNCH		708,652	700,000	698,348			26		26		698,374		10,278	10,278	3,063	07/15/2022	2FE
41162S-AC-0	HARCH 07-1A B CDO - CF - LOANS	E	07/29/2015	SCHEDULED REDEMPTION		12,524,577	12,524,577	9,643,925	11,760,024		764,553		764,553		12,524,577				62,178	04/17/2020	1FE
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		09/14/2015	BARCLAYS		1,978,380	2,000,000	1,995,380			491		491		1,995,871		(17,491)	(17,491)	24,008	02/26/2020	1FE
41284B-AB-2	HARLY_15-1 ABS		09/15/2015	SCHEDULED REDEMPTION		2,091,235	2,091,235	2,087,804			3,431		3,431		2,091,235				1,394	01/15/2019	1FE
413875-AN-5	HARRIS CORPORATION		08/13/2015	MORGAN STANLEY		4,720,382	4,335,000	4,311,331	4,312,606		227		227		4,312,833		407,548	407,548	179,957	12/15/2040	2FE
197677-AG-2	HCA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,406,250	1,250,000	1,287,500	1,284,698		(1,668)		(1,668)		1,283,030		123,220	123,220	74,230	06/15/2025	4FE
404119-AJ-8	HCA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		540,000	500,000	512,500	510,596		(198)		(198)		510,398		29,602	29,602	33,021	11/06/2033	4FE
404119-BR-9	HCA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,016,875	1,000,000	1,030,000			(831)		(831)		1,029,169		(12,294)	(12,294)	36,878	02/01/2025	4FE
404122-AN-3	HCA INC TRANCHE B-4 TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		16,199	16,199	16,063	16,040		159		159		16,199				126	05/01/2018	3FE
404122-AP-8	HCA INC TRANCHE B-5 TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		8,822	8,822	8,765	8,742		79		79		8,822				24	03/31/2017	3FE
428040-CN-7	HDTFS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		818,000	800,000	836,000	830,725		(3,353)		(3,353)		827,372		(9,372)	(9,372)	47,744	10/15/2022	4FE
428040-CP-2	HDTFS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		3,333,000	3,300,000	3,450,000	3,405,971		(18,879)		(18,879)		3,387,093		(54,093)	(54,093)	185,327	10/15/2020	4FE
421924-BJ-9	HEALTHSOUTH CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,958,591	1,881,000	1,946,835	1,916,676		(6,282)		(6,282)		1,910,395		48,197	48,197	149,017	09/15/2022	3FE
421924-BK-6	HEALTHSOUTH CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		2,029,180	2,000,000	2,002,500	2,001,946		(209)		(209)		2,001,736		27,444	27,444	102,861	11/01/2024	3FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	5,003	5,003		(3)		(3)		5,000				58	06/02/2021	4FE
40419V-AJ-1	HEINZ (HJ) CO TLB-2		07/02/2015	SCHEDULED REDEMPTION		3,275,630	3,275,630	3,289,838	3,289,359		(13,729)		(13,729)		3,275,630				591	06/05/2020	3FE
427866-AU-2	HERSHEY CO		08/18/2015	Various		998,770	1,000,000	997,030							997,030		1,740	1,740		08/21/2025	1
428040-CG-2	HERTZ CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		447,200	430,000	455,800	447,125		(2,786)		(2,786)		444,339		2,861	2,861	38,133	01/15/2021	4FE
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		2,450	2,450	2,443	2,444		6		6		2,450				7	03/11/2018	3FE
42809H-AD-9	HESS CORP		09/03/2015	UNION BANK OF SWITZERLAND		972,620	1,000,000	993,040	993,471		78		78		993,549		(20,929)	(20,929)	59,733	02/15/2041	2FE
428291-AM-0	HEXCEL CORP		07/30/2015	Various		703,460	700,000	697,991							697,991		5,469	5,469	52	08/15/2025	1
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/30/2015	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,732		18		18		3,750				41	08/19/2021	3FE
43739E-BS-5	HMBT_05-4 RMBS		09/25/2015	SCHEDULED REDEMPTION		618,801	618,801	478,410	499,287		119,514		119,514		618,801				2,057	10/25/2035	1FM
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL		07/01/2015	SCHEDULED REDEMPTION		18,750	18,750	18,488			262		262		18,750				281	10/10/2020	5
437076-BC-5	HOME DEPOT INC		07/31/2015	BANK OF AMERICA/MERRILL LYNCH		4,195,760	4,000,000	3,979,240	3,981,419		1,025		1,025		3,982,444		213,316	213,316	145,833	02/15/2024	1FE
437076-BK-7	HOME DEPOT INC		09/11/2015	CREDIT SUISSE		1,509,030	1,500,000	1,497,855							1,497,855		11,175	11,175	47	09/15/2025	1Z
404280-AU-3	HSBC HOLDINGS PLC	F	09/16/2015	HSBC SECURITIES, INC.		493,300	500,000	495,900			30		30		495,930		(2,630)	(2,630)	1,948	08/18/2025	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2015	SCHEDULED REDEMPTION		191,429	191,429	190,671	190,697		732		732		191,429				6,346	05/31/2033	2FE
44701P-AV-6	HUNTSMAN INTL 2014-1 ADDL TL		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	5,022	5,024		(24)		(24)		5,000				17	08/12/2021	3FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		08/10/2015	Various		488,794	489,865	488,777	488,421		372		372		488,793		2	2	2,714	04/19/2017	3FE
44841A-AA-6	HUTCHISON WHAMPOA FINANC	F	09/11/2015	MATURED		4,000,000	4,000,000	3,993,160	3,999,110		890		890		4,000,000				185,000	09/11/2015	1FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		09/21/2015	SCHEDULED REDEMPTION		63,541	63,541	33,821	21,008		42,533		42,533		63,541				109	11/19/2034	1FM
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		09/05/2015	SCHEDULED REDEMPTION		177,557	177,557	177,557	177,557						177,557				9,551	10/05/2021	1
451102-AX-5	ICAHN ENTERPRISES LP		05/01/2015	Various																08/01/2020	3FE
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		09/30/2015	SCHEDULED REDEMPTION		4,813	4,813	4,791	4,792		21		21		4,813				128	03/17/2021	3FE
45672N-AD-3	INFOR (US) INC		09/14/2015	Various		298,500	300,000	300,000							300,000		(1,500)	(1,500)	7,908	05/15/2022	4FE
45672N-AF-8	INFOR (US) INC		08/11/2015	STIFEL CAPITAL MARKETS		499,375	500,000	495,000							495,000		4,375	4,375		08/15/2020	4FE
457030-AJ-3	INGLES MARKET INC		08/26/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,888,563	2,825,000	2,825,000	2,825,000						2,825,000		63,563	63,563	115,511	06/15/2023	4FE
45720#-AA-8	INJURED WORKERS PHARMA TL		09/30/2015	SCHEDULED REDEMPTION		12,500	12,500	12,388			112		112		12,500				60	07/22/2020	4

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)
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		08/15/2015	SCHEDULED REDEMPTION		337,217	337,217	337,217	328,945						337,217				27,812	02/15/2020	5*
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		08/15/2015	SCHEDULED REDEMPTION		28,359	28,359	28,359	27,510						28,359				3,106	02/15/2020	6Z
458140-AS-9	INTEL CORP		08/21/2015	Various		1,012,515	1,000,000	998,510			7		7		998,517		13,998	13,998	2,056	07/29/2025	1FE
458140-AT-7	INTEL CORP		08/03/2015	Various		3,085,545	3,000,000	2,997,660			1		1		2,997,661		87,884	87,884	2,382	07/29/2045	1FE
45824T-AC-9	INTELSAT JACKSON HLDG	E	09/23/2015	ALLSTATE INSURANCE COMPANY		2,827,500	3,000,000	3,047,196	3,033,487		(5,776)		(5,776)		3,027,711		(200,211)	(200,211)	204,208	10/15/2020	4FE
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	09/23/2015	ALLSTATE INSURANCE COMPANY		212,969	250,000	249,423	249,450		37		37		249,488		(36,519)	(36,519)	15,736	08/01/2023	4FE
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL		09/30/2015	SCHEDULED REDEMPTION		159,916	159,916	159,916							159,916				2,458	11/26/2018	4
46131N-AD-6	INVERSIONES CMPC SA	F	05/01/2015	Various																04/25/2022	2FE
46284P-AP-9	IRON MOUNTAIN INC		09/23/2015	ALLSTATE INSURANCE COMPANY		3,740,625	3,750,000	3,775,313	3,770,035		(2,300)		(2,300)		3,767,734		(27,109)	(27,109)	238,385	08/15/2024	4FE
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR	A	08/30/2015	MATURED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				445,610	08/30/2015	2
464592-AQ-7	ISLE OF CAPRI CASINOS		09/23/2015	Various		1,047,500	1,000,000	1,007,254	1,005,521		(863)		(863)		1,004,658		42,842	42,842	60,056	03/15/2021	4FE
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		09/30/2015	SCHEDULED REDEMPTION		3,636	3,636	3,627	3,628		9		9		3,636				124	06/19/2021	4FE
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	07/20/2015	SCHEDULED REDEMPTION		1,117,981	1,117,981	919,539	1,088,370		29,611		29,611		1,117,981				2,442	10/20/2018	1FE
24422E-TB-5	JOHN DEERE CAPITAL CORP		09/10/2015	Various		1,000,210	1,000,000	999,350			1		1		999,351		859	859	272	09/11/2020	1Z
24422E-TC-3	JOHN DEERE CAPITAL CORP		09/11/2015	BARCLAYS		1,000,715	1,000,000	997,230			3		3		997,233		3,482	3,482	378	09/11/2025	1Z
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2015	SCHEDULED REDEMPTION		71,793	71,793	71,793	71,793						71,793				3,321	01/15/2042	1FE
478160-AV-6	JOHNSON & JOHNSON		09/11/2015	JEFFERIES & COMPANY, INC.		6,998,225	6,500,000	5,805,800	5,848,870		8,791		8,791		5,857,661		1,140,564	1,140,564	304,688	09/01/2040	1FE
478165-AG-8	JOHNSON (S.C.) & SON INC		08/04/2015	CITIGROUP GLOBAL MARKETS		12,993,929	12,492,000	11,554,152	11,613,882		9,867		9,867		11,623,749		1,370,179	1,370,179	559,642	09/01/2040	1FE
46628G-AF-6	JPALT RMBS		09/01/2015	SCHEDULED REDEMPTION		254,844	419,233	319,641	323,967		(69,122)		(69,122)		254,844				6,395	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2015	SCHEDULED REDEMPTION		56,120	56,120	41,264	35,014		21,105		21,105		56,120				835	12/25/2050	1FM
46630L-AK-0	JPMAC_07-CH1 RMBS		09/01/2015	SCHEDULED REDEMPTION			1,183,100	135,631											40,996	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		09/01/2015	SCHEDULED REDEMPTION		220,134	220,134	175,116	158,083		62,050		62,050		220,134				5,314	06/25/2042	1FM
46625M-P3-7	JPMCC 2003-CB7, B CMBS		07/01/2015	SCHEDULED REDEMPTION		110,040	110,040	110,583	110,140		(100)		(100)		110,040				458	01/12/2038	1FM
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS		09/01/2015	SCHEDULED REDEMPTION		1,809,837	1,809,837	1,818,802	1,856,924		(47,087)		(47,087)		1,809,837				54,613	07/15/2042	1FM
46625Y-XT-5	JPMCC_05-LDP5 CMBS		09/01/2015	SCHEDULED REDEMPTION		105,594	105,594	98,244	104,929		665		665		105,594				4,239	12/15/2044	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		255,048	269,619	212,946	197,732		57,316		57,316		255,048				5,187	04/25/2036	1FM
46625H-HS-2	JPMORGAN CHASE & CO		05/01/2015	Various																07/22/2020	1FE
46625H-JJ-0	JPMORGAN CHASE & CO		05/01/2015	Various																05/01/2023	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		09/15/2015	SCHEDULED REDEMPTION		72,294	72,294	63,303	35,395		36,900		36,900		72,294				1,676	04/15/2022	6FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		09/30/2015	SCHEDULED REDEMPTION		4,918	4,918	4,893	4,894		24		24		4,918				131	03/11/2021	3FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN TL		09/30/2015	SCHEDULED REDEMPTION		68,750	68,750	66,752			1,998		1,998		68,750				1,959	12/31/2020	4FE
48853U-AQ-3	KENAN ADVANTAGE GROUP TERM LOAN B		07/31/2015	SCHEDULED REDEMPTION		1,167,899	1,167,899	1,165,225	1,163,797		4,102		4,102		1,167,899				3,771	06/11/2016	3FE
491674-BG-1	KENTUCKY UTILITIES		08/03/2015	MORGAN STANLEY		2,945,390	2,565,000	2,487,204	2,491,910		807		807		2,492,717		452,672	452,672	100,418	11/01/2040	1FE
491674-BK-2	KENTUCKY UTILITIES CO		09/24/2015	Various		706,707	700,000	699,699							699,699		7,008	7,008	18	10/01/2025	1Z
492386-AU-1	KERR-MCGEE CORP		09/17/2015	MORGAN STANLEY		23,721,600	20,000,000	19,794,400	19,732,702		12,822		12,822		19,745,524		3,976,076	3,976,076	1,573,403	07/01/2024	2FE
49326E-EC-3	KEYCORP		08/13/2015	MATURED		10,000,000	10,000,000	9,987,800	9,998,371		1,629		1,629		10,000,000				375,000	08/13/2015	2FE
494550-BB-1	KINDER MORGAN ENER PART		05/01/2015	Various																02/15/2020	2FE
494550-BK-1	KINDER MORGAN ENER PART		09/15/2015	WELLS FARGO		1,705,820	2,000,000	1,990,160	1,990,629		111		111		1,990,740		(284,920)	(284,920)	117,813	09/01/2041	2FE
500255-AU-8	KOHLS CORP		08/26/2015	Various		4,922,350	5,000,000	4,998,800			9		9		4,998,809		(76,459)	(76,459)	18,594	07/17/2025	2FE
500255-AV-6	KOHLS CORP		08/26/2015	Various		5,367,860	5,500,000	5,482,455			15		15		5,482,470		(114,610)	(114,610)	19,733	07/17/2045	2FE
500255-AF-1	KOHLS CORPORATION		07/17/2015	TENDER OFFER		19,495,379	16,037,000	16,775,790	16,684,291		(17,359)		(17,359)		16,666,932		2,828,447	2,828,447	729,906	06/01/2029	2FE
500255-AN-4	KOHLS CORPORATION		07/17/2015	TENDER OFFER		11,199,864	10,400,000	9,904,872	9,963,979		7,189		7,189		9,971,168		1,228,696	1,228,696	627,467	01/15/2033	2FE
500630-BR-8	KOREA DEVELOPMENT BANK	F	08/10/2015	MATURED		1,000,000	1,000,000	997,240	999,662		339		339		1,000,000				43,750	08/10/2015	1FE
513075-BB-6	LAMAR MEDIA CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		2,890,938	2,750,000	2,805,000	2,789,212		(4,972)		(4,972)		2,784,240		106,698	106,698	184,899	02/01/2022	4FE
513075-BE-0	LAMAR MEDIA CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,135,155	1,138,000	1,135,673	1,135,931		137		137		1,136,068		(913)	(913)	50,894	05/01/2023	4FE
51507U-AB-0	LANDMARK VII A2L CDO - CF - LOANS	E	07/15/2015	SCHEDULED REDEMPTION		407,164	407,164	377,115	398,130		9,034		9,034		407,164				720	07/15/2018	1FE
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		09/11/2015	SCHEDULED REDEMPTION		23,625	23,625	22,769	24,082		(457)		(457)		23,625				925	02/15/2040	1FM
52108H-S3-9	LBUBS_04-C7 CMBS		09/11/2015	SCHEDULED REDEMPTION				167,876	39,928		(39,928)		(39,928)						20,193	10/15/2036	1FE
52108M-DS-9	LBUBS_06-C1 CMBS		08/11/2015	SCHEDULED REDEMPTION			135	7											3	02/15/2041	1FM
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2015	SCHEDULED REDEMPTION		31,272	31,272	27,401	28,030		3,242		3,242		31,272				1,547	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		09/10/2015	SCHEDULED REDEMPTION		31,795	31,795	38,867	37,280		(5,485)		(5,485)		31,795				1,495	01/10/2034	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)
524660-AV-9	LEGGETT & PLATT INC		08/15/2015	Various		1,190,000	1,190,000	1,179,933	1,189,217		783		783		1,190,000				59,500	08/15/2015	2FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		09/05/2015	SCHEDULED REDEMPTION		61,272	61,272	61,272	61,272						61,272				2,483	02/05/2027	1
52736R-BF-8	LEVI STRAUSS & CO		07/21/2015	EXCHANGE		5,150,000	5,150,000	5,150,000							5,150,000				60,083	05/01/2025	3FE
529897-AF-7	LIBBEY GLASS INC TLB		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,983		17		17		5,000				143	04/09/2021	4FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		602,184	745,007	603,522	596,210		5,974		5,974		602,184				17,212	02/25/2036	1FM
543859-AK-8	LOCKHEED MARTIN CORP		07/27/2015	JEFFERIES & COMPANY, INC.		12,957,100	10,000,000	9,245,200	9,512,554		19,574		19,574		9,532,128		3,424,972	3,424,972	523,438	06/15/2024	1FE
540424-AP-3	LOEWS CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		13,642,435	11,885,000	11,595,838	11,619,239		3,671		3,671		11,622,910		2,019,525	2,019,525	679,426	02/01/2035	1FE
546676-AW-7	LOUISVILLE GAS AND ELECTRIC CO		09/22/2015	Various		1,008,670	1,000,000	999,570							999,570		9,100	9,100		10/01/2025	1
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO		09/22/2015	BNP CAPITAL MARKETS		712,026	700,000	699,419							699,419		12,607	12,607		10/01/2045	1
548661-DH-7	LOWE S COMPANIES INC		09/16/2015	Various		1,488,725	1,500,000	1,491,315			6		6		1,491,321		(2,596)	(2,596)	422	09/15/2025	1Z
548661-DJ-3	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.		494,895	500,000	488,160							488,160		6,735	6,735		09/15/2045	1
548661-CP-0	LOWE'S COMPANIES INC		07/23/2015	JEFFERIES & COMPANY, INC.		6,539,100	5,000,000	4,979,350	4,981,407		208		208		4,981,615		1,557,485	1,557,485	289,090	09/15/2037	1FE
550372-AA-4	LUNDIN MINING CORP	A	07/09/2015	OPPENHEIMER & CO., INC.		62,700	60,000	59,700			19		19		59,719		2,981	2,981	3,213	11/01/2020	3FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		09/01/2015	SCHEDULED REDEMPTION		846,265	918,807	734,743	776,588		69,677		69,677		846,265				28,861	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		09/01/2015	SCHEDULED REDEMPTION		93,078	131,634	106,826	106,196		(13,118)		(13,118)		93,078				4,504	04/25/2037	1FM
55608X-AB-3	MACQUARIE BANK LTD	F	08/03/2015	HSBC SECURITIES, INC.		2,495,975	2,500,000	2,493,350			81		81		2,493,431		2,544	2,544	18,958	06/10/2025	2FE
559080-AE-6	MAGELLAN MIDSTREAM PARTN		05/01/2015	Various																07/15/2019	2FE
559222-AR-5	MAGNA INTERNATIONAL INC	A	09/16/2015	BANK OF AMERICA/MERRILL LYNCH		1,006,330	1,000,000	996,100							996,100		10,230	10,230		10/01/2025	1
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1	E	09/30/2015	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,732		18		18		3,750				67	03/19/2021	3FE
563571-AJ-7	MANITOWOC COMPANY INC		09/23/2015	ALLSTATE INSURANCE COMPANY		404,700	380,000	380,000	380,000						380,000		24,700	24,700	20,961	10/15/2022	4FE
565849-AE-6	MARATHON OIL CORP		07/10/2015	JPMORGAN CHASE & CO.		5,528,700	5,000,000	4,990,200	4,991,179		93		93		4,991,271		537,429	537,429	260,333	10/01/2037	2FE
565849-AL-0	MARATHON OIL CORP		09/15/2015	UNION BANK OF SWITZERLAND		3,186,295	3,500,000	3,491,985			181		181		3,492,166		(305,871)	(305,871)	36,682	06/01/2025	2FE
56585A-AF-9	MARATHON PETROLEUM CORP		07/21/2015	Various		5,667,875	5,000,000	4,957,750	4,959,784		329		329		4,960,113		707,762	707,762	287,083	03/01/2041	2FE
576433-UF-1	MARM 2004-13 3A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		304,098	304,098	294,073	294,397		9,702		9,702		304,098				5,903	08/21/2054	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		09/01/2015	SCHEDULED REDEMPTION		284,066	284,066	294,774	298,594		(14,528)		(14,528)		284,066				13,033	12/25/2044	4FM
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		09/22/2015	WELLS FARGO		503,820	500,000	499,615			1		1		499,616		4,204	4,204	573	03/14/2026	1FE
57629W-BM-1	MASSMUTUAL GLOBAL FUNDING II ABS		09/28/2015	MATURED		10,000,000	10,000,000	9,993,900	9,999,052		948		948		10,000,000				230,000	09/28/2015	1FE
55265K-YV-5	MAST_03-6 RMBS		09/01/2015	SCHEDULED REDEMPTION		400,815	400,815	383,009	394,030		6,785		6,785		400,815				14,125	07/25/2033	1FM
55265K-TK-5	MASTR 2003-3 2A3 RMBS		09/01/2015	SCHEDULED REDEMPTION		127,027	127,027	124,640	126,335		692		692		127,027				4,592	04/25/2018	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		95,490	95,490	94,334	95,107		383		383		95,490				3,280	08/25/2019	1FM
587729-AC-8	MBART_14-1 ABS		09/22/2015	WELLS FARGO		14,981,250	15,000,000	14,981,250			2,680		2,680		14,983,930		(2,680)	(2,680)	35,888	10/15/2018	1FE
580645-AL-3	MCGRAW HILL FINANCIAL INC		08/20/2015	Various		1,005,436	1,000,000	996,510			5		5		996,515		8,921	8,921	856	02/15/2026	2Z
583491-AB-1	MECCANICA HOLDINGS USA	R	07/16/2015	CANTOR FITZGERALD		1,087,500	1,000,000	987,280	988,059		98		98		988,157		99,343	99,343	74,979	07/15/2039	3FE
583491-AC-9	MECCANICA HOLDINGS USA	R	07/16/2015	BARCLAYS		3,905,000	4,000,000	3,993,440	3,993,893		58		58		3,993,951		(88,951)	(88,951)	254,167	01/15/2040	3FE
58405U-AF-9	MEDCO HEALTH SOLUTIONS I		09/15/2015	MATURED		14,750,000	14,750,000	14,885,283	14,770,419		(20,419)		(20,419)		14,750,000				405,625	09/15/2015	2FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		09/23/2015	Various		4,850,000	5,000,000	5,185,244	5,152,768		(15,092)		(15,092)		5,137,677		(287,677)	(287,677)	311,667	04/01/2023	4FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		09/15/2015	SCHEDULED REDEMPTION		203,505	203,505	204,141	204,064		(560)		(560)		203,505				8,423	04/15/2028	1
585055-BF-2	MEDTRONIC INC		09/03/2015	EXCHANGE		3,019,463	3,000,000	3,020,070			(607)		(607)		3,019,463				35,000	03/15/2020	1FE
585055-BL-9	MEDTRONIC INC		09/03/2015	EXCHANGE		5,036,011	5,000,000	5,039,450	5,039,328		(3,317)		(3,317)		5,036,011				115,063	03/15/2022	1FE
58711P-AL-6	MENS WEARHOUSE TLB		08/03/2015	SCHEDULED REDEMPTION		4,773	4,773	4,729			4,773		4,773		4,773				56	06/18/2021	3FE
589331-AD-9	MERCK & CO INC		08/13/2015	Market Axess		7,701,106	6,050,000	5,467,446	5,585,671		13,630		13,630		5,599,301		2,101,805	2,101,805	373,218	03/01/2028	1FE
58933Y-AS-4	MERCK & CO INC		07/30/2015	WELLS FARGO		4,959,650	5,000,000	4,999,050			88		88		4,999,138		(39,488)	(39,488)	44,708	02/10/2020	1FE
59001A-AW-2	MERITAGE HOMES CORP		08/10/2015	EXCHANGE		215,000	215,000	215,000							215,000				2,437	06/01/2025	3FE
L6346#-AB-9	MESSER GROUP (FINANCE SA) SR SECD NTS SE	F	08/02/2015	MATURED		6,340,000	6,340,000	6,340,000	6,340,000						6,340,000				347,126	08/02/2015	2
F6132#-AB-4	MESSER GROUP (FRANCE) SR SECD NTS SER B	F	08/02/2015	MATURED		2,160,000	2,160,000	2,160,000	2,160,000						2,160,000				118,264	08/02/2015	2
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN TL		08/19/2015	J. P. MORGAN SECURITIES, INC.		2,280,000	2,250,000	2,272,500	2,271,493		(2,196)		(2,196)		2,269,296		10,704	10,704	67,806	06/26/2020	3FE
593171-BK-6	MEZZ_05-C3 CMBS		09/01/2015	SCHEDULED REDEMPTION				1,022,653											151,531	05/17/2044	5*
55288*-AA-5	MGE POWER LLC ABS		09/25/2015	SCHEDULED REDEMPTION		187,026	187,026	187,649	187,424		(398)		(398)		187,026				7,674	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		09/25/2015	SCHEDULED REDEMPTION		157,021	157,021	157,021	157,021						157,021				5,887	10/25/2033	1
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,965	4,957		43		43		5,000				14	12/20/2017	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)
552953-CA-7	MGM RESORTS INTL		09/23/2015	ALLSTATE INSURANCE COMPANY		1,224,750	1,150,000	1,191,250	1,184,322		(2,973)		(2,973)		1,181,348		43,402	43,402	58,834	12/15/2021	4FE
584405-AK-0	MGCC (MEDIA GENERAL) INC TLB		09/30/2015	SCHEDULED REDEMPTION		22,046	22,046	21,770			276		276		22,046				81	07/31/2020	3FE
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		09/30/2015	SCHEDULED REDEMPTION		6,250	6,250	6,194	5,787		54		54		6,250				305	07/08/2021	4FE
61913P-AQ-5	MHL_05-1 RMBS		09/25/2015	SCHEDULED REDEMPTION		81,355	81,355	81,355	81,355						81,355				560	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		09/25/2015	SCHEDULED REDEMPTION		203,388	203,388	203,388	202,113		1,276		1,276		203,388				1,313	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		09/25/2015	SCHEDULED REDEMPTION		671,482	671,482	657,314	658,788		12,694		12,694		671,482				2,312	08/25/2035	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		07/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				77	01/28/2020	3FE
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		07/09/2015	JPMORGAN CHASE & CO.		6,479,880	5,500,000	5,497,635	5,497,957		26		26		5,497,983		981,897	981,897	264,821	04/01/2036	2FE
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		08/12/2015	STIFEL CAPITAL MARKETS		211,750	210,000	210,000							210,000		1,750	1,750	120	08/15/2023	4FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2015	SCHEDULED REDEMPTION		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				87,000	03/15/2025	2FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2015	SCHEDULED REDEMPTION		258,125	258,125	258,125	258,125						258,125				13,552	03/15/2025	2FE
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		09/01/2015	SCHEDULED REDEMPTION		305,719	305,719	298,566	299,590		6,129		6,129		305,719				5,445	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		224,602	233,211	195,093	179,163		45,440		45,440		224,602				7,507	09/25/2035	1FM
608190-AH-7	MOHAWK INDUSTRIES INC		05/01/2015	Various																01/15/2016	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		09/30/2015	SCHEDULED REDEMPTION		7,500	7,500	7,523	7,520		(20)		(20)		7,500				242	03/27/2020	4FE
61534J-AG-0	MOOD MEDIA CORP	A	08/12/2015	SEAPORT GROUP		901,900	1,160,000	1,002,168			5,388		5,388		1,007,556		(105,656)	(105,656)	36,363	10/15/2020	5FE
617446-8C-6	MORGAN STANLEY		07/21/2015	MORGAN STANLEY		500,980	500,000	499,590							499,590		1,390	1,390	56	07/23/2025	1FE
61761J-ZN-2	MORGAN STANLEY		08/07/2015	CITIGROUP GLOBAL MARKETS		956,760	1,000,000	996,400			72		72		996,472		(39,712)	(39,712)	11,960	04/23/2027	2FE
61748H-HC-8	MSM_04-11A RMBS		09/25/2015	SCHEDULED REDEMPTION		40,417	40,417	40,417	40,417						40,417				161	07/25/2053	2FM
61748H-AN-1	MSM_04-5AR RMBS		09/01/2015	SCHEDULED REDEMPTION		18,380	18,380	18,319	18,336		44		44		18,380				96	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2015	SCHEDULED REDEMPTION		609,135	724,299	598,377	587,378		21,757		21,757		609,135				21,767	04/25/2058	1FM
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		08/20/2015	EXCHANGE		3,386,629	3,402,576	3,380,141	3,384,094		2,521		2,521		3,386,615		14	14	88,839	06/29/2018	3FE
62704P-AF-0	MURRAY ENERGY CORP		08/27/2015	Various		1,542,456	3,350,000	2,747,014			7,676		7,676		2,754,690		(1,212,233)	(1,212,233)	139,844	04/15/2021	4FE
627048-AK-7	MURRAY ENERGY CORP TERM B-2 LOAN		09/30/2015	Various		501,667	670,000	1,305,756			(650,281)		(650,281)		655,476		(153,809)	(153,809)	14,377	04/16/2020	4FE
628530-AL-1	MYLAN INC		07/15/2015	CALLED @ 103.93800000		4,650,000	4,650,000	5,120,645	4,860,966		(34,064)		(34,064)		4,815,277		(165,277)	(165,277)	549,305	07/15/2020	2FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		09/01/2015	SCHEDULED REDEMPTION		191,002	191,002	117,086	97,225		94,351		94,351		191,002				3,367	10/25/2051	1FM
65475U-AD-4	NAROT_12-A ABS		09/15/2015	SCHEDULED REDEMPTION		1,217,262	1,217,262	1,218,736			(1,474)		(1,474)		1,217,262				1,014	07/16/2018	1FE
65477M-AC-2	NAROT_13-C ABS		09/15/2015	SCHEDULED REDEMPTION		1,919,533	1,919,533	1,915,334			4,199		4,199		1,919,533				1,072	08/15/2018	1FE
63946B-AF-7	NBC UNIVERSAL		07/10/2015	CITIGROUP GLOBAL MARKETS		6,072,500	5,000,000	4,998,650	4,998,732		11		11		4,998,743		1,073,757	1,073,757	226,667	04/30/2040	1FE
63946B-AG-5	NBC UNIVERSAL		05/01/2015	Various																04/01/2041	1FE
64029B-AE-8	NELLSON NUTRACEUTICAL TLA1		07/01/2015	SCHEDULED REDEMPTION		19,277	19,277	19,150			127		127		19,277				488	12/23/2021	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2015	SCHEDULED REDEMPTION		511,633	511,633	511,633	511,633						511,633				23,829	06/30/2027	2FE
64110L-AH-9	NETFLIX INC		07/16/2015	MORGAN STANLEY		130,313	125,000	125,000							125,000		5,313	5,313	3,170	02/15/2022	4FE
64110L-AK-2	NETFLIX INC		07/16/2015	MORGAN STANLEY		105,250	100,000	100,000							100,000		5,250	5,250	2,709	02/15/2025	4FE
641423-BW-7	NEVADA POWER CO		05/01/2015	Various																08/01/2018	1FE
64952W-BY-8	NEW YORK LIFE GLOBAL FUNDING		08/25/2015	UNION BANK OF SWITZERLAND		4,962,550	5,000,000	4,999,050			100		100		4,999,150		(36,600)	(36,600)	53,354	02/11/2020	1FE
651639-AM-8	NEWMONT MINING CORP		07/10/2015	BARCLAYS		9,639,950	10,000,000	10,322,700	10,304,687		(3,155)		(3,155)		10,301,532		(661,582)	(661,582)	492,188	10/01/2039	2FE
651639-AP-1	NEWMONT MINING CORP		05/01/2015	Various																03/15/2042	2FE
65334H-AJ-1	NEXEN INC	A	07/15/2015	MORGAN STANLEY		10,482,320	8,000,000	7,955,600	7,958,266		337		337		7,958,603		2,523,717	2,523,717	583,333	07/30/2039	1FE
65409Q-BA-9	NIELSEN FINANCE LLC		08/25/2015	CITIGROUP GLOBAL MARKETS		2,020,000	2,000,000	1,988,133	1,989,841		1,032		1,032		1,990,874		29,126	29,126	81,750	10/01/2020	4FE
65409Q-BB-7	NIELSEN FINANCE LLC		09/23/2015	ALLSTATE INSURANCE COMPANY		982,500	1,000,000	1,017,500			(1,327)		(1,327)		1,016,173		(33,673)	(33,673)	21,944	04/15/2022	4FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		07/09/2015	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,989		12		12		5,000				27	04/15/2021	3FE
65473Q-AW-3	NISOURCE FINANCE CORP		09/16/2015	WELLS FARGO		5,876,400	5,000,000	4,936,500	4,939,824		685		685		4,940,509		935,891	935,891	239,583	12/15/2040	2FE
65539B-AA-6	NMRR_10-1RA RMBS		09/01/2015	SCHEDULED REDEMPTION		364,605	364,605	366,200	365,548		(943)		(943)		364,605				15,802	07/26/2037	2FM
655044-AK-1	NOBLE ENERGY INC		09/15/2015	MORGAN STANLEY		6,777,100	6,710,000	6,836,547			(3,472)		(3,472)		6,816,301		(39,201)	(39,201)	143,636	05/01/2021	2FE
65504L-AB-3	NOBLE HOLDING INTL LTD	E	08/01/2015	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				172,500	08/01/2015	2FE
65557C-AR-4	NORDEA BANK AB	F	09/11/2015	GOLDMAN, SACHS & CO.		500,445	500,000	498,810							498,810		1,635	1,635		09/17/2020	1FE
655844-BH-0	NORFOLK SOUTHERN CORP		07/13/2015	MORGAN STANLEY		18,769,422	18,740,000	11,661,171	11,865,442		39,138		39,138		11,904,580		6,864,842	6,864,842	717,609	10/01/2041	2FE
665772-CD-9	NORTHERN STATES PWR-MINN		05/01/2015	Various																03/01/2018	1FE
665772-CE-7	NORTHERN STATES PWR-MINN		09/11/2015	WELLS FARGO		8,113,840	7,000,000	6,986,700	6,987,767		172		172		6,987,939		1,125,901	1,125,901	327,688	11/01/2039	1FE
665859-AM-6	NORTHERN TRUST CORP		09/10/2015	WELLS FARGO		7,265,790	7,000,000	6,969,410	6,978,547		2,054		2,054		6,980,602		285,188	285,188	250,688	08/23/2021	1FE
666807-BG-6	NORTHROP GRUMMAN CORP		08/17/2015	BARCLAYS		9,829,400	10,000,000	9,946,200	9,953,443		3,017		3,017		9,956,460		(127,060)	(127,060)	342,153	08/01/2023	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)
666807-AQ-5	NORTHROP-GRUMMAN CORP		07/13/2015	Various		24,771,880	19,000,000	17,221,190	17,766,847		36,420		36,420		17,803,267		6,968,613	6,968,613	1,309,219	03/01/2026	2FE
629377-BU-5	NRG ENERGY INC		09/23/2015	ALLSTATE INSURANCE COMPANY		6,229,813	6,575,000	6,974,461	6,906,698		(36,808)		(36,808)		6,869,890		(640,078)	(640,078)	445,274	03/15/2023	4FE
629377-BW-1	NRG ENERGY INC		09/23/2015	ALLSTATE INSURANCE COMPANY		314,438	325,000	325,000	325,000						325,000		(10,563)	(10,563)	24,149	07/15/2022	4FE
62943W-AA-7	NRG YIELD OPERATING LLC		07/23/2015	EXCHANGE		5,740,433	5,500,000	5,747,500			(7,067)		(7,067)		5,740,433				129,747	08/15/2024	3FE
670346-AM-7	NUCOR CORP		09/28/2015	Various		9,627,355	9,500,000	9,492,970	9,493,808		449		449		9,494,256		133,099	133,099	435,611	08/01/2023	2FE
670346-AN-5	NUCOR CORP		07/28/2015	MORGAN STANLEY		14,400,194	14,310,000	14,294,831	14,295,145		125		125		14,295,269		104,925	104,925	710,898	08/01/2043	2FE
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		09/30/2015	SCHEDULED REDEMPTION		5,798	5,798	5,786	5,785		13		13		5,798				45	05/21/2020	4FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		09/30/2015	SCHEDULED REDEMPTION		6,702	6,702	6,688	6,686		16		16		6,702				52	05/21/2020	4FE
67054L-AC-1	NUMERICABLE GROUP SA	F	09/23/2015	ALLSTATE INSURANCE COMPANY		485,000	500,000	529,375	527,869		(2,204)		(2,204)		525,666		(40,666)	(40,666)	34,549	05/15/2024	4FE
67420R-AF-8	OASIS OUTSOURCING HLDGS INC 1ST LIEN TL		09/25/2015	SCHEDULED REDEMPTION		37,500	37,500	37,141			359		359		37,500				29	12/27/2021	4FE
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2		09/30/2015	SCHEDULED REDEMPTION		5,013	5,013	5,000	4,998		14		14		5,013				58	10/18/2019	4FE
677050-AH-9	OGLETHORPE POWER CORP		07/01/2015	MORGAN STANLEY		2,134,560	2,000,000	1,996,000	1,996,116		20		20		1,996,136		138,424	138,424	89,250	09/01/2050	1FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2015	SCHEDULED REDEMPTION		288,306	288,306	288,306	306,533		(18,227)		(18,227)		288,306				18,452	06/15/2040	2
678858-BH-3	OKLAHOMA GAS & ELECTRIC		09/15/2015	BARCLAYS		12,250,200	10,000,000	9,946,100	9,951,267		675		675		9,951,943		2,298,257	2,298,257	729,208	02/01/2038	1FE
681936-BC-3	OMEGA HEALTHCARE INVESTORS INC		07/21/2015	EXCHANGE		2,479,717	2,500,000	2,478,275	2,478,780		938		938		2,479,717				97,014	01/15/2025	2FE
68233J-AS-3	ONCOR ELECTRIC DELIVERY		09/03/2015	WELLS FARGO		5,469,950	5,000,000	4,987,950	4,988,413		133		133		4,988,546		481,404	481,404	204,639	06/01/2042	2FE
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		09/10/2015	MORGAN STANLEY		4,740,550	5,000,000	5,039,500			(1,327)		(1,327)		5,038,173		(297,623)	(297,623)	70,063	04/01/2025	2FE
68268N-AN-3	ONEOK PARTNERS LP		07/22/2015	CANTOR FITZGERALD		2,452,032	2,400,000	2,399,568			28		28		2,399,596		52,436	52,436	32,173	03/15/2020	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		09/30/2015	SCHEDULED REDEMPTION		54,696	54,696	54,013	53,926		770		770		54,696				699	06/07/2019	4FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		09/01/2015	SCHEDULED REDEMPTION		120,383	120,383	105,188	108,653		11,730		11,730		120,383				3,600	03/25/2037	1FM
68389X-AH-8	ORACLE CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		3,616,890	3,000,000	2,980,020	2,981,540		178		178		2,981,718		635,172	635,172	186,813	07/08/2039	1FE
68557N-AB-9	ORBITAL ATK INC		09/22/2015	KEYCORP		151,125	150,000	150,000							150,000		1,125	1,125		10/01/2023	3FE
69006V-AB-6	OUTERSTUFF LLC CLOSING TL		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,478	2,476		24		24		2,500				32	07/28/2021	4FE
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		100,825	100,000	100,000							100,000		825	825	4,492	02/15/2022	4FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		450,450	440,000	440,000							440,000		10,450	10,450	21,175	02/15/2024	4FE
690742-AA-9	OWENS CORNING INC		05/01/2015	Various																12/01/2016	2FE
69073T-AP-8	OWENS-BROCKWAY		09/17/2015	CALLED @ 104.26600000		2,576,000	2,576,000	2,800,575	2,646,042		(30,750)		(30,750)		2,615,292		(39,292)	(39,292)	324,147	05/15/2016	3FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		09/23/2015	ALLSTATE INSURANCE COMPANY		486,250	500,000	525,625			(844)		(844)		524,781		(38,531)	(38,531)	11,795	01/15/2025	3FE
695114-BT-4	PACIFICORP		07/15/2015	BARCLAYS		15,608,350	11,500,000	13,508,507	13,080,057		(31,495)		(31,495)		13,048,562		2,559,788	2,559,788	596,215	11/15/2031	1FE
695156-AQ-2	PACKAGING CORP OF AMERICA		05/01/2015	Various																11/01/2023	2FE
70556M-AA-0	PALS_00-1 ABS		04/27/2015	Various			9,632,340	2,378,622	1,013,552											04/27/2015	6Z
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2015	SCHEDULED REDEMPTION		564,274	564,274	564,274	564,274						564,274				38,850	07/31/2029	2FE
704549-AF-1	PEABODY ENERGY CORP		09/18/2015	Various		1,005,373	4,075,000	1,446,214	4,460,462		(59,469)		(59,469)		1,316,645		(311,272)	(311,272)	286,897	11/01/2026	4FE
704549-AQ-7	PEABODY ENERGY CORP		09/16/2015	Various		3,204,035	7,375,000	7,195,493			7,859		7,859		7,203,351		(3,999,317)	(3,999,317)	321,752	03/15/2022	3FE
706451-BG-5	PEMEX PROJ FDG MASTER TR	R	09/10/2015	HSBC SECURITIES, INC.		2,564,125	2,500,000	2,590,782	2,581,078		(1,415)		(1,415)		2,579,663		(15,538)	(15,538)	124,219	06/15/2035	2FE
706451-BR-1	PEMEX PROJ FDG MASTER TR	R	09/10/2015	MORGAN STANLEY		1,515,750	1,500,000	1,495,485	1,495,881		54		54		1,495,934		19,816	19,816	74,531	06/15/2038	2FE
713448-CY-2	PEPSICO INC		07/15/2015	HSBC SECURITIES, INC.		500,955	500,000	497,660			2		2		497,662		3,293	3,293	146	07/17/2025	1FE
71360#-AA-9	PERC HLDGS 2 (PRIMARY ENERGY) TLB		09/30/2015	SCHEDULED REDEMPTION		223,256	223,256	221,115			2,140		2,140		223,256				5,420	12/16/2021	4Z
71677H-AF-2	PET SMART INC TL		07/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,556			(56)		(56)		7,500				81	03/11/2022	3FE
716442-AH-1	PETRO-CANADA	A	07/09/2015	MORGAN STANLEY		5,852,769	5,485,000	4,646,289	4,794,275		10,555		10,555		4,804,830		1,047,940	1,047,940	292,632	07/15/2033	1FE
71644E-AJ-1	PETRO-CANADA LTD	A	09/09/2015	MORGAN STANLEY		1,843,877	1,500,000	1,496,760	1,497,040		38		38		1,497,078		346,799	346,799	84,717	05/15/2038	1FE
71654Q-BH-4	PETROLEOS MEXICANOS	F	09/10/2015	HSBC SECURITIES, INC.		1,004,000	1,000,000	994,859	995,380		292		292		995,672		8,328	8,328	56,469	01/18/2024	2FE
743873-BX-8	PFMLT_05-2 RMBS		09/01/2015	SCHEDULED REDEMPTION		118,058	118,058	63,751	66,388		51,670		51,670		118,058				2,036	05/25/2036	1FM
69337G-AA-1	PHHMC 2007-2 A1 RMBS		07/01/2015	SCHEDULED REDEMPTION		173,646	173,646	175,605	173,700		(54)		(54)		173,646				4,221	05/18/2037	1FM
724060-AA-6	PIPELINE FUNDING CO LLC ABS		07/15/2015	SCHEDULED REDEMPTION		31,500	31,500	31,500	31,500						31,500				2,363	01/15/2030	2AM
72650R-AF-9	PLAINS ALL AMER PIPELINE		05/01/2015	Various																08/15/2016	2FE
72650R-BD-3	PLAINS ALL AMER PIPELINE		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		1,936,840	2,000,000	1,995,840	1,996,313		255		255		1,996,569		(59,729)	(59,729)	71,225	10/15/2023	2FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		07/13/2015	CREDIT SUISSE		286,000	275,000	281,417			(394)		(394)		281,023		4,977	4,977	8,143	02/01/2022	4FE
74681@-AK-5	PLFT_00-1 ABS		09/30/2015	DISTRIBUTION		8,292											8,292	8,292		01/31/2016	5AM
73316P-JR-2	POPLR 2005-6 A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		255,294	255,294	255,534	255,321		(27)		(27)		255,294				5,728	01/25/2036	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)
73316P-GK-0	POPLR_05-5 RMBS		09/01/2015	SCHEDULED REDEMPTION		561,531	561,531	556,962	557,674		4,272		4,272		561,531				12,702	11/25/2035	1FM
73641V-AC-7	PORTILLOS HLDGS LLC 1ST LIEN TLB		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,988		12		12		5,000				61	08/02/2021	4FE
73744G-AF-9	POST HLDGS SER A INCREM TL		08/18/2015	SCHEDULED REDEMPTION		377,290	377,290	375,637	375,522		1,768		1,768		377,290				1,408	06/02/2021	3FE
737446-AJ-3	POST HOLDINGS INC		08/13/2015	BARCLAYS		422,300	410,000	410,000							410,000		12,300	12,300		07/15/2025	4FE
73931D-AC-6	POWER PRODUCTS LLC TLB		08/31/2015	SCHEDULED REDEMPTION		25,233	25,233	25,083			150		150		25,233				250	12/13/2019	4FE
73934@-AA-4	POWER STOP, LLC TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		46,875	46,875	46,406			469		469		46,875				827	05/29/2021	4Z
69351U-AM-5	PPL ELECTRIC UTILITIES		08/11/2015	Various		9,077,380	7,000,000	6,957,860	6,961,097		431		431		6,961,528		2,115,852	2,115,852	326,215	05/15/2039	1FE
69352J-AP-2	PPL ENERGY SUPPLY LLC		07/01/2015	CITIGROUP GLOBAL MARKETS		275,344	275,000	275,000							275,000		344	344	2,383	06/01/2025	3FE
74005P-BQ-6	PRAXAIR INC		09/22/2015	HSBC SECURITIES, INC.		501,095	500,000	497,920							497,920		3,175	3,175	44	01/30/2026	1FE
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	09/24/2015	SCHEDULED REDEMPTION		890,526	890,526	890,526	890,526						890,526				5,529	03/24/2034	1FE
742718-DB-2	PROCTER & GAMBLE CO		08/06/2015	WELLS FARGO		15,578,900	12,500,000	12,752,625	12,706,931		(3,234)		(3,234)		12,703,698		2,875,202	2,875,202	889,333	08/15/2034	1FE
742718-DN-6	PROCTER & GAMBLE CO		05/01/2015	Various																02/15/2019	1FE
144141-DB-1	PROGRESS ENERGY CAROLINA		07/15/2015	MORGAN STANLEY		4,809,900	5,000,000	4,975,200	4,976,365		262		262		4,976,627		(166,727)	(166,727)	139,514	05/15/2042	1FE
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		08/05/2015	Various		5,957,730	6,000,000	5,970,420	5,971,988		1,522		1,522		5,973,510		(15,780)	(15,780)	152,153	05/15/2024	2FE
693627-AY-7	PSI ENERGY INC		07/09/2015	JPMORGAN CHASE & CO.		11,999,900	10,000,000	9,994,700	9,995,470		59		59		9,995,530		2,004,370	2,004,370	457,300	10/15/2035	1FE
744448-CE-9	PUBLIC SERVICE COLORADO		07/08/2015	MORGAN STANLEY		5,427,750	5,000,000	5,088,550	5,083,468		(893)		(893)		5,082,575		345,175	345,175	216,389	08/15/2041	1FE
744448-CG-4	PUBLIC SERVICE COLORADO		07/15/2015	MORGAN STANLEY		4,456,250	5,000,000	4,982,700	4,983,471		195		195		4,983,666		(527,416)	(527,416)	152,500	09/15/2042	1FE
74456Q-BL-9	PUBLIC SERVICE ELECTRIC AND GAS CO		07/27/2015	BANK OF AMERICA/MERRILL LYNCH		9,845,900	10,000,000	9,989,700			193		193		9,989,893		(143,993)	(143,993)	65,000	05/15/2025	1FE
745332-CE-4	PUGET SOUND ENERGY INC		07/06/2015	JPMORGAN CHASE & CO.		4,946,050	5,000,000	5,000,000	5,000,000						5,000,000		(53,950)	(53,950)	144,105	11/15/2041	1FE
69368H-AC-7	PVH CORP TRANCHE B TL		07/07/2015	SCHEDULED REDEMPTION		9,189	9,189	9,163	9,157		32		32		9,189				26	02/13/2020	3FE
747525-AF-0	QUALCOMM INC		09/15/2015	RBC DOMINION SECURITIES		4,701,950	5,000,000	4,980,300			486		486		4,980,786		(278,836)	(278,836)	56,542	05/20/2025	1FE
747525-AK-9	QUALCOMM INC		08/17/2015	RBC DOMINION SECURITIES		2,241,600	2,500,000	2,486,600			51		51		2,486,651		(245,051)	(245,051)	30,000	05/20/2045	1FE
74819R-AP-1	QUEBECOR MEDIA INC	G	09/23/2015	ALLSTATE INSURANCE COMPANY		1,245,313	1,250,000	1,262,825	1,261,102		(831)		(831)		1,260,270		(14,958)	(14,958)	55,503	01/15/2023	4FE
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				21	05/12/2022	3FE
747262-AW-3	QVC INC		07/23/2015	STIFEL CAPITAL MARKETS		4,584,550	5,000,000	4,989,289	4,989,308		179		179		4,989,487		(404,937)	(404,937)	255,090	08/15/2034	2FE
76112B-LA-6	RAMP_04-RZ4W RMBS		09/25/2015	SCHEDULED REDEMPTION		753,150	753,150	753,150	753,150						753,150				2,691	12/25/2034	5*
76110W-PD-2	RASC 2002-KS4 RMBS		09/01/2015	SCHEDULED REDEMPTION		80,371	81,085	68,753	66,230		14,142		14,142		80,371				2,811	07/25/2032	1FM
75405U-AB-2	RASGAS 3 2016	F	09/30/2015	SCHEDULED REDEMPTION		862,000	862,000	862,000	862,000						862,000				50,272	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	09/30/2015	SCHEDULED REDEMPTION		476,000	476,000	451,300	466,519		9,481		9,481		476,000				25,218	09/30/2020	1FE
45660N-VZ-5	RAST 2003-A13 RMBS		09/01/2015	SCHEDULED REDEMPTION		657,312	657,312	634,102	643,798		13,514		13,514		657,312				26,996	01/25/2034	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		08/01/2015	SCHEDULED REDEMPTION		210,774	210,774	174,942	193,996		16,779		16,779		210,774				7,728	03/25/2042	1FM
754907-AA-1	RAYONIER INC		05/01/2015	Various																04/01/2022	2FE
760759-AF-7	REPUBLIC SERVICES INC		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		4,748,747	4,050,000	4,050,000	4,050,000						4,050,000		698,747	698,747	227,997	03/15/2035	2FE
760759-AH-3	REPUBLIC SERVICES INC		05/01/2015	Various																03/01/2020	2FE
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		09/30/2015	Various		50,000	50,000	49,753			247		247		50,000				7,978	03/18/2021	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		09/23/2015	ALLSTATE INSURANCE COMPANY		1,435,000	1,400,000	1,443,690	1,436,786		(6,566)		(6,566)		1,430,220		4,780	4,780	75,581	10/15/2020	4FE
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		09/01/2015	SCHEDULED REDEMPTION		51,542	51,542	51,515	51,535		7		7		51,542				2,299	01/25/2028	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		1,243,156	1,243,156	1,242,980	1,243,090		66		66		1,243,156				51,574	04/25/2037	5FM
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		09/01/2015	SCHEDULED REDEMPTION		1,341,495	1,341,495	1,341,035	1,341,329		166		166		1,341,495				58,126	06/25/2037	4FM
76110V-JQ-2	RFMS2_02-HI2 RMBS		09/01/2015	SCHEDULED REDEMPTION		41,086	41,086	41,067	41,160		(73)		(73)		41,086				2,194	03/25/2032	1FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		09/01/2015	SCHEDULED REDEMPTION		142,309	142,309	140,175	141,880		430		430		142,309				5,196	07/25/2034	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		09/01/2015	SCHEDULED REDEMPTION		74,412	81,799	62,775	60,390		14,022		14,022		74,412				3,542	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		09/01/2015	SCHEDULED REDEMPTION		142,657	195,681	155,867	150,807		(8,150)		(8,150)		142,657				8,717	09/25/2037	1FM
773903-AE-9	ROCKWELL AUTOMATION		08/13/2015	Market Axess		6,315,650	5,000,000	4,969,200	4,972,331		352		352		4,972,682		1,342,968	1,342,968	223,090	12/01/2037	1FE
777779-AD-1	ROSETTA RESOURCES INC		07/31/2015	EXCHANGE		6,836,547	6,710,000	6,872,025	6,854,201		(17,654)		(17,654)		6,836,547				283,078	05/01/2021	4FE
777779-AE-9	ROSETTA RESOURCES INC		05/01/2015	Various																06/01/2022	4FE
777779-AF-6	ROSETTA RESOURCES INC		07/31/2015	EXCHANGE		2,192,062	2,200,000	2,191,750	2,100,000		312		312		2,192,062				91,667	06/01/2024	4FE
779382-AN-0	ROWAN COMPANIES INC		05/01/2015	Various																09/01/2017	2FE
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	F	08/07/2015	Various		3,574,875	3,500,000	3,500,000							3,500,000		74,875	74,875	1,111	12/31/2049	3Z
780099-CJ-4	ROYAL BANK OF SCOTLAND PLC	F	08/12/2015	Various		5,049,375	5,000,000	5,000,000							5,000,000		49,375	49,375	4,167	12/31/2049	3Z
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		09/30/2015	SCHEDULED REDEMPTION		6,551	6,551	6,551							6,551				59	11/09/2020	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)
785583-AK-1	SABINE PASS LNG LP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,736,875	1,750,000	1,820,000	1,807,598		(10,028)		(10,028)		1,797,570		(60,695)	(60,695)	101,743	11/01/2020	4FE
18503T-AE-0	SAGE AUTO INTERIORS 1ST LIEN TLB		09/30/2015	SCHEDULED REDEMPTION		45,000	45,000	44,582			418		418		45,000				690	10/08/2020	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2015	SCHEDULED REDEMPTION		265,625	265,625	265,625	264,317		1,308		1,308		265,625				17,471	07/15/2025	2FE
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2015	SCHEDULED REDEMPTION		53,125	53,125	53,125	53,125						53,125				2,829	07/15/2025	2FE
797440-BP-8	SAN DIEGO G & E		07/28/2015	U.S. BANCORP		1,467,000	1,500,000	1,497,900	1,498,022		25		25		1,498,047		(31,047)	(31,047)	42,133	11/15/2041	1FE
80007P-AN-9	SANDRIDGE ENERGY INC		09/02/2015	JPMORGAN CHASE & CO.		1,003,690	3,461,000	3,687,980	3,653,157		(35,199)		(35,199)		3,617,958		(2,614,268)	(2,614,268)	254,528	03/15/2021	5FE
80007P-AQ-2	SANDRIDGE ENERGY INC		09/02/2015	BANK OF AMERICA/MERRILL LYNCH		718,750	2,500,000	2,737,500	2,713,846		(32,133)		(32,133)		2,681,713		(1,962,963)	(1,962,963)	182,248	10/15/2022	5FE
80007P-AT-6	SANDRIDGE ENERGY INC		09/02/2015	JPMORGAN CHASE & CO.		728,175	2,555,000	2,681,490	2,669,598		(12,035)		(12,035)		2,657,563		(1,929,388)	(1,929,388)	203,868	02/15/2023	5FE
80007P-AU-3	SANDRIDGE ENERGY INC		07/28/2015	OPPENHEIMER & CO., INC.		172,625	225,000	224,000			23		23		224,023		(51,398)	(51,398)	2,740	06/01/2020	4FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		689,788	702,382	559,304	513,305		176,483		176,483		689,788				26,954	10/25/2035	1FM
78388J-AQ-9	SBA COMMUNICATIONS CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,820,000	1,750,000	1,801,028	1,787,890		(6,842)		(6,842)		1,781,048		38,952	38,952	96,250	10/01/2019	4FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC TL B2		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,955	4,951		49		49		5,000				28	10/01/2021	3FE
81180W-AQ-4	SEAGATE HDD CAYMAN	E	09/15/2015	Various		5,199,600	5,500,000	5,484,490			296		296		5,484,786		(285,186)	(285,186)	82,875	06/01/2027	2FE
81211K-AU-4	SEALED AIR CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		5,821,875	5,750,000	5,794,375	5,787,326		(2,750)		(2,750)		5,784,577		37,299	37,299	295,167	04/01/2023	4FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		09/30/2015	SCHEDULED REDEMPTION		17,578	17,578	17,314			264		264		17,578				427	04/30/2020	5
816752-AC-3	SEMINOLE HARD ROCK ENT I		07/16/2015	MORGAN STANLEY		2,936,250	2,900,000	2,911,000	2,908,357		(955)		(955)		2,907,402		28,848	28,848	116,423	05/15/2021	4FE
816851-AP-4	SEMPRA ENERGY		09/15/2015	WELLS FARGO		5,735,850	5,000,000	4,957,950	4,961,032		499		499		4,961,531		774,319	774,319	277,500	10/15/2039	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		09/30/2015	SCHEDULED REDEMPTION		3,902	3,902	3,908			(5)		(5)		3,902				15	10/14/2021	2FE
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		07/02/2015	SCHEDULED REDEMPTION		5,706	5,706	5,696	5,694		12		12		5,706				67	05/09/2017	4FE
822582-AD-4	SHELL INTERNATIONAL FIN	F	07/13/2015	CITIGROUP GLOBAL MARKETS		6,242,250	5,000,000	5,226,500	5,207,547		(2,152)		(2,152)		5,205,395		1,036,855	1,036,855	186,823	12/15/2038	1FE
822582-AH-5	SHELL INTERNATIONAL FIN	F	09/22/2015	MATURED		12,000,000	12,000,000	12,048,540	12,006,725		(6,725)		(6,725)		12,000,000				390,000	09/22/2015	1FE
822582-AN-2	SHELL INTERNATIONAL FIN	F	09/03/2015	BARCLAYS		11,429,500	10,000,000	10,069,000	10,064,758		(846)		(846)		10,063,912		1,365,588	1,365,588	525,556	03/25/2040	1FE
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	07/16/2015	JPMORGAN CHASE & CO.		488,750	500,000	498,730			16		16		498,746		(9,996)	(9,996)	2,438	05/27/2025	1FE
826200-AD-9	SIEMENS FINANCIERINGSMAT	F	08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		6,034,750	5,000,000	4,989,700	4,992,587		281		281		4,992,868		1,041,882	1,041,882	306,250	08/17/2026	1FE
L3842D-AC-8	SIG COMBIBLOC INITIAL DOLLAR TL		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				19	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		09/30/2015	SCHEDULED REDEMPTION		266,667	266,667	266,367	261,659		5,007		5,007		266,667				1,582	05/01/2021	4FE
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		153,375	150,000	150,000	150,000						150,000		3,375	3,375	8,553	11/01/2021	4FE
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1		09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,994			6		6		5,000				16	07/30/2021	3FE
83001A-AA-0	SIX FLAGS ENTERTAINMENT		09/23/2015	ALLSTATE INSURANCE COMPANY		1,010,000	1,000,000	1,015,000	1,010,576		(1,757)		(1,757)		1,008,819		1,181	1,181	62,417	01/15/2021	4FE
78440P-AC-2	SK TELECOM	F	07/16/2015	NOMURA SECURITIES INTERNATIONAL INC		11,333,250	9,000,000	8,892,090	8,917,014		2,380		2,380		8,919,393		2,413,857	2,413,857	595,698	07/20/2027	1FE
78454L-AJ-9	SM ENERGY CO		07/14/2015	EXCHANGE		1,004,531	1,000,000	1,005,000	1,004,914		(382)		(382)		1,004,531				40,323	11/15/2022	3FE
83367T-BJ-7	SOCIETE GENERALE SA	F	07/06/2015	Various		941,909	1,000,000	984,390			297		297		984,687		(42,777)	(42,777)	10,035	04/14/2025	2FE
837004-CA-6	SOUTH CAROLINA ELEC&GAS		09/08/2015	MORGAN STANLEY		6,032,500	5,000,000	5,445,150	5,401,644		(6,906)		(6,906)		5,394,738		637,762	637,762	373,264	07/01/2036	1FE
837004-CE-8	SOUTH CAROLINA ELEC&GAS		07/17/2015	MORGAN STANLEY		8,809,680	8,000,000	7,970,640	7,972,350		274		274		7,972,624		837,056	837,056	425,100	02/01/2041	1FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		07/17/2015	MORGAN STANLEY		15,445,478	14,857,707	14,857,707	14,857,707						14,857,707		587,771	587,771	534,920	08/15/2033	1FE
842400-FA-6	SOUTHERN CAL EDISON		09/02/2015	MORGAN STANLEY		17,213,330	15,000,000	14,992,800	14,994,008		104		104		14,994,112		2,219,218	2,219,218	879,332	07/15/2035	1FE
842400-FL-2	SOUTHERN CAL EDISON		09/11/2015	BANK OF AMERICA/MERRILL LYNCH		7,924,483	6,350,000	6,854,444	6,813,629		(6,667)		(6,667)		6,806,962		1,117,521	1,117,521	385,242	03/15/2039	1FE
845743-BN-2	SOUTHWESTERN PUBLIC SERV		07/08/2015	Various		11,338,809	11,000,000	10,834,230	10,843,726		1,619		1,619		10,845,345		493,464	493,464	449,308	08/15/2041	1FE
852060-AD-4	SPRINT CAPITAL CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,291,125	1,650,000	1,677,625	1,675,707		(845)		(845)		1,674,862		(383,737)	(383,737)	97,052	11/15/2028	4FE
85207U-AE-5	SPRINT CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		226,250	250,000	250,000	250,000						250,000		(23,750)	(23,750)	18,528	09/15/2021	4FE
85207U-AH-8	SPRINT CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		254,814	300,000	300,000	300,000						300,000		(45,186)	(45,186)	16,506	06/15/2024	4FE
78467J-AA-8	SS&C TECHNOLOGIES HOLDINGS INC		07/06/2015	Various		320,119	315,000	315,000							315,000		5,119	5,119	20	07/15/2023	4FE
790849-AN-3	ST. JUDE MEDICAL INC		09/22/2015	Various		1,006,130	1,000,000	996,160			2		2		996,162		9,968	9,968	215	09/15/2025	2Z
855244-AC-3	STARBUCKS CORP		07/01/2015	CALLED @ 110.93630000		10,000,000	10,000,000	9,981,100	9,993,859		1,096		1,096		9,994,956		5,044	5,044	1,642,241	08/15/2017	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)
857449-AB-8	STATE STREET CORP		05/01/2015	Various																10/15/2018	1FE
85771S-AA-4	STATOILHYDRO ASA	F	05/01/2015	Various																04/15/2019	1FE
867363-AX-1	SUNGARD DATA SYSTEMS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		715,355	692,000	712,760	710,967		(4,594)		(4,594)		706,373		8,982	8,982	18,083	11/01/2019	5FE
86765B-AL-3	SUNOCO LOGISTICS PARTNER		05/01/2015	Various																01/15/2023	2FE
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)	F	09/29/2015	JPMORGAN CHASE & CO.		500,915	500,000	499,510							499,510		1,405	1,405	33	10/01/2020	1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		05/01/2015	Various																02/01/2024	1FE
870836-AB-9	SWISS BANK CORP-NY	F	07/15/2015	MATURED		5,000,000	5,000,000	5,514,700	5,029,856		(29,856)		(29,856)		5,000,000				368,750	07/15/2015	2FE
871829-AY-3	SYSCO CORP		09/23/2015	Various		5,094,500	5,000,000	4,996,050							4,996,050		98,450	98,450		10/01/2045	1
871829-AZ-0	SYSCO CORP		09/30/2015	Various		7,564,975	7,500,000	7,500,000							7,500,000		64,975	64,975	2,083	10/01/2025	1Z
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		05/01/2015	Various																05/01/2023	3FE
87612E-AU-0	TARGET CORP		07/31/2015	CITIGROUP GLOBAL MARKETS		2,299,405	1,673,000	1,661,590	1,662,600		111		111		1,662,711		636,693	636,693	123,616	01/15/2038	1FE
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		07/21/2015	Various		9,055	4,120										9,055	9,055		12/31/2016	6FE
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN	E	07/15/2015	SCHEDULED REDEMPTION		146,081	146,081	146,081	146,081						146,081				2,440	06/24/2016	5AM
878742-AS-4	TECK RESOURCES LIMITED	A	09/15/2015	BARCLAYS		1,330,000	2,000,000	1,996,420	1,996,636		41		41		1,996,676		(666,676)	(666,676)	131,000	08/15/2040	2FE
878744-AA-9	TECK RESOURCES LIMITED	A	07/07/2015	GOLDMAN, SACHS & CO.		144,253	152,000	146,466			16		16		146,481		(2,229)	(2,229)	1,634	03/01/2019	2FE
87927V-AM-0	TELECOM ITALIA CAPITAL	F	07/10/2015	CITIGROUP GLOBAL MARKETS		10,725,000	11,000,000	8,827,500	8,926,496		24,434		24,434		8,950,930		1,774,070	1,774,070	522,500	09/30/2034	3FE
87927V-AV-0	TELECOM ITALIA CAPITAL	F	07/09/2015	CITIGROUP GLOBAL MARKETS		2,255,000	2,000,000	2,026,940	2,025,740		(222)		(222)		2,025,518		229,482	229,482	94,368	06/04/2038	3FE
87938W-AC-7	TELEFONICA EMISIONES SAU	F	07/16/2015	Various		5,455,755	4,500,000	4,105,680	4,121,427		3,737		3,737		4,125,164		1,330,591	1,330,591	182,387	06/20/2036	2FE
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		09/30/2015	SCHEDULED REDEMPTION		1,696,912	1,696,912	1,685,049	1,683,581		13,331		13,331		1,696,912				3,401	03/18/2020	3FE
88031R-AA-6	TENASKA ALABAMA		09/30/2015	SCHEDULED REDEMPTION		344,352	344,352	346,841	345,586		(1,234)		(1,234)		344,352				15,819	03/30/2023	2
88031V-AA-7	TENASKA GATEWAY		09/30/2015	SCHEDULED REDEMPTION		226,322	226,322	220,990	222,903		3,419		3,419		226,322				10,273	12/30/2023	2FE
88078F-AZ-1	TEREX CORP US TERM LOAN		09/30/2015	SCHEDULED REDEMPTION		4,632	4,632	4,624	4,624		8		8		4,632				41	08/13/2021	3FE
881575-AC-8	TESCO PLC	F	05/01/2015	Various																11/15/2037	3FE
882508-AU-8	TEXAS INSTRUMENTS INC		07/14/2015	BARCLAYS		5,902,920	6,000,000	5,963,400	5,975,482		2,807		2,807		5,978,289		(75,369)	(75,369)	94,600	08/03/2019	1FE
87243V-AA-3	THC ESCROW CORP II		08/24/2015	EXCHANGE		49,754	50,000	49,750			5		5		49,755				638	06/15/2023	4FE
70259#-AA-5	THE PASHA GROUP		09/01/2015	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				3,130	12/30/2024	4
88732J-AJ-7	TIME WARNER CABLE INC		07/09/2015	GOLDMAN, SACHS & CO.		5,160,300	5,000,000	4,967,800	4,971,274		312		312		4,971,586		188,714	188,714	230,160	05/01/2037	2FE
88732J-AU-2	TIME WARNER CABLE INC		07/09/2015	MORGAN STANLEY		8,415,760	8,000,000	7,770,480	7,785,947		1,844		1,844		7,787,791		627,969	627,969	313,500	06/15/2039	2FE
88732J-BB-3	TIME WARNER CABLE INC		07/09/2015	GOLDMAN, SACHS & CO.		6,841,297	7,411,000	7,278,788	7,285,014		1,108		1,108		7,286,121		(444,824)	(444,824)	351,640	09/01/2041	2FE
887317-AH-8	TIME WARNER INC		08/13/2015	JPMORGAN CHASE & CO.		7,834,820	7,000,000	6,995,170	6,995,463		48		48		6,995,511		839,309	839,309	466,142	07/15/2040	2FE
87258B-AF-8	TMFS HOLDINGS LLC INITIAL TL		09/30/2015	SCHEDULED REDEMPTION		25,000	25,000	24,771			229		229		25,000				581	07/30/2021	4FE
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		05/01/2015	Various																01/15/2024	3FE
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		09/30/2015	SCHEDULED REDEMPTION		1,126,166	1,126,166	1,126,166	1,126,166						1,126,166				64,755	09/30/2039	2FE
891490-AT-1	TOSCO CORP		07/14/2015	MORGAN STANLEY		13,768,300	10,000,000	9,894,700	9,638,293		6,615		6,615		9,644,907		4,123,393	4,123,393	749,306	02/15/2030	1FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		09/30/2015	SCHEDULED REDEMPTION		18,125	18,125	18,059			66		66		18,125				75	05/28/2021	4FE
87264N-AB-3	TPF II POWER LLC TL		09/30/2015	SCHEDULED REDEMPTION		8,865	8,865	8,865	8,865						8,865				105	10/02/2021	4FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		09/30/2015	SCHEDULED REDEMPTION		11,250	11,250	11,223	11,224		26		26		11,250				328	04/09/2021	4FE
89352H-AD-1	TRANS-CANADA PIPELINES	A	08/17/2015	MORGAN STANLEY		5,760,300	5,000,000	4,591,650	4,624,202		4,513		4,513		4,628,715		1,131,585	1,131,585	262,639	10/15/2037	1FE
893574-AB-9	TRANSCONT GAS PIPE CORP		07/02/2015	WELLS FARGO		9,457,100	10,000,000	9,933,800	9,937,092		560		560		9,937,652		(480,552)	(480,552)	484,500	08/15/2041	2FE
893647-AR-8	TRANSDIGM INC		09/23/2015	ALLSTATE INSURANCE COMPANY		975,000	1,000,000	1,038,843	1,028,106		(5,020)		(5,020)		1,023,086		(48,086)	(48,086)	24,139	10/15/2020	5FE
89364M-AY-0	TRANSDIGM INC TLD		09/30/2015	SCHEDULED REDEMPTION		8,750	8,750	8,731	8,729		21		21		8,750				84	06/04/2021	4FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		09/30/2015	SCHEDULED REDEMPTION		9,863	9,863	9,852	9,852		10		10		9,863				95	02/28/2020	3FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS)TLA		09/30/2015	SCHEDULED REDEMPTION		63,782	63,782	63,304			478		478		63,782				1,059	09/30/2019	4Z
89417E-AH-2	TRAVELERS COS INC		09/10/2015	BARCLAYS		2,259,080	2,000,000	1,987,580	1,988,364		151		151		1,988,515		270,565	270,565	93,328	11/01/2040	1FE
89566E-AD-0	TRISTATE GEN&TRANS ASSN		07/21/2015	CANTOR FITZGERALD		1,173,500	1,000,000	980,090	981,319		177		177		981,496		192,004	192,004	36,500	06/15/2040	1FE
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011	E	09/30/2015	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				110,057	09/30/2021	2FE
89655V-AA-0	TRL_03-1A ABS		09/12/2015	SCHEDULED REDEMPTION		92,756	92,756	92,756	92,756						92,756				3,749	10/12/2026	1FE
89655N-AA-8	TRL_04-1A ABS		09/14/2015	SCHEDULED REDEMPTION		103,654	103,654	103,654	103,654						103,654				3,946	08/14/2027	1FE
89655X-AA-6	TRL_06-1A ABS		09/14/2015	SCHEDULED REDEMPTION		451,828	451,828	451,828	466,533		(14,705)		(14,705)		451,828				19,161	05/14/2036	2FE
87264M-AK-5	TRW AUTOMOTIVE INC		05/01/2015	Various																12/01/2023	2FE
898613-AA-2	TUCKAH_02 ABS		09/20/2015	SCHEDULED REDEMPTION		153,013	153,013	160,367	157,111		(4,098)		(4,098)		153,013				10,422	10/20/2025	3FE
902133-AG-2	TYCO ELECTRONICS GROUP S	E	08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		6,573,300	5,000,000	4,977,200	4,979,295		237		237		4,979,532		1,593,768	1,593,768	313,698	10/01/2037	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)
902118-BS-6	TYCO INTERNATIONAL FINANCE SA	E	09/17/2015	Various		3,512,340	3,500,000	3,474,940			37		37		3,474,977		37,363	37,363	2,600	02/14/2026	1Z
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD	F	09/22/2015	Various		2,003,095	2,000,000	1,996,260							1,996,260		6,835	6,835	115	09/24/2025	2FE
904764-AK-3	UNILEVER CAPITAL CORP	R	05/01/2015	Various																02/15/2019	1FE
904764-AS-6	UNILEVER CAPITAL CORP	R	08/11/2015	Various		996,850	1,000,000	988,380			23		23		988,403		8,447	8,447	732	07/30/2025	1FE
907818-DR-6	UNION PACIFIC CORP		08/19/2015	Various		3,078,870	3,000,000	2,931,624	2,936,938		3,772		3,772		2,940,710		138,160	138,160	112,115	02/15/2024	1FE
907818-DT-2	UNION PACIFIC CORP		07/09/2015	BARCLAYS		4,283,057	3,998,000	3,082,006	3,091,606		5,740		5,740		3,097,346		1,185,711	1,185,711	183,642	02/01/2044	1FE
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2015	SCHEDULED REDEMPTION		299,014	299,014	299,014	299,014						299,014				15,196	01/02/2029	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB		07/02/2015	SCHEDULED REDEMPTION		371,893	371,893	371,893	371,893						371,893				19,933	01/02/2023	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2015	SCHEDULED REDEMPTION		298,973	298,973	298,973	298,973						298,973				12,856	02/15/2027	1FE
909310-AA-5	UNITED AIRLINES INC ABS		08/15/2015	SCHEDULED REDEMPTION		553,046	553,046	553,046	553,046						553,046				29,726	02/15/2023	2FE
911308-AB-0	UNITED PARCEL		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,696,240	4,000,000	4,341,411	4,156,263		(13,585)		(13,585)		4,142,678		1,553,562	1,553,562	294,986	04/01/2030	1FE
911365-AZ-7	UNITED RENTALS NORTH AM		09/23/2015	ALLSTATE INSURANCE COMPANY		535,938	500,000	542,500	533,640		(4,419)		(4,419)		529,221		6,716	6,716	35,795	04/15/2022	4FE
91324P-CN-0	UNITEDHEALTH GROUP INC		08/11/2015	Various		512,478	500,000	499,385			5		5		499,390		13,088	13,088	977	07/15/2022	1FE
91324P-CQ-3	UNITEDHEALTH GROUP INC		07/21/2015	MORGAN STANLEY		2,533,325	2,500,000	2,499,700							2,499,700		33,625	33,625	321	07/15/2035	1
91324P-CR-1	UNITEDHEALTH GROUP INC		08/07/2015	GOLDMAN, SACHS & CO.		423,644	400,000	398,356			1		1		398,357		25,287	25,287	1,003	07/15/2045	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		09/23/2015	ALLSTATE INSURANCE COMPANY		1,109,750	1,150,000	1,233,015	1,210,674		(11,185)		(11,185)		1,199,489		(89,739)	(89,739)	96,943	08/15/2020	4FE
90312*-AB-0	UNS GAS INC		08/11/2015	MATURED		2,375,000	2,375,000	2,375,000	2,375,000						2,375,000				146,318	08/11/2015	2
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		05/01/2015	Various																12/03/2026	1FE
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	08/03/2015	SCHEDULED REDEMPTION		71,269	71,269	71,269	71,269						71,269				473	05/01/2034	1FE
90349Y-AC-0	US ECOLOGY INC TL		09/30/2015	SCHEDULED REDEMPTION		2,201	2,201	2,216	2,217		(16)		(16)		2,201				8	06/17/2021	3FE
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		09/30/2015	SCHEDULED REDEMPTION		611	611	611	611						611				10	07/28/2017	4FE
91733W-AC-6	US SHALE SOLUTIONS INC		09/21/2015	Various		100,000	500,000	238,445			70	248,701	(248,632)		238,514		(138,514)	(138,514)	33,333	09/01/2017	5FE
90290X-AC-1	USAOT_15-1-A3 ABS		09/22/2015	WELLS FARGO		20,007,813	20,000,000	19,997,732			113		113		19,997,845		9,968	9,968	36,667	06/17/2019	1FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1	G	09/30/2015	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000					04/01/2022	3FE
91913Y-AE-0	VALERO ENERGY CORP		07/13/2015	WELLS FARGO		15,256,875	12,500,000	12,541,300	12,533,302		(533)		(533)		12,532,769		2,724,106	2,724,106	705,729	04/15/2032	2FE
92210M-AH-7	VANTIV LLC TLB		09/30/2015	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500				4	06/13/2021	3FE
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/01/2015	Various																09/15/2023	2FE
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	09/23/2015	ALLSTATE INSURANCE COMPANY		1,016,250	1,000,000	1,060,000			(2,810)		(2,810)		1,057,190		(40,940)	(40,940)	26,333	10/15/2024	4FE
927804-FA-7	VIRGINIA ELECTRIC POWER		07/15/2015	WELLS FARGO		6,011,150	5,000,000	4,989,600	4,991,083		120		120		4,991,202		1,019,948	1,019,948	304,167	01/15/2036	1FE
928668-AJ-1	VOLKSWAGEN AG	F	08/21/2015	BARCLAYS		12,990,042	13,000,000	13,000,000							13,000,000		(9,958)	(9,958)	19,274	11/22/2016	1FE
91829K-AA-1	VPI ESCROW CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		776,250	750,000	804,375	788,573		(6,869)		(6,869)		781,704		(5,454)	(5,454)	44,891	10/15/2020	4FE
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2015	SCHEDULED REDEMPTION		54,474	54,474	54,474	54,474						54,474				2,985	01/02/2025	1
931422-AE-9	WALGREEN CO		08/10/2015	CALLED @ 111.73416810		14,032,000	14,032,000	15,393,294	14,783,052		(105,997)		(105,997)		14,677,055		(645,055)	(645,055)	2,434,377	01/15/2019	2FE
931142-CH-4	WAL-MART STORES INC		07/13/2015	BARCLAYS		6,116,000	5,000,000	4,990,650	4,993,068		213		213		4,993,282		1,122,718	1,122,718	229,288	04/05/2027	1FE
92929Q-AQ-0	WASTE MANAGEMENT INC		07/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,131,520	4,000,000	4,414,480	4,327,705		(10,769)		(10,769)		4,316,935		814,585	814,585	272,167	08/01/2026	2FE
94106L-AV-1	WASTE MANAGEMENT INC		07/13/2015	CITIGROUP GLOBAL MARKETS		15,289,430	13,000,000	12,930,580	12,935,456		610		610		12,936,066		2,353,364	2,353,364	499,868	11/30/2039	2FE
94106L-AZ-2	WASTE MANAGEMENT INC		05/01/2015	Various																05/15/2024	2FE
94353E-AC-9	WAVE DIVISION INITIAL TL		09/30/2015	SCHEDULED REDEMPTION		8,750	8,750	8,636	8,622		128		128		8,750				59	10/12/2019	3FE
94974B-GL-8	WELLS FARGO & CO		07/15/2015	Various		8,986,945	9,000,000	8,965,800							8,965,800		21,145	21,145		07/22/2027	1FE
94974B-GM-6	WELLS FARGO & CO		07/22/2015	BARCLAYS		499,535	500,000	499,720			1		1		499,721		(186)	(186)	181	07/22/2020	1FE
94974B-GP-9	WELLS FARGO & CO		09/22/2015	WELLS FARGO		1,002,930	1,000,000	998,250							998,250		4,680	4,680		09/29/2025	1FE
94974B-FN-5	WELLS FARGO & COMPANY		08/04/2015	BNP CAPITAL MARKETS		1,036,010	1,000,000	996,590	996,981		177		177		997,158		38,852	38,852	40,333	08/15/2023	1FE
94978#-CZ-8	WELLS FARGO & COMPANY ABS		07/02/2015	SCHEDULED REDEMPTION		886,501	886,501	886,501	886,501						886,501				48,580	01/02/2025	1
94978#-DC-8	WELLS FARGO & COMPANY ABS		08/02/2015	Various		236,916	236,916	236,916	236,916						236,916				13,016	01/02/2024	1
952355-AN-5	WEST CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		468,750	500,000	481,250	481,293		1,467		1,467		482,760		(14,010)	(14,010)	32,997	07/15/2022	4FE
96928*-BD-8	WESTCHESTER CNTY NY ABS		09/15/2015	SCHEDULED REDEMPTION		221,781	221,781	224,150	223,161		(1,380)		(1,380)		221,781				8,923	05/15/2028	1
960878-AB-2	WESTMORELAND COAL COMPANY		08/25/2015	Various		1,228,688	1,500,000	1,480,620	1,480,701		1,270		1,270		1,481,971		(253,284)	(253,284)	86,540	01/01/2022	5FE
96188#-AA-6	WETT HOLDINGS LLC		09/30/2015	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				1,882	12/18/2024	2FE
962166-AS-3	WEYERHAEUSER CO		05/01/2015	Various																07/15/2023	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		53,688	54,870	51,121	41,029		12,659		12,659		53,688				2,110	10/25/2036	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)
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2015	SCHEDULED REDEMPTION		80,024	80,073	60,422	57,703		22,321		22,321		80,024				1,438	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		09/01/2015	SCHEDULED REDEMPTION		158,594	158,594	149,181	142,351		16,244		16,244		158,594				7,244	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2015	SCHEDULED REDEMPTION		318,175	352,808	310,920	291,244		26,931		26,931		318,175				15,236	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2015	SCHEDULED REDEMPTION		242,886	264,719	238,452	229,554		13,332		13,332		242,886				11,221	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		09/01/2015	SCHEDULED REDEMPTION		219,943	249,782	193,191	178,363		41,581		41,581		219,943				10,258	04/27/2037	1FM
94981Q-AU-2	WFMBS_05-AR16 RMBS		09/01/2015	SCHEDULED REDEMPTION		370,651	370,651	369,884	370,161		490		490		370,651				7,080	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		09/01/2015	SCHEDULED REDEMPTION		322,075	366,943	255,841	262,327		59,748		59,748		322,075				15,677	04/25/2036	1FM
966387-AH-5	WHITING PETROLEUM CORP		08/26/2015	BANK OF AMERICA/MERRILL LYNCH		433,750	500,000	490,000			773		773		490,773		(57,023)	(57,023)	27,632	03/15/2021	3FE
92933B-AE-4	WMG ACQUISITION CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		87,290	86,000	92,450	90,734		(793)		(793)		89,942		(2,652)	(2,652)	6,135	01/15/2021	4FE
92933B-AF-1	WMG ACQUISITION CORP		05/01/2015	Various																04/15/2022	4FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		09/30/2015	SCHEDULED REDEMPTION		7,405	7,405	7,391	7,393		12		12		7,405				211	07/01/2020	4FE
980888-AA-9	WOOLWORTHS LIMITED	F	05/01/2015	Various																11/15/2015	1FE
98212B-AE-3	WPX ENERGY INC		09/03/2015	Various		345,875	425,000	390,250			701		701		390,951		(45,076)	(45,076)	10,434	09/15/2024	3FE
98212B-AF-0	WPX ENERGY INC		07/24/2015	Various		150,263	150,000	150,000							150,000		263	263	106	08/01/2020	3FE
98212B-AG-8	WPX ENERGY INC		07/24/2015	Various		151,125	150,000	150,000							150,000		1,125	1,125	117	08/01/2023	3Z
98310W-AM-0	WYNDHAM WORLDWIDE CORP		09/14/2015	Various		1,515,342	1,500,000	1,499,490							1,499,490		15,852	15,852	364	10/01/2025	2Z
983130-AR-6	WYNN LAS VEGAS LLC/CORP		08/15/2015	CALLED @ 103.87500000		3,000,000	3,000,000	3,099,781	3,053,132		(12,250)		(12,250)		3,040,881		(40,881)	(40,881)	348,750	08/15/2020	3FE
983130-AU-9	WYNN LAS VEGAS LLC/CORP		07/07/2015	Various		2,293,750	2,500,000	2,282,500	2,307,162		9,641		9,641		2,316,803		(23,053)	(23,053)	64,931	05/30/2023	3FE
98313R-AA-4	WYNN MACAU LTD	E	07/16/2015	GOLDMAN, SACHS & CO.		2,246,281	2,350,000	2,336,500	1,850,000		733		733		2,337,233		(90,951)	(90,951)	93,723	10/15/2021	3FE
984121-CL-5	XEROX CORP		07/07/2015	CITIGROUP GLOBAL MARKETS		948,840	1,000,000	994,280			61		61		994,341		(45,501)	(45,501)	16,933	03/01/2035	2FE
98417E-AC-4	XSTRATA FINANCE CANADA		09/15/2015	BARCLAYS		4,693,400	5,000,000	4,984,350	4,985,805		189		189		4,985,994		(292,594)	(292,594)	290,375	11/15/2037	2FE
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL		07/02/2015	SCHEDULED REDEMPTION		68,182	68,182	67,683	67,678		503		503		68,182				1,654	10/27/2021	3FE
98877D-AA-3	ZF NORTH AMERICA CAPITAL INC	R	07/16/2015	CITIGROUP GLOBAL MARKETS		171,700	170,000	169,048			39		39		169,087		2,613	2,613	1,530	04/29/2020	3FE
989701-AJ-6	ZIONS BANCORP		09/15/2015	MATURED		156,000	156,000	170,471	157,141		(1,141)		(1,141)		156,000				9,360	09/15/2015	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		09/10/2015	SCHEDULED REDEMPTION		41,709	41,709	41,709	41,709						41,709				1,765	02/10/2024	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,981,758,938	1,885,578,882	1,852,454,969	1,390,918,248		3,055,194	248,701	2,806,493		1,854,000,685		127,758,253	127,758,253	76,598,903	XXX	XXX
8399997. Total - Bonds - Part 4						3,495,630,344	3,449,049,910	3,187,940,570	2,344,344,025	725	6,832,818	248,701	6,584,841		3,242,104,441		253,525,903	253,525,903	125,108,303	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						3,495,630,344	3,449,049,910	3,187,940,570	2,344,344,025	725	6,832,818	248,701	6,584,841		3,242,104,441		253,525,903	253,525,903	125,108,303	XXX	XXX
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C		08/27/2015	SCHEDULED REDEMPTION	3,336,633.660	3,336,634	100.00	3,748,841	3,393,386		(56,752)		(56,752)		3,336,634				195,944		RP2A
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		09/30/2015	FIG Partners LLC	0.000	487,001	100.00	485,251			1,388		1,388		486,676		325	325	19,967		RP4A
34619@-12-6	FOREST RESOURCES SERIES C		07/22/2015	DISTRIBUTION	0.000	272,691	0.00	88,984	88,984						88,984		183,707	183,707			RP5A
40428H-80-5	HSBC USA INC	R	09/17/2015	SANDLER, ONEILL & PARTNERS, L.P.	15,575.000	344,481	25.00	339,792	339,792						339,792		4,689	4,689	10,335		P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,440,807	XXX	4,662,868	3,822,162		(55,364)		(55,364)		4,252,085		188,721	188,721	226,246	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						4,440,807	XXX	4,662,868	3,822,162		(55,364)		(55,364)		4,252,085		188,721	188,721	226,246	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						4,440,807	XXX	4,662,868	3,822,162		(55,364)		(55,364)		4,252,085		188,721	188,721	226,246	XXX	XXX
88579Y-10-1	3M COMPANY		07/16/2015	CITIGROUP GLOBAL MARKETS	183.000	28,759		28,237							28,237		522	522	375		L
31680Q-10-4	58.COM ADR REP 2 CL A ORD	F	09/15/2015	DIRECT	9,044.000	346,557		389,272							389,272		(42,715)	(42,715)			L
H0010V-10-1	ABB LTD-REG CMN STK	D	07/30/2015	DISTRIBUTION	0.000	8,688		8,828							8,828	(140)		(140)			U
002824-10-0	ABBOTT LABS		07/16/2015	MORGAN STANLEY	651.000	32,418		29,552							29,552		2,866	2,866	312		L
G1151C-10-1	ACCENTURE PLC	E	09/22/2015	Various	984.000	96,215		91,333							91,333		4,882	4,882	201		L
H0023R-10-5	ACE LIMITED		07/16/2015	CITIGROUP GLOBAL MARKETS	270.000	28,167		27,454							27,454		714	714	356		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/16/2015	GOLDMAN, SACHS & CO.	536.000	94,601		80,234							80,234		14,368	14,368	64		L
009158-10-6	AIR PRODUCTS & CHEM		07/16/2015	CITIGROUP GLOBAL MARKETS	200.000	27,427		27,366							27,366		61	61	324		L
009363-10-2	AIRGAS INC		07/16/2015	CITIGROUP GLOBAL MARKETS	288.000	29,695		30,465							30,465		(769)	(769)	331		L
G0177J-10-8	ALLERGAN PLC	E	09/30/2015	Various	19,557.000	5,135,870		5,934,767							5,934,767		(798,898)	(798,898)			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)
02005N-10-0	ALLY FINANCIAL INC		08/04/2015	Various	87,333.000	1,996,674		1,766,945	1,669,131	(240,867)			(240,867)		1,766,945		229,729	229,729			L
026874-78-4	AMERICAN INTL GROUP INC		09/22/2015	Various	1,540.000	88,949		95,690							95,690		(6,741)	(6,741)	431		L
03076C-10-6	AMERIPRISE FINL INC		09/23/2015	Various	1,286.000	141,264		162,263							162,263		(20,999)	(20,999)	1,568		L
03073E-10-5	AMERISOURCEBERGEN CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	268.000	29,963		25,717							25,717		4,246	4,246	155		L
031162-10-0	AMGEN INC		09/25/2015	CITIGROUP GLOBAL MARKETS	2,238.000	312,969		341,315							341,315		(28,345)	(28,345)	5,304		L
032095-10-1	AMPHENOL CORP.		07/16/2015	GOLDMAN, SACHS & CO.	516.000	28,334		29,640							29,640		(1,306)	(1,306)	65		L
G0408V-10-2	AON PLC	E	07/16/2015	GOLDMAN, SACHS & CO.	316.000	32,437		30,374							30,374		2,064	2,064	95		U
037833-10-0	APPLE INC.		09/22/2015	Various	11,297.000	1,314,667		1,346,185							1,346,185		(31,518)	(31,518)	12,294		L
046265-10-4	ASTORIA FINANCIAL CORP		07/22/2015	KEEFE, BRUYETTE & WOODS, INC.	24,999.000	351,080		349,798							349,798		1,282	1,282			L
00206R-10-2	AT&T INC		08/07/2015	Various	920.250	32,161		30,047							30,047		2,115	2,115	865		L
053332-10-2	AUTOZONE INC		09/16/2015	GOLDMAN, SACHS & CO.	111.000	80,086		66,953							66,953		13,134	13,134			L
053611-10-9	AVERY DENNISON CORP		09/23/2015	Various	1,896.000	111,731		106,419							106,419		5,313	5,313	1,403		L
05990K-10-6	BANC OF CALIFORNIA INC		09/17/2015	SANDLER, ONEILL & PARTNERS, L.P.	49,376.000	616,758		566,343	566,343						566,343		50,416	50,416	17,775		L
060505-10-4	BANK AMER CORP COM		09/16/2015	Various	6,741.000	109,410		107,799							107,799		1,610	1,610	650		L
064058-10-0	BANK NEW YORK MELLON CORP		09/16/2015	Various	2,783.000	112,603		109,648							109,648		2,955	2,955	781		L
06425J-10-2	BANK OF THE CAROLINAS (NC)		08/06/2015	MERGER	6,808,439.000	964,175		680,844	953,181	(272,338)			(272,338)		680,844		283,331	283,331			U
063904-10-6	BANK OF THE OZARKS		09/15/2015	Various	21,345.480	933,540		964,175							964,175		(30,636)	(30,636)			L
06643P-10-4	BANKFINANCIAL CORP		09/30/2015	FIG Partners LLC	313,866.000	3,809,933		3,537,395	1,326,731	(162,885)			(162,885)		3,537,395		272,538	272,538	36,615		L
067383-10-9	BARD (C.R.) INC.		08/12/2015	GOLDMAN, SACHS & CO.	1,023.000	201,095		172,077							172,077		29,017	29,017	409		L
067901-10-8	BARRICK GOLD CORPORATION	A	07/30/2015	Various	156,495.000	1,101,085		1,668,237							1,668,237		(567,152)	(567,152)	13,302		L
071813-10-9	BAXTER INTL INC		07/16/2015	Various	709.000	411,993		411,891							411,891		103	103			L
054937-10-7	BB+T CORP		09/16/2015	GOLDMAN, SACHS & CO.	1,936.000	71,770		71,299							71,299		472	472	1,458		L
081437-10-5	BEMIS CO INC		07/16/2015	GOLDMAN, SACHS & CO.	652.000	30,786		29,347							29,347		1,439	1,439	365		L
SBYQDR-32-2	BLUE BUFFALO PET PRODUCTS INC		07/22/2015	MORGAN STANLEY	400.000	10,797		8,000							8,000		2,797	2,797			L
097023-10-5	BOEING CO		09/23/2015	Various	615.000	82,939		85,313							85,313		(2,374)	(2,374)	1,628		L
12673P-10-5	CA INC		08/12/2015	Various	10,525.000	310,715		308,277							308,277		2,438	2,438	5,263		L
13342B-10-5	CAMERON INTERNATIONAL		08/26/2015	CITIGROUP GLOBAL MARKETS	2,481.000	152,262		111,943							111,943		40,319	40,319			L
14040H-10-5	CAPITAL ONE FINL CORP		09/16/2015	Various	1,734.000	138,385		137,269							137,269		1,116	1,116	1,415		L
14149Y-10-8	CARDINAL HEALTH INC		07/16/2015	MORGAN STANLEY	335.000	29,159		28,023							28,023		1,137	1,137	244		L
124857-20-2	CBS CORP C LASS B		09/22/2015	Various	1,511.000	64,980		83,861							83,861		(18,881)	(18,881)	264		L
125269-10-0	CF INDUSTRIES HOLDINGS		08/12/2015	Various	3,045.000	184,310		182,716							182,716		1,594	1,594	1,578		L
808513-10-5	CHARLES SCHWAB		09/16/2015	Various	3,669.000	112,919		107,939							107,939		4,980	4,980	518		L
171232-10-1	CHUBB CORP		08/12/2015	CITIGROUP GLOBAL MARKETS	1,695.000	210,756		161,262							161,262		49,494	49,494	1,475		L
172908-10-5	CINTAS COR P COM		09/23/2015	Various	1,114.000	96,257		97,617							97,617		(1,360)	(1,360)			L
17275R-10-2	CISCO SYS INC		09/23/2015	Various	3,329.000	85,035		91,364							91,364		(6,329)	(6,329)	840		L
191216-10-0	COCA COLA CO.		07/16/2015	CITIGROUP GLOBAL MARKETS	741.000	30,646		29,069							29,069		1,576	1,576	489		L
200340-10-7	COMERICA INC		08/21/2015	GOLDMAN, SACHS & CO.	792.000	34,390		34,763							34,763		(373)	(373)	325		L
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		08/28/2015	KEEFE, BRUYETTE & WOODS, INC.	55,000.000	1,002,195		1,045,000							1,045,000		(42,805)	(42,805)	3,271		L
219350-10-5	CORNING IN C COM		08/20/2015	Various	24,241.000	436,250		478,275							478,275		(42,025)	(42,025)	3,647		L
22160K-10-5	COSTCO WHS L CORP NEW COM		07/16/2015	CITIGROUP GLOBAL MARKETS	204.000	29,405		27,552							27,552		1,853	1,853	82		L
126650-10-0	CVS HEALTH CORPORATION		09/22/2015	Various	885.000	88,519		89,465							89,465		(945)	(945)	605		L
235851-10-2	DANAHER CO RP COM		07/16/2015	CITIGROUP GLOBAL MARKETS	303.000	26,693		25,725							25,725		968	968	82		L
244199-10-5	DEERE & CO.		09/22/2015	BANK OF AMERICA/MERRILL LYNCH	895.000	70,791		72,237							72,237		(1,445)	(1,445)			L
247361-70-2	DELTA AIR LINES, INC.		09/16/2015	Various	1,515.000	69,576		62,236							62,236		7,339	7,339	477		L
25490A-30-9	DIRECTV		07/28/2015	Various	11,331.000	1,058,038		989,963	707,645	4,194			4,194		989,963		68,074	68,074			L
254709-10-8	DISCOVER FINL SVCS		09/23/2015	Various	3,776.000	200,277		215,610							215,610		(15,333)	(15,333)	1,754		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)
254687-10-6	DISNEY WALT CO		07/16/2015	CITIGROUP GLOBAL MARKETS	290.000	34,475		31,733							31,733		2,741	2,741	191		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/23/2015	Various	1,165.000	90,566		84,929							84,929		5,637	5,637	914		L
233331-10-7	DTE ENERGY CO		07/16/2015	CITIGROUP GLOBAL MARKETS	342.000	26,702		25,521							25,521		1,181	1,181	236		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/02/2015	DISTRIBUTION	0.000	54,498		54,498							54,498						L
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		09/30/2015	DISTRIBUTION	0.000	4,230											4,230	4,230			U
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)		09/30/2015	DISTRIBUTION	0.000	13,474											13,474	13,474			U
269246-40-1	E TRADE FINANCIAL CORP		09/16/2015	Various	4,082.000	109,598		109,857							109,857		(259)	(259)			L
278642-10-3	EBAY INC		07/21/2015	DISTRIBUTION	0.000	510,585		510,585							510,585						L
532457-10-8	ELI LILLY & CO		07/16/2015	CITIGROUP GLOBAL MARKETS	416.000	36,262		29,194							29,194		7,068	7,068	416		L
268648-10-2	EMC CORP		09/23/2015	Various	3,549.000	85,756		92,442							92,442		(6,686)	(6,686)	577		L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		09/22/2015	Various	1,164.000	97,233		99,188							99,188		(1,955)	(1,955)			L
315616-10-2	F5 NETWORKS INC		09/23/2015	GOLDMAN, SACHS & CO.	793.000	92,115		94,286							94,286		(2,171)	(2,171)			L
30303M-10-2	FACEBOOK INC		08/13/2015	MORGAN STANLEY	593.000	55,843		49,816							49,816		6,027	6,027			L
316394-10-5	FIDELITY SOUTHERN CORP.		07/30/2015	Various	87,000.000	1,620,627		1,209,156	1,336,051	(189,693)			(189,693)		1,209,156		411,470	411,470	17,874		L
316773-10-0	FIFTH THIRD BANCORP		09/23/2015	GOLDMAN, SACHS & CO.	4,841.000	92,568		95,501							95,501		(2,933)	(2,933)	749		L
369550-10-8	GENERAL DYNAMICS CORP		09/22/2015	Various	707.000	98,841		98,050							98,050		791	791	488		L
369604-10-3	GENERAL EL EC CO COM		08/13/2015	MORGAN STANLEY	5,593.000	143,521		143,613							143,613		(91)	(91)	1,286		L
375558-10-3	GILEAD SCIENCES INC		09/25/2015	Various	2,200.000	228,633		232,281							232,281		(3,648)	(3,648)	946		L
380956-40-9	GOLDCORP INC	A	07/30/2015	Various	233,229.000	2,967,289		3,778,310							3,778,310		(811,021)	(811,021)	33,973		L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/23/2015	Various	487.000	88,703		95,207							95,207		(6,504)	(6,504)	693		L
38259P-50-8	GOOGLE INC.		08/13/2015	MORGAN STANLEY	126.000	86,634		68,045							68,045		18,589	18,589			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/22/2015	Various	2,202.000	98,535		90,486							90,486		8,049	8,049	476		L
40412C-10-1	HCA HOLDINGS INC		09/30/2015	Various	30,000.000	2,295,945		2,575,679							2,575,679		(279,734)	(279,734)			L
42217K-10-6	HEALTH CARE REIT INC		09/30/2015	Various	16,763.000	1,170,244		1,164,808	300,259	(13,086)		5,458	(18,545)		1,164,808		5,437	5,437	18,847		L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/16/2015	CITIGROUP GLOBAL MARKETS	124,650.000	2,426,645		2,258,658							2,258,658		167,987	167,987			L
H36940-13-0	HOLCIM	D	09/22/2015	Various	0.600	37,288		38,955							38,955	(1,632)	(36)	(1,667)			U
437076-10-2	HOME DEPOT INC		09/18/2015	GOLDMAN, SACHS & CO.	535.000	62,661		62,143							62,143		518	518	316		L
43785V-10-2	HOMESTREET INC.		09/30/2015	Various	62,311.000	1,432,904		1,039,023	1,060,426	(45,306)			(45,306)		1,039,023		393,880	393,880			L
438516-10-6	HONEYWELL INTERNATIONAL INC		07/16/2015	MORGAN STANLEY	287.000	29,679		29,110							29,110		569	569	297		L
444859-10-2	HUMANA INC COM		09/30/2015	Various	25,000.000	4,434,959		4,782,000							4,782,000		(347,041)	(347,041)	3,625		L
E6165F-16-6	IBERDROLA	D	07/15/2015	Various	0.480	14,013		15,512							15,512	(1,499)		(1,499)			U
452308-10-9	ILLINOIS TOOL WKS INC		09/22/2015	Various	984.000	83,164		90,321							90,321		(7,158)	(7,158)	477		L
458140-10-0	INTEL CORP		08/12/2015	CITIGROUP GLOBAL MARKETS	5,483.000	157,674		166,765							166,765		(9,092)	(9,092)	2,544		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	187.000	31,913		29,482							29,482		2,431	2,431	449		L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	09/17/2015	BANK OF AMERICA/MERRILL LYNCH	16,736.000	581,063		579,174							579,174		1,889	1,889			L
478160-10-4	JOHNSON & JOHNSON		07/16/2015	CITIGROUP GLOBAL MARKETS	299.000	30,218		29,141							29,141		1,077	1,077	434		L
48203R-10-4	JUNIPER NETWORKS INC		09/23/2015	Various	4,074.000	104,420		103,025							103,025		1,395	1,395	897		L
493267-10-8	KEYCORP NEW COM		09/23/2015	Various	6,483.000	84,718		92,847							92,847		(8,129)	(8,129)	1,061		L
500255-10-4	KOHLS CORP		09/22/2015	Various	50,941.000	2,704,619		3,189,416							3,189,416		(484,797)	(484,797)	24,347		L
50076Q-10-6	KRAFT FOODS GROUP INC		07/07/2015	Various	8,837.000	790,546		533,318	396,951	(28,164)	(100,827)		(128,991)		533,318		257,228	257,228	8,345		L
501044-10-1	KROGER CO		09/23/2015	Various	5,881.000	217,021		210,243							210,243		6,778	6,778	2,269		L
502424-10-4	L-3 COMMUNICATIONS		09/23/2015	GOLDMAN, SACHS & CO.	816.000	86,995		92,518							92,518		(5,523)	(5,523)	1,061		L
F54432-11-1	LAFARGE (FRANCE)	D	07/09/2015	MERGER	6,162.000	416,480		424,178	361,379	(19,768)			(19,768)	12,871	424,178	(44,775)	37,077	(7,698)	7,481		U
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	09/22/2015	Various	1.050	20,143		19,908							19,908	251	(16)	235			U
524901-10-5	LEGG MASON INC COM		09/23/2015	GOLDMAN, SACHS & CO.	1,662.000	71,595		85,643							85,643		(14,048)	(14,048)	501		L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	07/06/2015	DISTRIBUTION	0.000	30,621		30,621							30,621						L
G5480U-15-3	LIBERTY LILAC GROUP C	F	07/28/2015	DIRECT	0.100	5		6							6		(1)	(1)			L
534187-10-9	LINCOLN NA TL CORP IN COM		09/16/2015	Various	1,337.000	67,782		71,962							71,962		(4,180)	(4,180)	525		L
539830-10-9	LOCKHEED MARTIN CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	149.000	30,047		27,699							27,699		2,348	2,348	447		L

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548661-10-7	LOWES COS INC USD0.50		09/18/2015	Various	803.000	56,034		53,777							53,777		2,257	2,257	383		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/23/2015	Various	955.000	81,223		98,862							98,862		(17,639)	(17,639)	1,490		L
55261F-10-4	M & T BANK CORP		09/16/2015	Various	925.000	112,722		112,394							112,394		328	328	1,234		L
554382-10-1	MACERICH COMPANY		07/07/2015	GOLDMAN, SACHS & CO.	8,333.000	642,492		621,642							621,642		20,850	20,850	5,416		L
55616P-10-4	MACYS INC		09/18/2015	Various	959.000	53,219		62,516							62,516		(9,297)	(9,297)	572		L
570759-10-0	MARKWEST ENERGY PARTNERS LP		07/13/2015	CITIGROUP GLOBAL MARKETS	1,804.000	122,617		101,710							101,710		20,907	20,907	1,642		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/23/2015	Various	1,148.000	80,224		85,400							85,400		(5,176)	(5,176)	620		L
574599-10-6	MASCO CORP		07/01/2015	DISTRIBUTION	0.000	15,036		15,036							15,036						L
580135-10-1	MCDONALDS CORP		09/22/2015	Various	1,291.000	125,806		124,789							124,789		1,018	1,018	1,361		L
G5960L-10-3	MEDTRONIC PLC	E	07/16/2015	CITIGROUP GLOBAL MARKETS	388.000	29,736		28,751							28,751		985	985	266		L
58933Y-10-5	MERCK & CO. INC.		09/22/2015	Various	1,957.000	105,339		111,412							111,412		(6,073)	(6,073)	1,580		L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	08/12/2015	CITIGROUP GLOBAL MARKETS	4,116.000	182,463		173,242							173,242		9,221	9,221			L
594918-10-4	MICROSOFT CORP		08/12/2015	Various	2,328.000	108,293		102,674							102,674		5,619	5,619			L
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		08/13/2015	Various	170,634.000	3,650,242		3,291,098	1,790,902	(27,472)			(27,472)		3,291,098		359,144	359,144	10,700		L
65080T-10-2	NEWBRIDGE BANCORP		09/23/2015	KEEFE, BRUYETTE & WOODS, INC.	20,909.000	173,737		158,699	182,117	(23,418)			(23,418)		158,699		15,038	15,038	627		L
65339F-10-1	NEXTERA ENERGY INC		07/16/2015	CITIGROUP GLOBAL MARKETS	290.000	30,283		28,429							28,429		1,854	1,854	447		L
655664-10-0	NORDSTROM INC		08/12/2015	GOLDMAN, SACHS & CO.	2,133.000	158,961		158,909							158,909		52	52	1,332		L
656568-50-8	NORTEL NETWORKS CORP	I	08/12/2015	DISTRIBUTION	0.000	976											976	976			L
665859-10-4	NORTHERN TRUST CORP		09/16/2015	Various	1,554.000	110,412		111,643							111,643		(1,232)	(1,232)	693		L
666807-10-2	NORTHROP GRUMMAN CORP		09/23/2015	Various	705.000	119,466		111,834							111,834		7,632	7,632	1,398		L
66704R-70-4	NORTHSTAR REALTY FINANCE CORP WHEN		09/23/2015	Various	66,666.000	1,011,509		1,059,989							1,059,989		(48,481)	(48,481)	50,000		L
67066G-10-4	NVIDIA CORP		09/23/2015	Various	4,393.000	101,587		88,343							88,343		13,244	13,244	932		L
681919-10-6	OMNICOM GROUP		07/16/2015	CITIGROUP GLOBAL MARKETS	387.000	28,420		26,893							26,893		1,527	1,527	387		L
68389X-10-5	ORACLE CORP COM		08/12/2015	CITIGROUP GLOBAL MARKETS	3,936.000	151,989		158,621							158,621		(6,632)	(6,632)	653		L
67103H-10-7	OREILLY AUTOMOTIVE INC		09/16/2015	Various	381.000	93,948		73,525							73,525		20,423	20,423			L
694171-30-7	PACIFIC DATAVISION INC		09/10/2015	Various	13,352.000	474,449		534,080							534,080		(59,631)	(59,631)			L
70469L-10-0	PEAK RESORTS INC		08/06/2015	Various	22,410.000	156,483		138,046	179,280		(41,234)		(41,234)		138,046		18,438	18,438	8,608		L
713448-10-8	PEPSICO INC.		07/16/2015	CITIGROUP GLOBAL MARKETS	315.000	30,526		29,402							29,402		1,124	1,124	428		L
717081-10-3	PFIZER INC		09/22/2015	Various	3,254.000	108,503		107,275							107,275		1,228	1,228	1,418		L
718546-10-4	PHILLIPS 66		09/22/2015	Various	1,156.000	90,876		92,534							92,534		(1,658)	(1,658)	1,295		L
693475-10-5	PNC FINL SVCS GROUP INC		09/22/2015	Various	1,197.000	106,177		109,990							109,990		(3,814)	(3,814)	610		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/16/2015	Various	1,481.000	75,225		72,532							72,532		2,693	2,693	1,385		L
742718-10-9	PROCTER & GAMBLE CO		07/16/2015	CITIGROUP GLOBAL MARKETS	367.000	30,172		28,714							28,714		1,458	1,458	243		L
747525-10-3	QUALCOMM INC		09/22/2015	Various	1,437.000	78,285		89,999							89,999		(11,715)	(11,715)	1,380		L
74834L-10-0	QUEST DIAGNOSTICS INC		07/16/2015	CITIGROUP GLOBAL MARKETS	371.000	27,154		27,155							27,155		(2)	(2)			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/16/2015	Various	656.000	34,761		35,860							35,860		(1,099)	(1,099)	236		L
N73430-11-3	RELX NV	D	07/28/2015	Various	0.620	95,177		99,885							99,885	(4,699)	(9)	(4,708)			U
E8471S-13-0	REPSOL YPF SA EUR1	D	07/15/2015	Various	0.850	17,565		19,620							19,620	(2,055)		(2,055)			U
760759-10-0	REPUBLIC S VCS INC COM		07/16/2015	GOLDMAN, SACHS & CO.	744.000	30,304		29,142							29,142		1,161	1,161	417		L
762760-10-6	RICE ENERGY INC		08/14/2015	CITIGROUP GLOBAL MARKETS	2,237.000	44,596		38,922							38,922		5,673	5,673			L
774341-10-1	ROCKWELL COLLINS INC		07/16/2015	GOLDMAN, SACHS & CO.	321.000	29,721		29,466							29,466		255	255	106		L
G76312-15-9	ROLLS-ROYCE HOLDINGS PLC	D	07/03/2015	DIRECT	5,789,319.000	9,033		9,006							9,006	28		28			U
778296-10-3	ROSS STORES, INC.		09/16/2015	Various	1,551.000	76,709		73,724							73,724		2,984	2,984	812		L
G7945M-10-7	SEAGATE TECHNOLOGY	E	08/12/2015	GOLDMAN, SACHS & CO.	3,109.000	155,507		147,678							147,678		7,829	7,829	4,335		L
816851-10-9	SEMPRA ENERGY		07/16/2015	GOLDMAN, SACHS & CO.	256.000	26,564		25,329							25,329		1,235	1,235	179		L
844741-10-8	SOUTHWEST AIRLINES CO		08/24/2015	Various	96,698.000	3,741,274		3,249,226							3,249,226		492,048	492,048	7,755		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)
847560-10-9	SPECTRA ENERGY CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	829.000	25,943		27,025							27,025		(1,083)	(1,083)	613		L
790849-10-3	ST JUDE MEDICAL INC		08/27/2015	CITIGROUP GLOBAL MARKETS	2,000.000	145,682		146,140							146,140		(458)	(458)	580		L
85571Q-10-2	STARZ		08/18/2015	GOLDMAN, SACHS & CO.	3,134.000	117,822		94,296							94,296		23,525	23,525			L
857477-10-3	STATE STREET CORPORATION		09/23/2015	Various	2,710.000	193,387		205,688							205,688		(12,302)	(12,302)	1,068		L
863667-10-1	STRYKER CORP		07/16/2015	GOLDMAN, SACHS & CO.	327.000	32,031		30,166							30,166		1,865	1,865	226		L
867914-10-3	SUNTRUST B KS INC COM		09/16/2015	GOLDMAN, SACHS & CO.	2,671.000	107,157		109,617							109,617		(2,460)	(2,460)	1,175		L
871829-10-7	SYSCO CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	797.000	28,797		28,772							28,772		25	25	478		L
74144T-10-8	T. ROWE PRICE GROUP		09/16/2015	Various	931.000	66,773		73,696							73,696		(6,923)	(6,923)	323		L
87612E-10-6	TARGET CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	369.000	31,348		28,148							28,148		3,200	3,200	384		L
882508-10-4	TEXAS INST RS INC COM		09/23/2015	Various	1,614.000	76,933		83,137							83,137		(6,204)	(6,204)	908		L
887317-30-3	TIME WARNER INC		09/22/2015	Various	1,500.000	112,078		125,526							125,526		(13,448)	(13,448)	1,050		L
89055F-10-3	TOPBUILD CORP		07/27/2015	DIRECT	0.440	12		13							13		(1)	(1)			L
89417E-10-9	TRAVELERS COS INC		08/17/2015	Various	1,709.000	181,319		165,192							165,192		16,127	16,127	1,790		L
G91442-10-6	TYCO INTERNATIONAL PLC	E	09/23/2015	GOLDMAN, SACHS & CO.	2,548.000	90,712		95,980							95,980		(5,268)	(5,268)			L
907818-10-8	UNION PACIFIC CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	278.000	26,629		26,513							26,513		116	116	306		L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/16/2015	Various	1,187.000	66,828		62,923							62,923		3,905	3,905			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/17/2015	Various	50,310.000	5,073,598		4,875,542							4,875,542		198,056	198,056	109,953		L
913017-10-9	UNITED TECHNOLOGIES CORP		07/16/2015	CITIGROUP GLOBAL MARKETS	257.000	28,601		28,509							28,509		92	92	329		L
91324P-10-2	UNITEDHEALTH GROUP INC		07/24/2015	DISTRIBUTION	0.000	128											128	128			L
91529Y-10-6	UNUM GROUP		09/16/2015	GOLDMAN, SACHS & CO.	2,193.000	72,654		71,872							71,872		782	782	751		L
91733W-10-2	US SHALE SOLUTIONS INC		09/21/2015	CREDIT SUISSE	500.000																U
92343V-10-4	VERIZON COMMUNICATIONS		07/16/2015	CITIGROUP GLOBAL MARKETS	619.000	29,546		28,852							28,852		694	694	681		L
92553P-20-1	VIACOM INC NEW CL B		08/12/2015	Various	4,744.000	217,462		306,652							306,652		(89,190)	(89,190)	1,898		L
931142-10-3	WAL-MART STORES		07/16/2015	CITIGROUP GLOBAL MARKETS	368.000	27,221		26,102							26,102		1,119	1,119	361		L
94106L-10-9	WASTE MGMT INC DEL		07/16/2015	GOLDMAN, SACHS & CO.	557.000	27,253		25,817							25,817		1,436	1,436	429		L
949746-10-1	WELLS FARGO CO		07/16/2015	CITIGROUP GLOBAL MARKETS	554.000	32,215		29,581							29,581		2,635	2,635	208		L
966244-10-5	WHITEWAVE FOOD CO CLASS A		09/30/2015	GOLDMAN, SACHS & CO.	37,500.000	1,506,043		1,237,529							1,237,529		268,514	268,514			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/23/2015	GOLDMAN, SACHS & CO.	1,019.000	77,637		83,466							83,466		(5,830)	(5,830)	942		L
G98290-10-2	XL GROUP PLC	R	09/22/2015	Various	2,400.000	89,429		94,272							94,272		(4,843)	(4,843)	480		L
984332-10-6	YAHOO INC COM		09/16/2015	Various	31,596.000	983,039		1,241,407							1,241,407		(258,368)	(258,368)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						69,541,274	XXX	69,826,446	10,830,396	(1,018,804)	(142,062)	5,458	(1,166,323)	12,871	69,826,446	(54,522)	(230,650)	(285,172)	488,065	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	R	08/12/2015	Various	595,000.000	34,730,863		35,648,509							35,648,509		(917,646)	(917,646)			L
464287-20-0	ISHARES CORE S&P 500 ETF		09/29/2015	Various	49,959.000	10,202,932		10,256,591							10,256,591		(53,658)	(53,658)	23,623		L
46429B-69-7	ISHARES MSCI USA MIN VOL		08/28/2015	CITIGROUP GLOBAL MARKETS	457.000	18,445		16,217							16,217		2,228	2,228			L
9299999. Subtotal - Common Stocks - Mutual Funds						44,952,241	XXX	45,921,317							45,921,317		(969,076)	(969,076)	23,623	XXX	XXX
9799997. Total - Common Stocks - Part 4						114,493,515	XXX	115,747,763	10,830,396	(1,018,804)	(142,062)	5,458	(1,166,323)	12,871	115,747,763	(54,522)	(1,199,727)	(1,254,248)	511,688	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						114,493,515	XXX	115,747,763	10,830,396	(1,018,804)	(142,062)	5,458	(1,166,323)	12,871	115,747,763	(54,522)	(1,199,727)	(1,254,248)	511,688	XXX	XXX
9899999. Total - Preferred and Common Stocks						118,934,321	XXX	120,410,631	14,652,558	(1,018,804)	(197,426)	5,458	(1,221,687)	12,871	119,999,848	(54,522)	(1,011,006)	(1,065,527)	737,934	XXX	XXX
9999999 - Totals						3,614,564,666	XXX	3,308,351,202	2,358,996,583	(1,018,079)	6,635,392	254,160	5,363,154	12,871	3,362,104,289	(54,522)	252,514,898	252,460,376	125,846,237	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 13

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 DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	12/18/2015	25		1,900.00	582,500		(375,250)	195,000		195,000			(375,250)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	12/18/2015	45		1,925.00		905,400	(621,000)	284,400		284,400			(621,000)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	01/15/2016	250		2,000.00		1,582,500	(657,500)	925,000		925,000			(657,500)				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	(1,888,500)	1,176,000		1,176,000			(1,888,500)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/20/2015	03/18/2016	150		2,025.00		2,400,000	(1,735,500)	664,500		664,500			(1,735,500)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2015	06/17/2016	120		2,125.00		1,483,200	(1,110,600)	372,600		372,600			(1,110,600)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2015	03/18/2016	60		2,000.00		1,077,600	(750,600)	327,000		327,000			(750,600)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2015	06/17/2016	150		2,000.00		2,890,500	(1,749,000)	1,141,500		1,141,500			(1,749,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	06/17/2016	100		2,000.00		1,108,000	(347,000)	761,000		761,000			(347,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2015	06/17/2016	100		2,100.00		1,028,500	(647,000)	381,500		381,500			(647,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	06/17/2016	125		2,100.00		1,561,250	(1,084,375)	476,875		476,875			(1,084,375)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2015	06/17/2016	75		1,900.00		1,754,625	(794,625)	960,000		960,000			(794,625)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	10/16/2015	75		1,925.00		1,578,750	(1,345,500)	233,250		233,250			(1,345,500)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/08/2015	10/16/2015	40		1,925.00		306,000	(181,600)	124,400		124,400			(181,600)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	10/16/2015	100		1,900.00		1,240,000	(779,000)	461,000		461,000			(779,000)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	10/16/2015	100		1,875.00		1,061,000	(430,000)	631,000		631,000			(430,000)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	11/20/2015	100		2,050.00		338,000	(274,000)	64,000		64,000			(274,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	06/17/2016	100		2,050.00		790,000	(237,500)	552,500		552,500			(237,500)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	50		2,100.00		489,000	(159,000)	330,000		330,000			(159,000)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/01/2015	11/20/2015	50		2,000.00		208,700	(118,950)	89,750		89,750			(118,950)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	11/20/2015	100		2,000.00		463,000	(283,500)	179,500		179,500			(283,500)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	11/20/2015	50		2,000.00		176,250	(86,500)	89,750		89,750			(86,500)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	01/15/2016	150		2,050.00		616,500	(315,750)	300,750		300,750			(315,750)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	75		2,000.00		942,000	(137,250)	804,750		804,750			(137,250)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2015	12/18/2015	350		2,025.00		892,500	(227,500)	665,000		665,000			(227,500)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										582,500	27,957,775	(16,337,000)	12,191,025	XXX	12,191,025			(16,337,000)			XXX	XXX
PUT OPTION on EQUITY OCT15 SPXW P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2015	10/02/2015	40		1,900.00		32,400	12,000	44,400		44,400			12,000				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											32,400	12,000	44,400	XXX	44,400			12,000			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										582,500	27,990,175	(16,325,000)	12,235,425	XXX	12,235,425			(16,325,000)			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		26,244	63,212		63,212	(76,040)						0001

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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		2,187	5,268		5,268	(6,337)						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		19,420	49,330		49,330	(56,340)						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		1,439	3,654		3,654	(4,173)						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		8,073	22,479		22,479	(24,299)						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		673	1,873		1,873	(2,025)						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		3,206	13,104		13,104	(15,747)						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		2,937	11,002		11,002	(11,718)						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		489	1,834		1,834	(1,953)						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		1,100,000	0.87	50,000		6,991	24,959		24,959	(13,764)						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		1,271	4,538		4,538	(2,503)						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		3,601	16,434		16,434	(16,638)						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		900	4,108		4,108	(4,159)						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		2,590	12,421		12,421	(13,056)						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		370	1,774		1,774	(1,865)						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		1,905	13,853		13,853	(13,794)						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		173	1,259		1,259	(1,254)						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		32	1,025		1,025	(1,382)						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		238	7,688		7,688	(10,368)						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		97	4,026		4,026	(5,499)						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		645	3,655		3,655	(5,556)						0001

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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		645	3,655		3,655	(5,556)						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		860	4,873		4,873	(7,408)						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		130	1,407		1,407	(1,770)						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		389	4,221		4,221	(5,311)						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		389	4,221		4,221	(5,311)						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			3,001		3,001	(3,437)						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			4,501		4,501	(5,155)						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			1,500		1,500	(1,718)						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		400,000	1.70	22,840		29	6,504		6,504	(6,786)						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	9,756		9,756	(10,179)						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		85	7,187		7,187	(6,402)						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		128	10,780		10,780	(9,603)						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			6,941		6,941	(5,901)						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			18,509		18,509	(15,736)						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		11,686		11,686	(3,514)						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		8,764		8,764	(2,636)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49		20,000		15,947		15,947	(4,053)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49		12,000		9,568		9,568	(2,432)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81		13,909		8,193		8,193	(5,716)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81		27,818		16,386		16,386	(11,432)						0001

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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						(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						(4,073)						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
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						(2,820)						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						(12,563)						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		231	551		551	(3,641)						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		791	1,889		1,889	(12,484)						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		10,273	12,231		12,231	(17,088)						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		4,960	5,905		5,905	(8,249)						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		4,623	4,966		4,966	(8,682)						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		3,200,000	1.11	154,214		14,793	15,892		15,892	(27,782)						0001

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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		2,238	1,308		1,308	(5,131)						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		7,608	4,446		4,446	(17,447)						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		1,356	625		625	(4,404)						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		2,034	938		938	(6,606)						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		1,078	781		781	(3,272)						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		1,078	781		781	(3,272)						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		2,426	2,629		2,629	(6,113)						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		1,456	1,578		1,578	(3,668)						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		1,045	1,779		1,779	(3,972)						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		1,393	2,371		2,371	(5,296)						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		549	1,020		1,020	(2,700)						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		549	1,020		1,020	(2,700)						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		3,136	5,531		5,531	(9,068)						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		4,928	8,692		8,692	(14,250)						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		2,573	5,750		5,750	(10,112)						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		735	1,643		1,643	(2,889)						0001
BRSFOMEN3 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		4,160	8,912		8,912	(11,959)						0001
BRSFOMEN3 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		1,560	3,342		3,342	(4,485)						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		7,845	17,424		17,424	(16,506)						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		1,000,000	0.86	38,158		7,132	15,840		15,840	(15,005)						0001

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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		7,628	18,986		18,986	(19,201)						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		2,347	5,842		5,842	(5,908)						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		18,354	46,136		46,136	(47,048)						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		2,719	6,835		6,835	(6,970)						0001
BRSGOH7K6 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		23,636	50,557		50,557	(58,551)						0001
BRSGOH7K6 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		1,630	3,487		3,487	(4,038)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										6,819,770	100,327	233,044	684,783	XXX	684,783	(799,042)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										6,819,770	100,327	233,044	684,783	XXX	684,783	(799,042)					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										582,500	27,957,775	(16,337,000)	12,191,025	XXX	12,191,025			(16,337,000)			XXX	XXX
0379999. Total Purchased Options - Put Options											32,400	12,000	44,400	XXX	44,400			12,000			XXX	XXX
0389999. Total Purchased Options - Caps										6,819,770	100,327	233,044	684,783	XXX	684,783	(799,042)					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										7,402,270	28,090,502	(16,091,956)	12,920,208	XXX	12,920,208	(799,042)		(16,325,000)			XXX	XXX
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)		205,750	(500)		(500)			205,750				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	12/18/2015	20		2,225.00		(76,800)	76,450	(350)		(350)			76,450				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)	211,500	(750)		(750)			211,500				100/100
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)	207,188	(2,063)		(2,063)			207,188				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)	698,250	(51,750)		(51,750)			698,250				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2015	03/18/2016	60		2,275.00		(183,600)	175,950	(7,650)		(7,650)			175,950				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/20/2015	03/18/2016	150		2,300.00		(427,500)	416,625	(10,875)		(10,875)			416,625				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2015	06/17/2016	120		2,325.00		(427,200)	390,300	(36,900)		(36,900)			390,300				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2015	06/17/2016	150		2,250.00		(822,000)	692,250	(129,750)		(129,750)			692,250				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	06/17/2016	100		2,250.00		(160,000)	73,500	(86,500)		(86,500)			73,500				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	06/17/2016	125		2,275.00		(495,000)	416,875	(78,125)		(78,125)			416,875				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2015	06/17/2016	75		2,200.00		(427,125)	312,750	(114,375)		(114,375)			312,750				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2015	06/17/2016	100		2,300.00		(243,500)	199,000	(44,500)		(44,500)			199,000				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	06/17/2016	100		2,300.00		(100,000)	55,500	(44,500)		(44,500)			55,500				100/100

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CALL OPTION on EQUITY OCT15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	10/16/2015	75		2,150.00		(258,750)	258,000	(750)		(750)			258,000				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	11/20/2015	100		2,225.00		(6,000)	5,250	(750)		(750)			5,250				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	10/16/2015	100		2,100.00		(104,000)	102,250	(1,750)		(1,750)			102,250				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	11/20/2015	100		2,150.00		(62,000)	58,750	(3,250)		(3,250)			58,750				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/01/2015	11/20/2015	50		2,150.00		(21,200)	19,575	(1,625)		(1,625)			19,575				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	50		2,275.00		(195,000)	94,000	(101,000)		(101,000)			94,000				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	01/15/2016	250		2,150.00		(305,000)	218,750	(86,250)		(86,250)			218,750				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	10/16/2015	100		2,050.00		(118,000)	111,250	(6,750)		(6,750)			111,250				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/08/2015	10/16/2015	40		2,050.00		(46,000)	43,300	(2,700)		(2,700)			43,300				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	75		2,325.00		(139,500)	40,875	(98,625)		(98,625)			40,875				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	11/20/2015	50		2,100.00		(26,250)	18,125	(8,125)		(8,125)			18,125				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2015	12/18/2015	350		2,150.00		(66,500)	17,500	(49,000)		(49,000)			17,500				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(206,250)	(5,882,425)	5,119,513	(969,163)	XXX	(969,163)			5,119,513			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(206,250)	(5,882,425)	5,119,513	(969,163)	XXX	(969,163)			5,119,513			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										(206,250)	(5,882,425)	5,119,513	(969,163)	XXX	(969,163)			5,119,513			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										(206,250)	(5,882,425)	5,119,513	(969,163)	XXX	(969,163)			5,119,513			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)			56,846	815,507		841,064		2,037,303			13,599		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)			458,177	2,206,459		4,524,882		4,595,008			216,162		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%)			164,539	2,126,251		2,246,654		400,588			58,763		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%)			193,445	3,033,122		3,728,039		2,467,341			155,043		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												873,007	8,181,339	XXX	11,340,640		9,500,241			443,567	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												873,007	8,181,339	XXX	11,340,640		9,500,241			443,567	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%)			229,609	237,167		237,167	(59,424)				456,982		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												229,609	237,167	XXX	237,167	(59,424)				456,982	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)		(49,551)	(130,657)		(130,657)	77,021		26,283			3FE	0003

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)
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)		(49,266)	(130,657)		(130,657)	76,736		26,568			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)		(20,433)	(69,119)		(69,119)	31,174		17,484			4FE	0003
CDS SINGLE SWAP SCDS (S)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)		(160,706)	(92,672)	374,212		374,212	523,007		11,911			4FE	0003
CDS SINGLE SWAP SCDS (WIN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)		(29,471)	(50,107)	224,160		224,160	251,447		2,184			3FE	0003
CDS SINGLE SWAP SCDS (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)		(29,471)	(50,316)	89,992		89,992	117,279		2,184			4FE	0003
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2016		5,000,000	credit event/(1.0000)		28,121	(25,048)	325,401		325,401	299,412		(2,131)			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)		(29,660)	(10,930)		(10,930)	27,682		8,256			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		(315,150)	(105,184)		(105,184)	280,457		(201,400)			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		(90,928)	(48,814)		(48,814)	84,047		(53,011)			2FE	0003
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)		(61,289)	1,189,933		1,189,933	1,211,798		14,544			5FE	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)		(67,135)	4,930		4,930	(22,390)		8,698			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		(41,266)	(30,618)		(30,618)	26,374		(18,516)			3FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,163,690	(191,527)	(942,820)	1,682,649	XXX	1,682,649	2,984,043		(156,946)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,163,690	(191,527)	(713,211)	1,919,816	XXX	1,919,816	2,924,619		(156,946)		456,982	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 - (91731KAA8, 883556AZ5, 857477AG8, 68268NAJ2, 4581X0BQ0)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			530,833			(8,612,068)					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 - (25468PCP9, 85590AAP9, 594918AL8, 548661CT2, 081437AH8)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		606,667	409,708		970,800					80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		1,137,500	409,708	XXX	(7,641,268)					180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		1,137,500	409,708	XXX	(7,641,268)					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												229,609	237,167	XXX	237,167	(59,424)				456,982	XXX	XXX
1169999. Total Swaps - Credit Default										1,728,804	(191,527)	194,680	2,092,357	XXX	(5,958,619)	2,984,043		(156,946)		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												873,007	8,181,339	XXX	11,340,640		9,500,241			443,567	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,728,804	(191,527)	1,297,296	10,510,862	XXX	5,619,187	2,924,619	9,500,241	(156,946)		180,900,548	XXX	XXX
BASOCZLE3 (0.9745 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/25/2015	01/29/2016		7,696,254	(0.9745 CHF) / 1 USD				(15,260)		(15,260)		(15,260)			22,156		0005
BASOCZLQ6 (0.8924 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/25/2015	01/29/2016		38,101,420	(0.8924 EUR) / 1 USD				63,992		63,992		63,992			109,688		0004

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)
BASOCZMH5 (1,196.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016		11,994,985	(1,196.5 KRW) / 1 USD				(61,147)		(61,147)		(61,147)			34,532		0005
BASOCZP90 (6.4905 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016		9,336,723	(6.4905 CNH) / 1 USD				(66,358)		(66,358)		(66,358)			26,879		0005
1229999. Subtotal - Forwards - Hedging Other													(78,773)	XXX	(78,773)		(78,773)			193,254	XXX	XXX
1269999. Subtotal - Forwards													(78,773)	XXX	(78,773)		(78,773)			193,254	XXX	XXX
1399999. Subtotal - Hedging Effective										376,250	22,107,750	(10,332,480)	19,447,601	XXX	22,606,902		9,500,241	(11,205,488)		443,567	XXX	XXX
1409999. Subtotal - Hedging Other										7,983,460	(91,200)	(480,167)	2,525,825	XXX	2,525,825	2,125,577	(78,773)	(156,946)		650,236	XXX	XXX
1419999. Subtotal - Replication										565,114		1,137,500	409,708	XXX	(7,641,268)					180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										8,924,824	22,016,550	(9,675,148)	22,383,134	XXX	17,491,459	2,125,577	9,421,468	(11,362,433)		181,093,802	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0003	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0004	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.
0005	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ5	52		FUTURE S&P500 EMINI DEC 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/18/2015	CME	09/24/2015	1,945.1100	1,908.7000	91,285		(94,655)				(94,655)	263,120	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												91,285		(94,655)				(94,655)	263,120	XXX	XXX
1329999. Subtotal - Long Futures												91,285		(94,655)				(94,655)	263,120	XXX	XXX
ESZ5	1,469		FUTURE S&P500 EMINI DEC 15	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index.	12/18/2015	CME	09/30/2015	1,934.8800	1,908.7000	(2,272,410)					1,922,579	1,922,579	7,433,140	0001	50
TUZ5	330		FUTURE US 2YR NOTE DEC 15	DEBT SECURITIES	SCHEDULE D	INTEREST	12/31/2015	CBOT	08/27/2015	109.4100	109.5200	20,625					(72,191)	(72,191)	134,063	0002	2,000
1349999. Subtotal - Short Futures - Hedging Other												(2,251,785)					1,850,388	1,850,388	7,567,203	XXX	XXX
1389999. Subtotal - Short Futures												(2,251,785)					1,850,388	1,850,388	7,567,203	XXX	XXX
1399999. Subtotal - Hedging Effective												91,285		(94,655)				(94,655)	263,120	XXX	XXX
1409999. Subtotal - Hedging Other												(2,251,785)					1,850,388	1,850,388	7,567,203	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(2,160,500)		(94,655)			1,850,388	1,755,733	7,830,323	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACH & CO.	955,000	2,187,000	3,142,000
JP Morgan	500,000	6,500,000	7,000,000
Total Net Cash Deposits	1,455,000	8,687,000	10,142,000

(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	22,377,425	(1,063,818)	22,377,425	12,347,335	(3,241,573)	12,347,335	7,830,323	7,830,323
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	899,865	132,512	(10,930)		132,512	(10,930)		109,688	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,528,000	2,126,251			2,246,654			58,763	
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y	6,043,751	3,021,966	(105,184)		5,365,946	(105,184)		229,761	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y		325,401		325,401	325,401		325,401		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			(15,260)			(15,260)		22,156	6,896
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		2,019,298	(406,713)	1,612,585	2,019,298	(406,713)	1,612,585	61,410	61,410
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,590,000	3,444,146	(130,657)		4,139,063	(130,657)	418,406	155,043	
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DWI3U69	Y	Y		237,167		237,167	237,167	(8,612,068)		100,456,982	100,456,982
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	23,229	13,085			13,085				
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		56,082		56,082	56,082		56,082		
0299999. Total NAIC 1 Designation				13,084,845	11,375,909	(668,744)	2,231,235	14,535,209	(9,280,813)	2,412,474	101,093,802	100,525,288
0899999. Aggregate Sum of Central Clearing houses				989,680	409,708			970,800			80,000,000	79,420,028
0999999 - Gross Totals				14,074,525	34,163,041	(1,732,562)	24,608,660	27,853,345	(12,522,385)	14,759,810	188,924,125	187,775,638
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					34,163,041	(1,732,562)						

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	6,855,496	6,719,000	6,718,324	05/30/2019	V
GOLDMAN, SACHS & CO. (CME, ICE & CBOT)	Cash		CASH	3,142,000	3,142,000	3,142,000		I
JPMORGAN CHASE BANK, N.A. (CME & CBOT)	Cash		CASH	7,000,000	7,000,000	7,000,000		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,224,443	1,224,443	1,224,443		I
0199999 - Total				18,221,939	18,085,443	18,084,767	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	899,865	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. E570DZWZ7FF32TWEFA76	Cash		CASH	6,043,751	6,043,751	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,590,000	3,590,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	989,680	989,680	XXX		V
0299999 - Total				14,074,525	15,204,660	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		5,746,372	5,746,372	10/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				5,746,372	5,746,372	XXX
9999999 - Totals				5,746,372	5,746,372	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 5,746,372 Book/Adjusted Carrying Value $ 5,746,372
2. Average balance for the year to date Fair Value $ 22,435,714 Book/Adjusted Carrying Value $ 22,435,714
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,746,372 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
0255E3-X5-2	TREASURY TEMP FUND			38,120	38,120	
06538C-XM-8	FINANCIAL SQUARE MONEY MARKET			136,487	136,487	
23585M-X2-7	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,067	8,067	
28504H-XP-4	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			8,752,365	8,752,365	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,935,040	8,935,040	XXX
0255E3-X5-2	AMERICAN ELECTRIC POWER COMPANY IN			6,499,773	6,499,718	10/05/2015
06538C-XM-8	BANK OF TOKYO MITSUBISHI UFJ LTD (			23,997,504	23,997,333	10/21/2015
23585M-X2-7	DANAHER CORPORATION			23,999,808	23,999,887	10/02/2015
28504H-XP-4	ELECTRICITE DE FRANCE			13,598,395	13,598,587	10/23/2015
36161B-XL-3	GDF SUEZ			14,998,680	14,998,417	10/20/2015
36161B-XS-8	GDF SUEZ			4,999,385	4,999,271	10/26/2015
57576K-XM-6	MASSACHUSETTS MUTUAL LIFE INSURANC			7,299,445	7,299,392	10/21/2015
58507B-XL-0	MEDTRONIC GLOBAL HOLDINGS SCA			10,698,641	10,697,685	10/20/2015
63707R-XL-3	NATIONAL OILWELL VARCO INC			6,999,384	6,999,261	10/20/2015
63743D-XK-2	NATIONAL RURAL UTILITIES COOP FINA			7,799,353	7,799,415	10/19/2015
63946E-X7-4	NBCUNIVERSAL ENTERPRISE INC			2,599,873	2,599,835	10/07/2015
65566T-X1-8	NORDSTROM INC.			14,499,899	14,500,000	10/01/2015
67021K-X9-5	NSTAR ELECTRIC CO			7,249,601	7,249,758	10/09/2015
72018U-X8-0	PIEDMONT NATURAL GAS COMPANY INC.			25,998,726	25,999,242	10/08/2015
72650X-X7-9	PLAINS ALL AMERICAN PIPELINE LP			10,499,486	10,499,300	10/07/2015
74835K-XE-6	QUESTAR CORPORATION			14,999,130	14,999,188	10/14/2015
74835K-XG-1	QUESTAR CORPORATION			14,699,000	14,699,020	10/16/2015
74835K-XM-8	QUESTAR CORPORATION			4,999,535	4,999,528	10/21/2015
75120Q-XK-0	RALPH LAUREN CORP			19,497,660	19,498,148	10/19/2015
84755M-X8-0	SPECTRA ENERGY CAPITAL LLC			10,999,384	10,998,888	10/08/2015
8522W3-XU-2	ST JUDE MEDICAL INC			999,809	999,700	10/28/2015
85462D-X1-6	STANLEY WORKS			3,749,981	3,750,000	10/01/2015
91820N-XD-3	VF CORPORATION			9,999,210	9,998,900	10/13/2015
91820N-XL-5	VF CORPORATION			1,249,841	1,249,756	10/20/2015
91842M-X2-3	VW CREDIT INC			5,999,952	5,999,970	10/02/2015
92240F-X1-6	VECTREN UTILITY HOLDINGS INC.			999,994	1,000,000	10/01/2015
92240F-X5-7	VECTREN UTILITY HOLDINGS INC.			6,849,788	6,849,756	10/05/2015
92780K-XL-7	VIRGINIA ELECTRIC AND POWER COMPAN			11,498,540	11,497,208	10/20/2015
03675M-X1-2	ANTHEM INC			4,999,970	5,000,000	10/01/2015
2082P3-XM-9	CONOCOPHILLIPS QATAR			6,499,662	6,499,300	10/21/2015
20911M-X8-5	CONSOLIDATED EDISON COMPANY OF NEW			11,149,454	11,149,306	10/08/2015
29251V-X7-6	ENBRIDGE (US) INC			1,999,902	1,999,790	10/07/2015
87656K-X5-3	TATE & LYLE INTL FIN PLC			1,499,948	1,499,932	10/05/2015
96950M-XE-4	WILLIAMS PARTNERS LP			2,499,758	2,499,567	10/14/2015
03209M-X1-7	AMPHENOL CORPORATION			999,993	1,000,000	10/01/2015
03209M-X9-0	AMPHENOL CORPORATION			13,749,148	13,748,717	10/09/2015
03675M-XD-6	ANTHEM INC			1,249,901	1,249,838	10/13/2015
04956M-XK-8	ATMOS ENERGY CORP			2,999,640	2,999,445	10/19/2015
23585M-X6-8	DANAHER CORPORATION			11,999,700	11,999,717	10/06/2015
25737M-X6-0	DOMINION GAS HOLDINGS LLC			999,963	999,944	10/06/2015
25737M-XK-9	DOMINION GAS HOLDINGS LLC			2,999,640	2,999,385	10/19/2015
58507B-X5-5	MEDTRONIC GLOBAL HOLDINGS SCA			599,981	599,977	10/05/2015
64587B-XN-7	NEW JERSEY NATURAL GAS CO			8,999,496	8,999,213	10/22/2015
72018U-XD-9	PIEDMONT NATURAL GAS COMPANY INC.			9,999,210	9,999,333	10/13/2015
87656K-X7-9	TATE & LYLE INTL FIN PLC			6,249,694	6,249,521	10/07/2015
91820N-XN-1	VF CORPORATION			5,199,262	5,198,847	10/22/2015
92780K-Y2-8	VIRGINIA ELECTRIC AND POWER COMPAN			1,999,534	1,999,289	11/02/2015
03209M-X5-8	AMPHENOL CORPORATION			5,249,816	5,249,743	10/05/2015
29251V-XE-1				749,927	749,838	10/14/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				390,973,373	390,967,862	XXX
9999999 - Totals				399,908,413	399,902,902	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (9,802,928) Book/Adjusted Carrying Value $ (9,804,583)
2. Average balance for the year to date Fair Value $ 403,128,277 Book/Adjusted Carrying Value $ 403,125,037

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 Mellon	New York, New York		0.010	3,192	1,465	154,363,217	157,605,692	93,323,829	XXX
Citibank N.A.	New York, New York		0.020	866		13,618,481	4,952,354	96,641,676	XXX
BMO Harris Bank N.A.	Chicago, Illinois					(21,757,203)	(32,563,354)	(31,417,008)	XXX
J.P. Morgan Chase Bank N.A.	New York, New York					2,736,006	4,077,880	1,285,889	XXX
The Northern Trust Company	Chicago, Illinois					(19,147,919)	(24,046,422)	(20,699,989)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					(26,373,972)	(28,276,928)	(24,780,740)	XXX
UMB Bank N.A.	Kansas City, Missouri					(588,955)	(255,496)	(1,563,158)	XXX
US Bank	St. Paul, Minnesota					257,416	200,896	298,808	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	4,058	1,465	103,107,070	81,694,622	113,089,306	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	4,058	1,465	103,107,070	81,694,622	113,089,306	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,058	1,465	103,107,070	81,694,622	113,089,306	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		09/10/2015		10/01/2015	7,500,000		108
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					7,500,000		108
0599999. Total - U.S. Government Bonds					7,500,000		108
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							
ABB TREASURY CENTER USA INC		09/30/2015		10/01/2015	14,280,000		32
AIR PRODUCTS AND CHEMICALS INC		09/28/2015		10/22/2015	29,997,550		350
AIR PRODUCTS AND CHEMICALS INC		09/30/2015		10/26/2015	11,999,000		40
AMERICAN ELECTRIC POWER COMPANY IN		09/30/2015		10/05/2015	6,499,718		70
AMPHENOL CORPORATION		09/29/2015		10/01/2015	1,000,000		21
AMPHENOL CORPORATION		09/23/2015		10/05/2015	6,484,683		762
AMPHENOL CORPORATION		09/28/2015		10/09/2015	13,748,717		481
ANTHEM INC		09/17/2015		10/01/2015	5,000,000		681
ANTHEM INC		09/18/2015		10/13/2015	1,249,838		135
ATMOS ENERGY CORP		09/23/2015		10/14/2015	13,273,418		974
ATMOS ENERGY CORP		09/25/2015		10/19/2015	2,999,445		185
ATMOS ENERGY CORP		09/24/2015		10/22/2015	12,997,270		910
BANK OF TOKYO MITSUBISHI UFJ LTD (		09/21/2015		10/21/2015	23,997,333		1,333
CENTERPOINT ENERGY RESOURCES CORP		09/30/2015		10/01/2015	8,360,000		91
CIGNA CORPORATION		09/23/2015		10/14/2015	4,999,278		444
CONOCOPHILLIPS QATAR		09/28/2015		10/21/2015	6,499,300		188
CONSOLIDATED EDISON COMPANY OF NEW		09/29/2015		10/08/2015	14,419,141		1,336
DANAHER CORPORATION		09/25/2015		10/02/2015	23,999,887		340
DANAHER CORPORATION		09/28/2015		10/06/2015	16,999,599		241
DIAMOND OFFSHORE DRILL		09/30/2015		10/01/2015	10,000,000		111
DOMINION GAS HOLDINGS LLC		09/23/2015		10/06/2015	3,699,794		329
DOMINION GAS HOLDINGS LLC		09/18/2015		10/19/2015	2,999,385		444
ELECTRICITE DE FRANCE		09/18/2015		10/23/2015	32,096,665		1,971
ECANA CORPORATION		09/22/2015		10/05/2015	9,339,419		1,308
ENBRIDGE (US) INC		09/23/2015		10/07/2015	1,999,790		280
ENBRIDGE (US) INC		09/30/2015		10/14/2015	749,838		13
FMC TECHNOLOGIES INC.		09/29/2015		10/08/2015	7,614,407		268
GDF SUEZ		09/18/2015		10/20/2015	14,998,417		1,083
GDF SUEZ		09/23/2015		10/26/2015	4,999,271		233
MASSACHUSETTS MUTUAL LIFE INSURANC		09/23/2015		10/21/2015	7,299,392		243
MEDTRONIC GLOBAL HOLDINGS SCA		09/25/2015		10/05/2015	599,977		35
MEDTRONIC GLOBAL HOLDINGS SCA		09/17/2015		10/20/2015	10,697,685		1,706
NATIONAL OILWELL VARCO INC		09/23/2015		10/20/2015	6,999,261		311
NATIONAL RURAL UTILITIES COOP FINA		09/24/2015		10/19/2015	7,799,415		228
NATIONAL RURAL UTILITIES COOP FINA		09/30/2015		10/27/2015	9,999,133		33
NATIONAL RURAL UTILITIES COOP FINA		09/30/2015		10/28/2015	18,498,335		62
NBCUNIVERSAL ENTERPRISE INC		09/30/2015		10/07/2015	2,599,835		27
NEW JERSEY NATURAL GAS CO		09/24/2015		10/22/2015	8,999,213		263
NEW YORK LIFE CAPITAL CORP		09/29/2015		10/26/2015	11,944,005		80
NORDSTROM INC.		09/30/2015		10/01/2015	14,500,000		141
NORTHERN ILLINOIS GAS COMPANY		09/30/2015		10/01/2015	25,000,000		194
NSTAR ELECTRIC CO		09/30/2015		10/09/2015	7,249,758		30
PACIFIC GAS & ELECTRIC CO		09/28/2015		10/07/2015	8,684,522		239
PIEDMONT NATURAL GAS COMPANY INC.		09/30/2015		10/08/2015	25,999,242		108
PIEDMONT NATURAL GAS COMPANY INC.		09/29/2015		10/13/2015	9,999,333		111
PLAINS ALL AMERICAN PIPELINE LP		09/29/2015		10/07/2015	10,499,300		233
PRECISION CASTPARTS CORP.		09/30/2015		10/05/2015	9,999,889		28
QUESTAR CORPORATION		09/21/2015		10/14/2015	14,999,188		625
QUESTAR CORPORATION		09/21/2015		10/16/2015	14,699,020		653
QUESTAR CORPORATION		09/24/2015		10/21/2015	4,999,528		165
RALPH LAUREN CORP		09/18/2015		10/19/2015	19,498,148		1,338
SAN DIEGO GAS AND ELECTRIC CO		09/30/2015		10/01/2015	20,000,000		56
SOUTHERN CALIFORNIA EDISON COMPANY		09/30/2015		10/01/2015	10,000,000		75
SPECTRA ENERGY CAPITAL LLC		09/24/2015		10/08/2015	10,998,888		1,112
ST JUDE MEDICAL INC		09/29/2015		10/06/2015	7,599,641		144
ST JUDE MEDICAL INC		09/28/2015		10/28/2015	999,700		33
STANLEY WORKS		09/21/2015		10/01/2015	3,750,000		323

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
SYSCO CORP		09/30/2015		10/01/2015	15,000,000		100
TATE & LYLE INTL FIN PLC		09/23/2015		10/05/2015	10,499,512		994
TATE & LYLE INTL FIN PLC		09/25/2015		10/07/2015	6,249,521		479
VF CORPORATION		09/22/2015		10/13/2015	9,998,900		825
VF CORPORATION		09/21/2015		10/20/2015	1,249,756		128
VF CORPORATION		09/24/2015		10/22/2015	5,198,847		384
VW CREDIT INC		09/21/2015		10/02/2015	5,999,970		300
VALSPAR CORPORATION (THE)		09/29/2015		10/02/2015	3,299,961		79
VECTREN UTILITY HOLDINGS INC.		09/30/2015		10/01/2015	1,000,000		8
VECTREN UTILITY HOLDINGS INC.		09/28/2015		10/05/2015	6,849,756		183
VIRGINIA ELECTRIC AND POWER COMPAN		09/17/2015		10/20/2015	11,497,208		2,057
VIRGINIA ELECTRIC AND POWER COMPAN		09/28/2015		11/02/2015	1,999,289		67
WASHINGTON GAS LIGHT CO		09/29/2015		10/06/2015	12,999,783		87
WILLIAMS PARTNERS LP		09/30/2015		10/14/2015	7,498,700		100
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					711,554,770		29,041
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					711,554,770		29,041
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					719,054,770		29,150
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					719,054,770		29,150
8699999 - Total Cash Equivalents					719,054,770		29,150