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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

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

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL, US 60062-6127 (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 THOMAS HELSDINGEN (Name), 847-402-6944 (Area Code) (Telephone Number)
THELSDIN@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON, II	Secretary	SUSAN LeSUEUR LEES
President	MATTHEW EVAN WINTER #	Treasurer	JESSE EDWARD MERTEN #

OTHER

DOGAN CIVGIN, President, Emerging Businesses	JAMES DAVID DeVRIES, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President
SANJAY GUPTA, Executive Vice President	SUREN GUPTA, Executive Vice President	HARRIET KREATSOULAS HARTY, # Executive Vice President
JAMES ARNOLD HASKINS, # Executive Vice President	WILLIAM GUY HILL, Executive Vice President	KATHERINE ANNE MABE, President, Business to Business
SAMUEL HENRY PILCH,* Senior Group Vice President	MICHAEL JOHN ROCHE, Executive Vice President	STEVEN EMIL SHEBIK, Chief Financial Officer
STEVEN PAUL SORENSON, Executive Vice President	STEVEN CARL VERNEY, Executive Vice President	

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JUDITH PEPPLE GREFFIN	SANJAY GUPTA
SUREN GUPTA	HARRIET KREATSOULAS HARTY #	SUSAN LeSUEUR LEES
KATHERINE ANNE MABE	STEVEN EMIL SHEBIK	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	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Treasurer

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

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

KAREN ACKERMANN
NOTARY
1/30/2018

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

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	25,393,842,498		25,393,842,498	26,060,685,859
2. Stocks:				
2.1 Preferred stocks	84,380,358		84,380,358	81,131,999
2.2 Common stocks	7,132,334,236	5,027,573	7,127,306,663	7,101,780,211
3. Mortgage loans on real estate:				
3.1 First liens	333,210,984		333,210,984	370,089,564
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	294,556,341		294,556,341	298,416,840
4.2 Properties held for the production of income (less $ ..... encumbrances)	881,238		881,238	881,238
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (518,846,649)), cash equivalents ($ 548,591,085) and short-term investments ($ 20,097,753)	49,842,189		49,842,189	(117,704,280)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	1,162,086		1,162,086	1,119,047
8. Other invested assets	3,354,288,516	16,758,012	3,337,530,504	3,251,259,674
9. Receivables for securities	110,206,457		110,206,457	15,402,640
10. Securities lending reinvested collateral assets	15,080,633		15,080,633	12,680,056
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	36,769,785,537	21,785,585	36,747,999,952	37,075,742,849
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	199,643,073		199,643,073	191,755,543
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,138,677,363	12,751,322	1,125,926,042	1,162,123,724
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,258,384,481	3,032,554	3,255,351,927	3,225,344,685
15.3 Accrued retrospective premiums	2,543,414	254,341	2,289,073	2,289,073
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	71,419,130		71,419,130	71,358,676
16.2 Funds held by or deposited with reinsured companies	674,097	109,744	564,353	566,173
16.3 Other amounts receivable under reinsurance contracts	4		4	
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,210,551,802	53,305,257	1,157,246,545	1,162,465,868
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	351,121,916	292,757,602	58,364,314	63,225,241
21. Furniture and equipment, including health care delivery assets ($ .....)	270,814,389	270,814,389		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	205,089,504	6,836,555	198,252,949	226,937,173
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	154,644,291	88,050,453	66,593,838	64,461,297
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,633,349,002	749,697,803	42,883,651,199	43,246,270,304
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	43,633,349,002	749,697,803	42,883,651,199	43,246,270,304
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. Accounts receivable	44,459,136	18,638	44,440,497	38,333,048
2502. Advances	26,730,172	12,899,440	13,830,732	11,411,396
2503. Prepaid assessments	79,941,774	75,132,375	4,809,399	2,049,945
2598. Summary of remaining write-ins for Line 25 from overflow page	3,513,210		3,513,210	12,666,908
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	154,644,291	88,050,453	66,593,838	64,461,297

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,063,948,536)	11,521,903,363	11,359,679,954
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,041,717	943,874
3.	Loss adjustment expenses	3,342,238,682	3,305,102,853
4.	Commissions payable, contingent commissions and other similar charges	188,166,745	182,317,111
5.	Other expenses (excluding taxes, licenses and fees)	727,372,823	900,347,876
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	95,100,954	119,775,948
7.1	Current federal and foreign income taxes (including $ 37,731,551 on realized capital gains (losses))	342,202,146	267,380,050
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 166,087,055 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	9,340,602,639	9,452,644,111
10.	Advance premium	331,259,494	269,808,376
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,339,322	2,800,417
13.	Funds held by company under reinsurance treaties	2,839,226	2,867,966
14.	Amounts withheld or retained by company for account of others	26,360,793	32,266,489
15.	Remittances and items not allocated	17,571,959	22,716,217
16.	Provision for reinsurance (including $ certified)	52,470,100	53,377,368
17.	Net adjustments in assets and liabilities due to foreign exchange rates	15,401	10,959
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	147,880,888	230,912,431
20.	Derivatives	5,238,268	6,126,684
21.	Payable for securities	247,465,787	74,376,012
22.	Payable for securities lending	263,418,423	271,663,051
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	400,593,376	425,589,812
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	27,057,082,104	26,980,707,561
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	27,057,082,104	26,980,707,561
29.	Aggregate write-ins for special surplus funds	53,161,825	54,333,169
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,361,793,944	3,325,677,028
35.	Unassigned funds (surplus)	12,407,710,026	12,881,649,246
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,826,569,095	16,265,562,743
38.	Totals (Page 2, Line 28, Col. 3)	42,883,651,199	43,246,270,304
	DETAILS OF WRITE-INS		
2501.	Accounts payable	225,769,909	258,266,754
2502.	Reserve for uncashed checks	148,204,657	143,557,364
2503.	Deposit for assumed reinsurance from CNA	18,215,130	18,793,738
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,403,681	4,971,955
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	400,593,376	425,589,812
2901.	Deferred gain on sale/leaseback	39,381,531	40,362,333
2902.	SCOR retroactive reinsurance account	13,780,294	13,970,836
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	53,161,825	54,333,169
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,626,763,932)	1,773,783,350	1,896,245,947	7,438,118,724
	1.2 Assumed (written $ 5,062,557,237)	5,045,852,124	4,556,251,575	18,991,654,784
	1.3 Ceded (written $ 91,267,546)	109,540,379	118,242,872	454,183,514
	1.4 Net (written $ 6,598,053,623)	6,710,095,095	6,334,254,650	25,975,589,995
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,757,970,406):			
	2.1 Direct	882,305,781	930,790,284	4,173,597,244
	2.2 Assumed	2,945,576,414	2,777,254,810	11,460,887,685
	2.3 Ceded	117,414	32,083,768	803,335,101
	2.4 Net	3,827,764,780	3,675,961,325	14,831,149,828
3.	Loss adjustment expenses incurred	697,537,810	641,300,909	2,838,604,802
4.	Other underwriting expenses incurred	1,802,067,066	1,736,240,781	7,008,642,554
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	6,327,369,656	6,053,503,015	24,678,397,184
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	382,725,439	280,751,635	1,297,192,811
	INVESTMENT INCOME			
9.	Net investment income earned	266,099,830	228,999,284	1,220,183,849
10.	Net realized capital gains (losses) less capital gains tax of $ 37,731,551	21,189,543	30,648,880	425,862,984
11.	Net investment gain (loss) (Lines 9 + 10)	287,289,373	259,648,164	1,646,046,833
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 21,365,257)	(21,365,257)	(20,151,937)	(87,545,320)
13.	Finance and service charges not included in premiums	56,920,689	58,178,879	228,021,002
14.	Aggregate write-ins for miscellaneous income	(1,225,216)	(40,629)	(1,834,742)
15.	Total other income (Lines 12 through 14)	34,330,216	37,986,313	138,640,940
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	704,345,028	578,386,112	3,081,880,583
17.	Dividends to policyholders			(880)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	704,345,028	578,386,112	3,081,881,463
19.	Federal and foreign income taxes incurred	228,404,393	175,868,451	768,084,026
20.	Net income (Line 18 minus Line 19)(to Line 22)	475,940,635	402,517,661	2,313,797,437
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	16,265,562,743	17,254,736,722	17,254,736,722
22.	Net income (from Line 20)	475,940,635	402,517,661	2,313,797,437
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,736,207	165,289,217	191,754,746	471,232,706
25.	Change in net unrealized foreign exchange capital gain (loss)	(45,041,727)	(37,164)	(51,837,811)
26.	Change in net deferred income tax	24,996,633	28,812,353	(66,483,307)
27.	Change in nonadmitted assets	(45,265,219)	(45,915,321)	17,489,197
28.	Change in provision for reinsurance	907,269	722,135	1,298,671
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in	1,200,000		(296,700)
	32.2 Transferred from surplus (Stock Dividend)	(1,200,000)		
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	36,116,916	9,410,680	(1,168,863,173)
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,048,455,000)	(1,200,400,000)	(2,465,400,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(3,482,371)	1,102,500	(40,111,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(438,993,648)	(612,032,411)	(989,173,979)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,826,569,095	16,642,704,311	16,265,562,743
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of loss on sale of fixed assets	(1,069,874)	(139,784)	(897,807)
1402.	Retroactive reinsurance gain	(122,309)	100,725	(779,041)
1403.	Fines and penalties	(33,033)	(1,570)	(157,894)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,225,216)	(40,629)	(1,834,742)
3701.	Transition obligation for postretirement benefits	(3,482,371)	1,102,500	(40,111,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(3,482,371)	1,102,500	(40,111,000)

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	6,669,174,076	6,291,258,529	26,237,026,122
2. Net investment income	297,681,727	275,770,211	1,402,682,414
3. Miscellaneous income	34,330,216	37,986,313	138,640,940
4. Total (Lines 1 to 3)	7,001,186,018	6,605,015,053	27,778,349,476
5. Benefit and loss related payments	3,665,601,824	3,565,286,811	14,822,264,994
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	2,658,620,514	2,871,631,202	9,943,655,907
8. Dividends paid to policyholders			(880)
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	191,313,848	284,148,820	853,364,984
10. Total (Lines 5 through 9)	6,515,536,187	6,721,066,834	25,619,285,005
11. Net cash from operations (Line 4 minus Line 10)	485,649,831	(116,051,781)	2,159,064,471
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,610,583,342	5,521,534,699	30,662,619,840
12.2 Stocks	858,439,034	1,174,180,483	5,899,220,617
12.3 Mortgage loans	36,845,091	26,601,798	59,376,448
12.4 Real estate		58,867	58,867
12.5 Other invested assets	161,566,841	339,281,962	1,226,233,782
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(513,366)	(60,686)	(952,170)
12.7 Miscellaneous proceeds	71,963,161	391,740,692	3,218,378
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,738,884,103	7,453,337,815	37,849,775,763
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,929,322,564	4,911,492,648	32,285,525,786
13.2 Stocks	769,503,175	1,150,743,883	3,741,788,946
13.3 Mortgage loans			
13.4 Real estate	2,427,218	109,557	30,150,034
13.5 Other invested assets	204,557,441	159,524,094	682,265,910
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,905,810,398	6,221,870,181	36,739,730,676
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	833,073,705	1,231,467,634	1,110,045,087
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	36,116,916	9,410,680	(1,169,159,873)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,048,455,000	1,200,400,000	2,465,400,000
16.6 Other cash provided (applied)	(138,838,983)	15,889,080	(40,808,608)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,151,177,067)	(1,175,100,241)	(3,675,368,482)
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)	167,546,469	(59,684,388)	(406,258,924)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(117,704,280)	288,554,645	288,554,645
19.2 End of period (Line 18 plus Line 19.1)	49,842,189	228,870,257	(117,704,280)

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

20.0001. Proceeds from bonds sold, matured, or repaid	69,806,325	239,425,849	682,573,716
20.0002. Proceeds from equities sold	19,359,808	9,906,889	36,301,515
20.0003. Proceeds from other assets sold			2,905,188
20.0004. Cost of bonds acquired	66,568,638	239,425,849	685,478,904
20.0005. Cost of equities acquired	25,218,045	9,906,889	49,721,506
20.0006. Cost of other assets acquired		(252,482)	(376,081)

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2014 Annual Statement notes: 1(B, C), 2-4, 5(A-C, F-H, K), 6-8, 9(A, B, D-G), 10(E-L), 11(A), 12(B-I), 13(1-3, 5-13), 14, 15, 17(A), 18, 19, 21(A-F), 23, 24(A-E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

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

(in millions)		State of Domicile	March 31, 2015	December 31, 2014
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	Illinois	$ 476	$ 2,314
(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	$ 476	$ 2,314
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 15,827	$ 16,266
(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	$ 15,827	$ 16,266

5. Investments

D. Loan-Backed Securities

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

2. The table below presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustment 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	$ 5	$ -	$ 5	$ 10	$ -	$ 10
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	40	-	42	28	-	28
c. Present value of cash flows expected to be collected is less than the amortized cost basis	16	-	18	15	1	15
d. Total 1st Quarter	$ 61	$ -	$ 65	$ 53	$ 1	$ 53
OTTI recognized 2nd Quarter						
e. Intent to sell				$ 9	$ -	$ 9
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				324	1	326
g. Present value of cash flows expected to be collected is less than the amortized cost basis				35	2	34
h. Total 2nd Quarter				$ 368	$ 3	$ 369

NOTES TO FINANCIAL STATEMENTS

(continued)

	2014			2013		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 8	$ -	$ 8
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				552	2	550
k. Present value of cash flows expected to be collected is less than the amortized cost basis				18	1	23
l. Total 3rd Quarter				$ 578	$ 3	$ 581
OTTI recognized 4th Quarter						
m. Intent to sell				$ 7	$ -	$ 7
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				280	4	279
o. Present value of cash flows expected to be collected is less than the amortized cost basis				36	2	35
p. Total 4th Quarter				$ 323	$ 6	$ 321
q. Annual Aggregate Total		$ -			$ 13	

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 Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
225470M42	$ 2	$ 2	$ -	$ 2	$ 5	03/31/2015
32052JAA6	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2015
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
759950FX1	$ 6	$ 6	-	$ 6	$ 6	03/31/2015
94984SAA9	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
Total			$ -			
05874EAB7	$ 4	$ 3	$ 1	$ 3	$ 4	03/31/2014
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	03/31/2014
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2014
143108AA6	$ 4	$ 3	1	$ 3	$ 4	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	06/30/2014
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AC1	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	06/30/2014
92926WAB3	$ -	$ 1	-	$ -	$ 1	06/30/2014
12638PBV0	$ 2	$ 1	1	$ 1	$ 1	09/30/2014
126673DR0	$ 3	$ 3	-	$ 3	$ 8	09/30/2014
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	09/30/2014
32052JAA6	$ 5	$ 5	-	$ 5	$ 5	09/30/2014
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2014
64015@AC1	$ -	$ -	-	$ -	$ -	09/30/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
759950FX1	$ 6	$ 6	-	$ 6	$ 7	09/30/2014
92926WAB3	$ -	$ -	-	$ -	$ -	09/30/2014
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2014
05363WAA7	$ 7	$ 6	1	$ 6	$ 6	12/31/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	12/31/2014
225470M42	$ 3	$ 2	1	$ 2	$ 5	12/31/2014
32052JAA6	$ 4	$ 4	-	$ 4	$ 5	12/31/2014
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2014
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	12/31/2014

NOTES TO FINANCIAL STATEMENTS

64015@AB3	$ -	$ -	-	$ -	$ -	12/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	12/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
64090AAE4	$ 4	$ 3	1	$ 3	$ 4	12/31/2014
64129VAC7	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
759950FX1	$ 6	$ 6	-	$ 6	$ 6	12/31/2014
82842RAJ9	$ 4	$ 4	-	$ 4	$ 4	12/31/2014
84751PLM9	$ 4	$ 4	-	$ 4	$ 3	12/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2014
Total			$ 8			

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)		March 31, 2015	December 31, 2014
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (4)	$ (7)
	2. 12 months or longer	$ (5)	$ (6)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 377	$ 1,110
	2. 12 months or longer	$ 256	$ 289

5. As of March 31, 2015, the aggregate amount of unrealized losses related to LBASS was $9 million. Of the $9 million, $8 million of unrealized losses were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $8 million, $6 million were related to unrealized losses on investment grade LBASS and $2 million were related to below investment grade LBASS. Investment grade is defined as a security having an NAIC designation 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   As of March 31, 2015, the remaining $1 million of unrealized losses were related to below investment grade LBASS in unrealized loss positions greater than or equal to 20% of amortized cost. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	March 31, 2015	December 31, 2014
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 266	$ 269

I. Working Capital Finance Investments

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

J. Offsetting and Netting of Assets and Liabilities

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

9. Income Taxes

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

(in millions)	(1) 3/31/2015	(2) 3/31/2014	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 228	$ 176	$ 52
(b) Foreign	-	-	-
(c) Subtotal	$ 228	$ 176	$ 52
(d) Federal income tax on net capital gains	38	20	18
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 266	$ 196	$ 70

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The Company paid a total of $1.05 billion cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first three months of 2015. See Note 13, Part 4 for details.

There were no other transactions entered into by the Company with related parties in the first three months of 2015 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company also reported the following as payable to affiliates:

(in millions)	March 31, 2015	December 31, 2014
Esurance Property and Casualty Insurance Company	$ 94	$ 110
Esurance Insurance Company	37	39
The Allstate Corporation	15	80
Ivantage Select Agency, Inc.	1	2
Allstate Distributors, LLC	1	-
Total	$ 148	$ 231

11. Debt

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

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

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for pension, other postretirement benefits and postemployment and compensated absence benefits for the three months ended March 31 were as follows:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
(in millions)	2015	2014	2015	2014	2015	2014
a. Service cost	$ -	$ -	$ 1	$ 1	$ -	$ -
b. Interest cost	-	-	3	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	1	(2)	-	-
f. Prior service cost or credit	-	-	3	3	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 8	$ 4	$ -	$ -

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

4. The following ordinary cash dividends were paid to AIH:

(in millions)

Date of Payment	2015	2014
January 31	$ -	$ 450
February 2	450	-
February 25	450	450
March 31	148	300
April 23	-	350
May 12	-	300
July 18	-	215
September 29	-	200
December 18	-	200
Total	$ 1,048	$ 2,465

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	
	March 31, 2015	December 31, 2014	March 31, 2015	December 31, 2014
a. Swaps	$ 94	$ 106	$ 288	$ 411
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 94	$ 106	$ 288	$ 411

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

B. Transfer and Servicing of Financial Assets

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

	2015				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 2	$ 2	$ -
Bonds	4	17	$ 27	$ 26	$ (1)
Unaffiliated common stocks	None	208	$ 237	$ 256	$ 17

	2014				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 8	$ 8	$ -
Bonds	4	2	$ 2	$ 2	$ -
Unaffiliated common stocks	None	85	$ 200	$ 210	$ 8

20. Fair Value Measurements

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

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

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

	March 31, 2015			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 681	$ 519	$ 1,200
Hybrid securities	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	20	20
Total bonds	-	681	539	1,220
Perpetual preferred stocks				
Industrial and miscellaneous	-	23	18	41
Unaffiliated common stocks				
Industrial and miscellaneous	2,070	2	27	2,099
Mutual funds	246	145	6	397
Total unaffiliated common stocks	2,316	147	33	2,496
Derivative assets				
Credit contracts	-	1	-	1
Total assets at fair value	$ 2,316	$ 852	$ 590	$ 3,758
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (5)	$ -	$ (5)
Total liabilities at fair value	$ -	$ (5)	$ -	$ (5)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2014 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ 55	$ 844	$ 988	$ 1,887
Hybrid securities	-	3	-	3
U.S. special revenue and special assessment obligations	-	-	34	34
Total bonds	55	847	1,022	1,924
Perpetual preferred stocks				
Industrial and miscellaneous	-	24	18	42
Unaffiliated common stocks				
Industrial and miscellaneous	2,167	2	24	2,193
Mutual funds	194	152	4	350
Total unaffiliated common stocks	2,361	154	28	2,543
Derivative assets				
Credit contracts	-	1	-	1
Total assets at fair value	$ 2,416	$ 1,026	$ 1,068	$ 4,510
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (6)	$ -	$ (6)
Total liabilities at fair value	$ -	$ (6)	$ -	$ (6)

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	$ 988	$ 27	$ (481)	$ (1)	$ 6
U.S. special revenue and special assessment obligations	34	5	-	(4)	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	18	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	24	-	-	-	3
Mutual funds	4	-	-	-	-
Total assets and liabilities	$ 1,068	$ 32	$ (481)	$ (5)	$ 15

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2015
Bonds					
Industrial and miscellaneous	$ 42	$ -	$ (36)	$ (26)	$ 519
U.S. special revenue and special assessment obligations	-	-	(20)	(1)	20
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	18
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	27
Mutual funds	2	-	-	-	6
Total assets and liabilities	$ 44	$ -	$ (56)	$ (27)	$ 590

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	$ 257	$ 280	$ (36)	$ -	$ (2)
U.S. special revenue and special assessment obligations	64	3	(4)	(4)	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	-	1	-
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 335	$ 283	$ (43)	$ (3)	$ (1)

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2014
Bonds					
Industrial and miscellaneous	$ 176	$ -	$ (94)	$ (25)	$ 556
U.S. special revenue and special assessment obligations	-	-	(2)	(1)	57
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	(1)	-	11
Mutual funds	-	-	-	-	
Total assets and liabilities	$ 176	$ -	$ (97)	$ (26)	$ 624

Transfers into Level 3 during 2015 and 2014 included securities measured at lower of cost or market and reported at fair value in 2015 and 2014, and at cost in 2014 and 2013. 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. In addition, transfers into Level 3 during 2014 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

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 changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. In addition, transfers out of Level 3 during 2014 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 as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

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 and asset-backed securities. 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 residential mortgage-backed securities and asset-backed securities 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 asset-backed securities are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Hybrid bonds consist of corporate bonds. 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.

   Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

   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 certain interest rate and foreign currency swap agreements, foreign exchange forward contracts 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.

   Level 3 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, commercial mortgage-backed securities and asset-backed securities. 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. Commercial mortgage-backed securities and asset-backed securities 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.

   U.S. special revenue and special assessment obligations bonds consist of municipal bonds that are not rated by third party credit rating agencies but receive a NAIC designation and auction rate securities. The significant valuation techniques for these securities are explained above in the Level 3 industrial and miscellaneous bond paragraph.

   Perpetual preferred stocks - The primary inputs to the valuation include 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.

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

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)

	March 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 25,927	$ 25,394	$ 1,185	$ 23,162	$ 1,580	$ -
Preferred stocks	$ 107	$ 84	$ -	$ 89	$ 18	$ -
Unaffiliated common stocks	$ 2,496	$ 2,496	$ 2,317	$ 146	$ 33	$ -
Mortgage loans on real estate	$ 346	$ 333	$ -	$ -	$ 346	$ -
Cash equivalents	$ 549	$ 549	$ 15	$ 534	$ -	$ -
Short-term investments	$ 20	$ 20	$ 10	$ -	$ 10	$ -
Derivatives	$ 3	$ 1	$ 1	$ 2	$ -	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 294	$ 287	$ -	$ -	$ 294	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Securities lending reinvested collateral	$ 15	$ 15	$ -	$ 15	$ -	$ -

	December 31, 2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 26,469	$ 26,061	$ 1,150	$ 23,769	$ 1,550	$ -
Preferred stocks	$ 102	$ 81	$ -	$ 83	$ 19	$ -
Unaffiliated common stocks	$ 2,543	$ 2,543	$ 2,361	$ 154	$ 28	$ -
Mortgage loans on real estate	$ 384	$ 370	$ -	$ -	$ 384	$ -
Cash equivalents	$ 419	$ 419	$ -	$ 419	$ -	$ -
Short-term investments	$ 97	$ 97	$ 92	$ -	$ 5	$ -
Derivatives	$ 3	$ 1	$ 1	$ 2	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 305	$ 298	$ -	$ -	$ 305	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Derivative collateral	$ 10	$ 10	$ -	$ 10	$ -	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -

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 preferred stocks in Level 3 is based on primary inputs including quoted prices or net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.
The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

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

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is based on amortized cost which approximates fair value and is in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements.

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

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

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

NOTES TO FINANCIAL STATEMENTS

Financial liabilities

(in millions)	March 31, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 263	$ 263	$ -	$ 263	$ -	$ -
Derivatives	$ 6	$ 5	$ 1	$ 5	$ -	$ -

	December 31, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 272	$ 272	$ -	$ 272	$ -	$ -
Derivatives	$ 8	$ 6	$ 2	$ 6	$ -	$ -

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.

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.

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

22. Events Subsequent

On April 6, 2015, the Company declared ordinary dividends of $350 million and $300 million to AIH, which were paid in cash on April 23 and May 12, 2015, respectively.

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	2015	2014
Balance as of January 1	$ 14,665	$ 14,553
Incurred related to:		
Current year	4,477	17,682
Prior years	(48)	(12)
Total incurred	4,525	17,670
Paid related to:		
Current year	2,005	11,777
Prior years	2,321	5,781
Total paid	4,326	17,558
Balance	$ 14,864	$ 14,665

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $291 million and $1.95 billion for the three months ended March 31, 2015 and the year ended December 31, 2014, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(48) million and $(12) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2015 and the year ended December 31, 2014, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $576 million and $602 million was included as a reduction of loss reserves as of March 31, 2015 and December 31, 2014, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2015 or 2014.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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:
$12,448,411 PLEDGED AS COLLATERAL; $1,811,152,383 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $49,916,756 ON DEPOSIT WITH STATE AND $967,946 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,490,874,569

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	$ 4,563,797,507	$ 4,633,842,097
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 478,412,647	$ 483,815,950
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,042,210,154	$ 5,117,658,047
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. $ 265,883,266

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 265,880,272

16.3 Total payable for securities lending reported on the liability page. $ 263,418,423

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

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 RD. NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST., NEW YORK, NY 10055
N/A	ARIEL INVESTMENTS LLC	615 EAST MICHIGAN STREET, FLOOR 3, MILWAUKEE, WI 53202

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 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	27,279,164	29,672,901	12,934,466	13,982,485	32,694,967	32,428,643
2.	Alaska AK	L	13,212,072	14,326,120	8,465,116	8,327,595	29,276,064	21,495,620
3.	Arizona AZ	L	15,221,047	16,424,671	7,749,063	6,832,245	28,017,875	32,916,941
4.	Arkansas AR	L	12,419,562	13,326,894	5,594,065	6,451,272	20,425,503	16,630,565
5.	California CA	L	184,996,329	239,638,649	105,365,467	113,883,203	469,215,780	470,483,890
6.	Colorado CO	L	18,609,385	19,293,398	10,238,744	9,958,782	35,839,147	31,410,255
7.	Connecticut CT	L	38,105,533	40,098,764	23,701,542	23,235,372	92,763,237	97,416,952
8.	Delaware DE	L	5,037,785	5,185,709	3,174,137	3,082,538	24,266,407	13,081,055
9.	District of Columbia DC	L	3,694,725	3,796,352	1,209,429	2,010,184	3,876,115	3,706,847
10.	Florida FL	L	130,436,931	135,898,123	73,243,578	73,685,493	303,467,728	314,522,249
11.	Georgia GA	L	61,749,017	65,165,068	30,720,658	35,570,210	76,569,997	87,513,704
12.	Hawaii HI	L	20,737,268	19,899,875	13,600,870	9,995,720	28,445,233	25,396,406
13.	Idaho ID	L	3,946,137	4,277,780	2,091,335	2,519,584	7,718,805	8,184,294
14.	Illinois IL	L	61,662,482	67,192,574	31,030,345	38,327,175	277,671,974	286,361,067
15.	Indiana IN	L	17,936,670	19,754,987	6,644,027	10,686,030	30,309,993	36,477,900
16.	Iowa IA	L	2,278,782	2,518,452	957,853	1,256,907	3,589,348	4,019,022
17.	Kansas KS	L	5,575,363	5,672,113	2,087,395	1,967,807	5,142,888	5,666,162
18.	Kentucky KY	L	19,862,913	20,358,366	9,003,283	11,505,143	30,284,774	33,127,587
19.	Louisiana LA	L	72,427,324	75,239,089	22,006,542	26,936,665	109,269,929	113,527,451
20.	Maine ME	L	4,468,584	4,961,040	2,082,528	3,172,726	8,729,167	7,742,633
21.	Maryland MD	L	69,763,487	73,577,166	39,253,783	51,333,274	237,297,338	271,017,091
22.	Massachusetts MA	L	21,653,343	18,363,589	17,775,382	10,201,295	55,834,374	44,143,573
23.	Michigan MI	L	26,777,803	29,589,591	29,417,647	34,204,774	2,538,716,062	2,163,887,404
24.	Minnesota MN	L	7,285,943	7,593,310	3,406,453	4,421,619	27,155,685	29,438,992
25.	Mississippi MS	L	18,980,372	20,741,591	9,420,759	8,993,387	35,697,067	41,042,285
26.	Missouri MO	L	7,886,479	8,669,390	2,851,661	3,455,870	11,247,470	13,382,359
27.	Montana MT	L	1,896,630	1,955,618	781,574	767,944	3,236,289	3,957,483
28.	Nebraska NE	L	3,119,803	3,236,191	1,089,380	1,376,653	5,015,251	5,723,265
29.	Nevada NV	L	9,856,982	10,696,451	4,460,402	5,024,976	18,225,764	21,062,188
30.	New Hampshire NH	L	5,062,353	5,433,632	3,810,340	2,745,210	12,905,151	7,315,160
31.	New Jersey NJ	N		839	5,540,528	7,135,000	642,123,862	538,216,298
32.	New Mexico NM	L	9,879,003	10,561,696	3,813,855	4,563,849	32,716,545	52,993,432
33.	New York NY	L	296,802,999	317,062,608	188,796,394	206,968,375	1,259,943,185	1,348,127,444
34.	North Carolina NC	L	41,553,734	44,075,085	20,737,579	24,665,048	48,251,895	59,919,446
35.	North Dakota ND	L	3,444,065	2,907,569	1,386,021	1,496,979	3,833,282	3,589,325
36.	Ohio OH	L	39,454,118	41,862,641	21,811,431	28,006,621	98,973,813	110,393,516
37.	Oklahoma OK	L	14,210,617	14,983,135	4,667,804	5,899,501	20,285,527	18,390,398
38.	Oregon OR	L	14,491,497	15,318,494	6,678,343	7,244,893	25,006,432	25,569,024
39.	Pennsylvania PA	L	79,310,787	87,851,783	54,158,439	65,116,952	388,338,304	407,244,269
40.	Rhode Island RI	L	10,990,147	11,459,869	7,165,022	6,545,002	25,736,236	24,100,129
41.	South Carolina SC	L	44,021,442	46,394,576	22,995,028	22,147,893	54,344,308	59,277,767
42.	South Dakota SD	L	1,225,943	1,115,564	482,607	1,295,041	2,278,163	2,365,778
43.	Tennessee TN	L	26,176,611	27,539,484	12,446,289	13,378,718	37,138,714	40,052,362
44.	Texas TX	L	23,352,698	25,734,645	10,757,286	8,502,384	68,258,913	68,666,945
45.	Utah UT	L	13,035,572	13,929,536	8,169,408	6,821,036	18,311,277	22,753,491
46.	Vermont VT	L	2,566,012	2,694,666	1,468,397	1,250,737	4,626,634	5,926,061
47.	Virginia VA	L	61,890,790	64,406,123	29,560,738	28,218,554	77,315,830	83,663,889
48.	Washington WA	L	37,220,926	38,853,063	24,115,698	23,913,905	89,998,005	92,947,468
49.	West Virginia WV	L	11,177,357	11,798,160	5,705,273	7,135,194	16,432,547	18,893,915
50.	Wisconsin WI	L	2,499,733	2,595,465	1,208,192	2,235,655	33,834,200	37,895,185
51.	Wyoming WY	L	1,519,614	1,638,135	393,661	590,279	1,671,230	1,451,674
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,293,865	2,177,918
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX					1,891	1,467
59.	Totals	(a) 51	1,626,763,932	1,765,340,590	916,225,815	999,043,754	7,514,620,038	7,267,696,244
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX					1,891	1,467
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					1,891	1,467

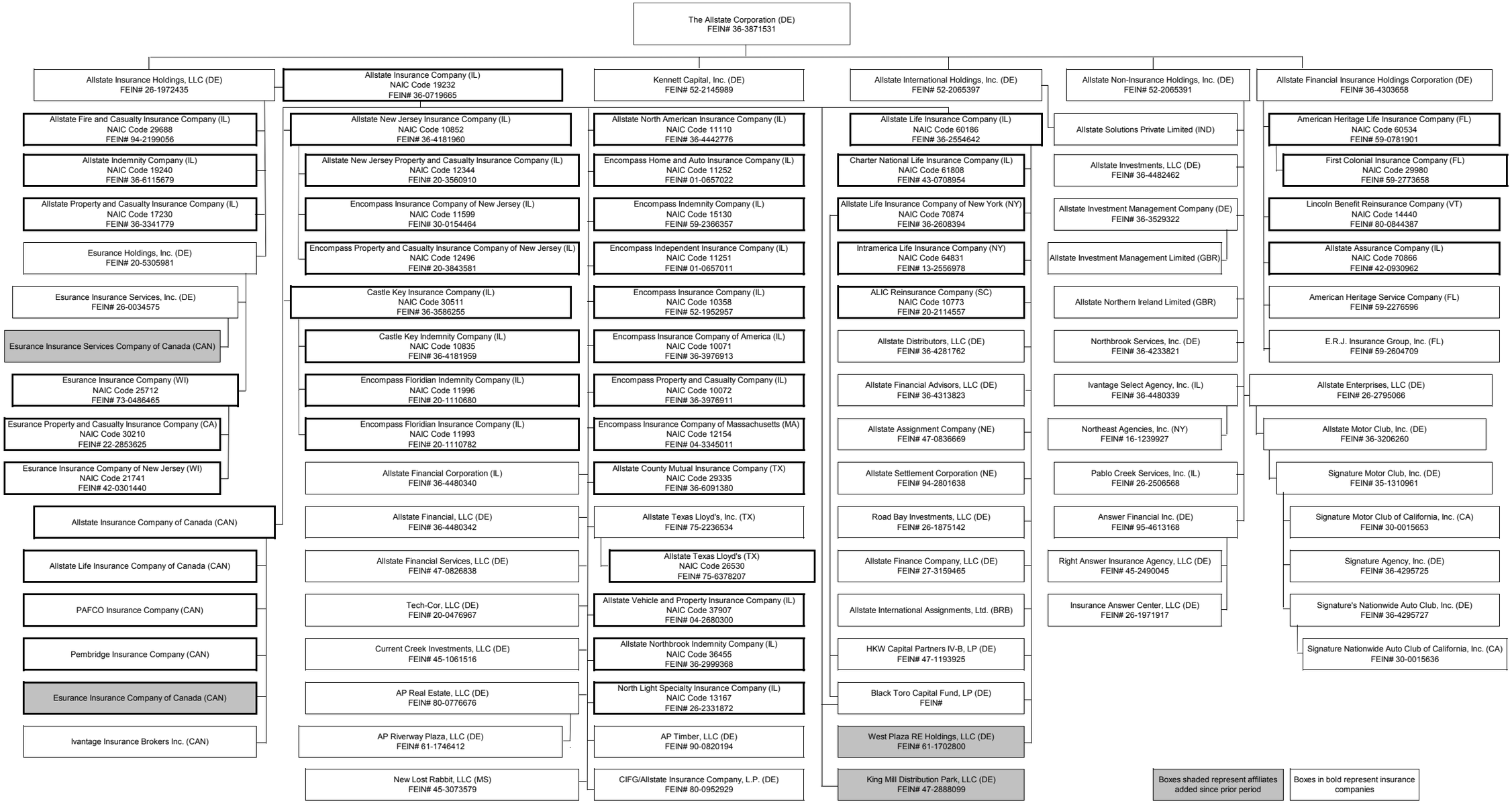
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	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	DS	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	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	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	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	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	DS	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	DS	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	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	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	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	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	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	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	DS	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	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company	Ownership	75.200	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	24.800	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	DS	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	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			45-3073579				New Lost Rabbit, LLC	MS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	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	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	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	DS	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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	287,802	(264,452)	(91.9)	50.4
2.	Allied Lines	73,862,055	2,631,824	3.6	2.7
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	600,805,461	288,296,036	48.0	51.1
5.	Commercial multiple peril	75,523,509	41,899,362	55.5	62.9
6.	Mortgage guaranty				
8.	Ocean marine	180,267	(11,192)	(6.2)	7.5
9.	Inland marine	15,922,675	3,754,042	23.6	34.4
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	333,539	(26,853)	(8.1)	9.2
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(209,703)		
17.1	Other liability - occurrence	22,292,723	3,590,403	16.1	22.7
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	316,162	(4,199,387)	(1,328.2)	417.2
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	495,298,562	341,535,068	69.0	58.5
19.3,19.4	Commercial auto liability	55,385,325	30,343,736	54.8	80.9
21.	Auto physical damage	431,777,767	174,251,593	40.4	39.4
22.	Aircraft (all perils)				
23.	Fidelity	4,417	(3,196)	(72.4)	1,717.0
24.	Surety	831			
26.	Burglary and theft		(1,290)		(19,321.2)
27.	Boiler and machinery	1,129,523	719,104	63.7	77.1
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	662,730	686	0.1	0.2
35.	Totals	1,773,783,350	882,305,781	49.7	49.1
	DETAILS OF WRITE-INS				
3401.	Identity theft	662,730	686	0.1	0.2
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)	662,730	686	0.1	0.2

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	284,683	284,683	292,581
2.	Allied Lines	55,358,993	55,358,993	62,969,492
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	496,534,453	496,534,453	521,804,732
5.	Commercial multiple peril	72,376,180	72,376,180	73,832,071
6.	Mortgage guaranty			
8.	Ocean marine	153,955	153,955	180,776
9.	Inland marine	12,467,732	12,467,732	13,125,758
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	252,211	252,211	232,525
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	19,769,784	19,769,784	21,375,690
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	316,900	316,900	321,236
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	481,813,823	481,813,823	550,670,828
19.3,19.4	Commercial auto liability	57,523,804	57,523,804	50,172,038
21.	Auto physical damage	428,254,980	428,254,980	468,745,819
22.	Aircraft (all perils)			
23.	Fidelity	2,664	2,664	4,546
24.	Surety	260	260	
26.	Burglary and theft			(292)
27.	Boiler and machinery	1,123,331	1,123,331	1,029,160
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	530,179	530,179	583,630
35.	Totals	1,626,763,932	1,626,763,932	1,765,340,590
	DETAILS OF WRITE-INS			
3401.	Identity theft	530,179	530,179	583,630
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)	530,179	530,179	583,630

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2015 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2012 + Prior	4,190,926	1,886,267	6,077,192	459,159	24,211	483,370	3,791,097	33,986	1,720,928	5,546,011	59,330	(107,141)	(47,811)
2. 2013	2,012,400	670,011	2,682,411	332,677	16,541	349,218	1,745,268	31,848	602,895	2,380,011	65,544	(18,726)	46,818
3. Subtotals 2013 + Prior	6,203,326	2,556,277	8,759,603	791,835	40,752	832,588	5,536,365	65,834	2,323,824	7,926,022	124,874	(125,868)	(993)
4. 2014	4,656,708	1,248,471	5,905,180	1,324,291	163,604	1,487,895	3,202,147	220,656	1,043,629	4,466,432	(130,271)	179,419	49,148
5. Subtotals 2014 + Prior	10,860,034	3,804,748	14,664,783	2,116,126	204,356	2,320,482	8,738,512	286,490	3,367,453	12,392,455	(5,397)	53,551	48,154
6. 2015	XXX	XXX	XXX	XXX	2,005,461	2,005,461	XXX	1,918,993	552,694	2,471,687	XXX	XXX	XXX
7. Totals	10,860,034	3,804,748	14,664,783	2,116,126	2,209,817	4,325,943	8,738,512	2,205,484	3,920,147	14,864,142	(5,397)	53,551	48,154
8. Prior Year-End Surplus As Regards Policyholders	16,265,563										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.0	2. 1.4	3. 0.3
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. 0.3

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

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

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Collateral	2,493,711		2,493,711	11,594,525
2505. Patent intangible asset	708,333		708,333	833,333
2506. MCCA refund	311,166		311,166	239,050
2597. Summary of remaining write-ins for Line 25 from overflow page	3,513,210		3,513,210	12,666,908

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. OPEB benefits	17,638,371	14,156,000
2505. Deferred gain on intercompany asset transfers	3,705,779	3,487,068
2506. Derivative cash	1,151,296	1,611,195
2507. Retroactive reinsurance reserve ceded	(14,091,766)	(14,282,308)
2597. Summary of remaining write-ins for Line 25 from overflow page	8,403,681	4,971,955

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	299,298,079	295,720,527
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		2,012,330
	2.2 Additional investment made after acquisition	2,427,218	28,137,704
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(58,867)
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	6,287,718	26,513,616
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	295,437,579	299,298,079
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	295,437,579	299,298,079

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	370,089,564	429,516,239
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	10,741	119,854
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	36,845,091	59,376,448
8.	Deduct amortization of premium and mortgage interest points and commitment fees	44,230	170,080
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	333,210,984	370,089,564
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	333,210,984	370,089,564
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	333,210,984	370,089,564

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	3,265,988,156	3,692,774,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	116,620,011	153,861,783
	2.2 Additional investment made after acquisition	87,937,430	528,404,127
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	50,750,644	102,585,121
6.	Total gain (loss) on disposals	10,502,549	83,215,192
7.	Deduct amounts received on disposals	161,566,841	1,226,233,782
8.	Deduct amortization of premium and depreciation	10,441,687	43,601,280
9.	Total foreign exchange change in book/adjusted carrying value	(5,501,746)	(9,908,834)
10.	Deduct current year's other than temporary impairment recognized		15,108,859
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,354,288,516	3,265,988,156
12.	Deduct total nonadmitted amounts	16,758,012	14,728,482
13.	Statement value at end of current period (Line 11 minus Line 12)	3,337,530,504	3,251,259,674

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	33,248,591,169	33,085,215,198
2.	Cost of bonds and stocks acquired	7,698,825,738	36,027,314,729
3.	Accrual of discount	6,184,733	23,215,872
4.	Unrealized valuation increase (decrease)	144,290,357	321,541,421
5.	Total gain (loss) on disposals	88,770,677	698,307,950
6.	Deduct consideration for bonds and stocks disposed of	8,469,022,376	36,561,840,457
7.	Deduct amortization of premium	28,488,109	124,096,840
8.	Total foreign exchange change in book/adjusted carrying value	(39,360,790)	(42,033,152)
9.	Deduct current year's other than temporary impairment recognized	39,234,305	179,033,552
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,610,557,092	33,248,591,169
11.	Deduct total nonadmitted amounts	5,027,573	4,993,100
12.	Statement value at end of current period (Line 10 minus Line 11)	32,605,529,519	33,243,598,069

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)	15,937,661,497	15,423,523,533	16,664,373,086	36,296,289	14,733,108,233			15,937,661,497
2. NAIC 2 (a)	6,777,259,531	950,388,346	1,198,357,411	(74,551,614)	6,454,738,852			6,777,259,531
3. NAIC 3 (a)	2,290,844,265	755,846,269	261,568,836	70,926,105	2,856,047,803			2,290,844,265
4. NAIC 4 (a)	1,324,267,400	708,887,596	297,007,683	(47,224,524)	1,688,922,789			1,324,267,400
5. NAIC 5 (a)	142,363,880	6,730,928	42,377,819	15,972,252	122,689,242			142,363,880
6. NAIC 6 (a)	103,971,633	33,493,680	27,880,886	(2,560,011)	107,024,416			103,971,633
7. Total Bonds	26,576,368,206	17,878,870,353	18,491,565,721	(1,141,502)	25,962,531,335			26,576,368,206
PREFERRED STOCK								
8. NAIC 1		11,875		(11,875)				
9. NAIC 2	31,517,859			(1,300,764)	30,217,096			31,517,859
10. NAIC 3	31,114,156	90,115		1,208,728	32,412,999			31,114,156
11. NAIC 4				3,250,281	3,250,281			
12. NAIC 5	18,499,983				18,499,983			18,499,983
13. NAIC 6								
14. Total Preferred Stock	81,131,999	101,990		3,146,370	84,380,358			81,131,999
15. Total Bonds and Preferred Stock	26,657,500,204	17,878,972,342	18,491,565,721	2,004,868	26,046,911,694			26,657,500,204

(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 $ 558,688,838 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $ 10,000,000 ; 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	20,097,753	XXX	20,097,098	104	

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	97,103,384	81,385,571
2.	Cost of short-term investments acquired	56,280,518	1,924,736,805
3.	Accrual of discount	802	100,818
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(4,375)	(1,031)
6.	Deduct consideration received on disposals	133,277,811	1,908,961,241
7.	Deduct amortization of premium	4,766	157,538
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)	20,097,753	97,103,384
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	20,097,753	97,103,384

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)	(5,007,637)
2.	Cost Paid/(Consideration Received) on additions	(941,056)
3.	Unrealized Valuation increase/(decrease)	(662,311)
4.	Total gain (loss) on termination recognized	44,536
5.	Considerations received/(paid) on terminations	(2,440,099)
6.	Amortization	169,576
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(119,389)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(4,076,182)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(4,076,182)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				8,196,025
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(8,196,025)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	1,832,828			
	3.12 Section 1, Column 15, prior year	4,716,733	(2,883,905)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(5,124,091)			
	3.14 Section 1, Column 18, prior year	(1,982,075)	(3,142,016)	(6,025,921)	
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	(3,291,264)			
	3.24 Section 1, Column 19, prior year	2,734,658	(6,025,921)	(6,025,921)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			3,111,101	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	3,111,101	3,111,101		
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)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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
65505LA*8	DS (NE) due 12/20/2018, CDS attached to Cash Security-CELGENE CORP	2FE	5,000,000	4,910,141	4,648,902	09/26/2013	12/20/2018	CDS SINGLE SWAP CDS (NE)	(79,494)	(401,743)	151020-AN-4	CELGENE CORP	2FE	4,989,635	5,050,645
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-RYDER SYSTEM INC	2FE	10,000,000	9,975,490	10,293,252	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(18,189)	103,012	78355H-JS-9	RYDER SYSTEM INC	2FE	9,993,679	10,190,240
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TYCO ELECTRONICS GROUP SA	1FE	10,000,000	10,044,174	10,373,313	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	81,958	184,953	902133-AN-7	TYCO ELECTRONICS GROUP SA	1FE	9,962,216	10,188,360
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,063,627	11,376,343	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	81,958	184,953	887317-AF-2	TIME WARNER INC	2FE	9,981,669	11,191,390
216871A*4	CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security-EXXON MOBIL CORP	2FE	5,000,000	5,021,300	5,320,522	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2020	21,300	57,572	30231G-AC-6	EXXON MOBIL CORP	1FE	5,000,000	5,262,950
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-TOTAL SYSTEM SERVICES IN	1FE	5,000,000	5,088,886	5,139,569	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	58,904	110,659	891906-AA-7	TOTAL SYSTEM SERVICES IN	2FE	5,029,982	5,028,910
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,577,685	11,654,839	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	28,442	217,039	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,549,244	11,437,800
06051GA#6	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	4,941,869	5,842,577	04/02/2013	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(51,433)	91,387	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,993,302	5,751,190
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-FOREST LABORATORIES INC	2FE	2,650,000	2,812,253	2,896,659	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,051)	57,989	345838-AC-0	FOREST LABORATORIES INC	2FE	2,816,304	2,838,669
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,346,408	2,466,050	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(3,592)	51,425	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,414,625
416515F*0	HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	10,000,000	10,696,576	11,800,144	05/01/2014	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(15,953)	221,544	771196-AS-1	ROCHE HLDGS INC	1FE	10,712,529	11,578,600
292505D#8	DS (ECACN) due 03/20/2019, CDS attached to Cash Security-AMERICA MOVIL SAB DE CV	2FE	5,000,000	4,999,477	5,596,430	12/12/2013	03/20/2019	CDS SINGLE SWAP CDS (ECACN)	17,577	(69,670)	02364W-AV-7	AMERICA MOVIL SAB DE CV	1FE	4,981,899	5,666,100
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ALLY FINANCIAL INC	1FE	3,250,000	3,332,150	3,522,603	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	7,300	61,353	02005N-AD-2	ALLY FINANCIAL INC	3FE	3,324,850	3,461,250
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ICAHN ENTERPRISES LP	1FE	1,750,000	1,730,066	1,815,849	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	3,931	33,036	451102-BB-2	ICAHN ENTERPRISES LP	3FE	1,726,135	1,782,813
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,343,145	5,852,894	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	11,231	94,389	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,331,914	5,758,505
963320C@3	DS (WHR) due 03/20/2019, CDS attached to Cash Security-CHESAPEAKE MIDSTREAM PARTNERS	2FE	2,500,000	2,509,496	2,671,126	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	60,976	16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS	2FE	2,495,725	2,610,150
963320C@3	DS (WHR) due 03/20/2019, CDS attached to Cash Security-PVH CORP	2FE	2,500,000	2,537,282	2,598,476	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	60,976	693656-AA-8	PVH CORP	3FE	2,523,511	2,537,500
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-CCOH SAFARI LLC	2FE	808,000	812,451	845,888	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	4,451	19,708	14987E-AA-5	CCOH SAFARI LLC	4FE	808,000	826,180
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-PUGET ENERGY INC	2FE	2,500,000	2,522,624	3,012,841	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	60,976	745310-AD-4	PUGET ENERGY INC	2FE	2,508,853	2,951,865
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-SUNGARD DATA SYSTEMS INC	2FE	692,000	713,224	729,638	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	3,812	16,878	867363-AX-1	SUNGARD DATA SYSTEMS INC	5FE	709,413	712,760
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-VALEANT PHARMACEUTICALS	2FE	1,000,000	1,005,508	1,069,391	05/01/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	5,508	24,391	91911X-AQ-7	VALEANT PHARMACEUTICALS	4FE	1,000,000	1,045,000
9999999 - Totals				101,983,832	109,527,307	XXX	XXX	XXX	194,972	1,241,805	XXX	XXX	XXX	101,788,860	108,285,502

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	21	126,577,985							21	126,577,985
2. Add: Opened or Acquired Transactions	5	16,632,065							5	16,632,065
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	69,944	XXX		XXX		XXX		XXX	69,944
4. Less: Closed or Disposed of Transactions	5	39,668,803							5	39,668,803
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,627,359	XXX		XXX		XXX		XXX	1,627,359
7. Ending Inventory	21	101,983,832							21	101,983,832

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	(4,076,182)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,832,828	
3.	Total (Line 1 plus Line 2)		(2,243,354)
4.	Part D, Section 1, Column 5	2,994,914	
5.	Part D, Section 1, Column 6	(5,238,268)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(3,029,349)	
8.	Part B, Section 1, Column 13	(500,341)	
9.	Total (Line 7 plus Line 8)		(3,529,690)
10.	Part D, Section 1, Column 8	3,158,575	
11.	Part D, Section 1, Column 9	(6,688,265)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	100,049,571	
14.	Part B, Section 1, Column 20	12,198,039	
15.	Part D, Section 1, Column 11	112,247,610	
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	418,578,963	684,998,069
2.	Cost of cash equivalents acquired	10,893,516,020	46,281,618,998
3.	Accrual of discount	409,735	1,170,396
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	384	1,218
6.	Deduct consideration received on disposals	10,763,914,017	46,549,196,084
7.	Deduct amortization of premium		13,636
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)	548,591,085	418,578,963
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	548,591,085	418,578,963

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
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				2,218,643
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				16,306
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				43,164
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				128,819
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				5,985
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				14,302
0199999. Acquired by Purchase								2,427,218
0399999 - Totals								2,427,218

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
3399999 - Totals								

NONE

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
123322	TAMPA	FL		07/13/2011	02/27/2015	27,000,000							27,000,000	27,000,000			
123358	MAINVILLE	OH		11/30/2011	02/10/2015	8,573,029							8,573,029	8,573,029			
0199999. Mortgages closed by repayment						35,573,029							35,573,029	35,573,029			
123299	GREENSBORO					330,164		(83)			(83)		330,081	330,081			
123300	CHICAGO					97,500							97,500	97,500			
123313	LAKEWOOD					123,265							123,265	123,265			
123316	PHILADELPHIA					113,377							113,377	113,377			
123325	CINCINNATI					62,747							62,747	62,747			
123333	CLEVELAND					83,980							83,980	83,980			
123346	WINSTON SALEM					141,889							141,889	141,889			
123351	AUSTIN					69,368							69,368	69,368			
123359	BURLINGAME					128,726							128,726	128,726			
123370	MARLTON					76,330							76,330	76,330			
123371	STOUGHTON					44,798							44,798	44,798			
0299999. Mortgages with partial repayments						1,272,145		(83)			(83)		1,272,062	1,272,062			
0599999 - Totals						36,845,174		(83)			(83)		36,845,091	36,845,091			

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
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		1,284,875		5,523,391	1.750
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		1,665,306		6,881,633	7.460
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		1,054,142		14,073,152	2.370
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									4,004,323		26,478,176	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		12,673		367,026	4.260
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		50,073		934,135	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		380,743		30,356,211	0.990
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		42,449		3,317,834	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		5,557,500		22,580,885	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			5,563,784		12,629,033	0.700
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			1,307,456		6,801,190	6.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			3,664,998		17,538,943	2.760
000000-00-0	AVIGO SME FUND III	Mumbai	IND	Avigo Capital		06/30/2010			73,850		6,414,400	8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			1,903,185		12,246,403	3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		12/22/2011	3		445,940		7,668,820	16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3		4,046,617		13,703,888	4.050
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		1,894		358,525	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		1,220		460,377	0.020
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		7,124			5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		59,860		1,563,749	1.540
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		2,655		298,137	1.300
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	4,898,240			15,903,210	1.380
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP		01/17/2014	3		82,780		8,408,738	0.360
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015		9,727,609			3,463,342	19.940
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT PROJECT BULLDOG	New York	NY	CARLYLE POWER PARTNERS		02/20/2015		11,444,518				11.250
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/31/2015		9,304,651			4,645,350	2.330
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2		3,303,762		7,169,071	0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2		3,016,314		18,107,193	0.410
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			80,000		7,866,667	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		67,500		350,475	1.540
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		30,051		182,985	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays		02/20/2012	3		1,320,275		5,055,708	2.250
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		38,513		3,648,535	5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital		12/22/2011			3,180,000		5,247,000	4.570
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		3,239,195		10,370,407	3.600
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC		03/27/2007	3		53,943		1,146,737	3.130
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		1,375		970,602	3.210
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		863,306		17,057,931	7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014			6,187			7.130
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		128,247		1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		165,000		2,310,000	1.120
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008	3		32,875		565,450	0.510
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		2,896,000		30,679,500	1.110
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		39,906		216,884	4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		453,428		342,601	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		234,375		30,918,805	9.140
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			482,000		3,108,900	0.940
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014			3,607,924		18,751,404	12.790
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		67,130		7,251,430	2.530
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		15,487		113,961	2.430
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		2,031,651		14,806,406	7.930
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			396		504,436	2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			1,551		1,579,875	7.020
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		16,459		476,432	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		41,904		2,389,916	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		17,866		819,204	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			306,832		4,164,273	2.400
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP		02/13/2015	3	5,640,825			32,141,287	1.230
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			180,734		11,319,768	0.570
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013			68,762		1,528,982	0.170
000000-00-0	MP HOLDCO LLC MANNA PRO/FARM	NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015		9,080,000				22.060
55333@-10-0	MP HOLDCO LLC CLASS A UNITS	NEW YORK	NY	Broad Sky Partners		01/05/2015		8,545,000				20.760
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		42,226		256,651	0.190

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		951,468		7,028,072	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		302,656		21,613,008	0.490
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005			27,674		1,897,326	14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			175,000		12,856,855	2.920
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		61,937		1,571,772	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		93,263		16,616,492	0.850
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011			156,335		6,473,295	2.080
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015		20,050,967	9,468			4.150
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			1,053,412		16,771,101	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			154,219		1,786,281	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		2,094,000		4,342,000	5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			866,362		23,678,418	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		109,349		1,154,014	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		13,275		1,107,112	1.290
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			978,000		6,275,500	1.190
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		20,670		2,072,508	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		5,584		135,730	1.900
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		12,054		1,746,686	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		255,487		27,927,704	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		1,409,570		5,214,214	4.580
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	105,213			21,894,787	2.930
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		368,975		9,096,979	2.430
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		29,883		1,727,599	0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		30,709		2,084,060	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		760,650		2,850,708	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		1,067,719		20,919,743	0.570
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		9,589		1,010,783	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS (AKA LBMB)		02/13/2015	3	1,867,218			17,573,247	2.570
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		27,007		3,299,521	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		155,965		9,013,439	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		2,606		740,643	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		1,179,355		6,569,022	1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			1,070,100		21,518,000	1.120
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006	3		495,759		1,097,894	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								80,664,241	63,184,077		692,131,083	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL (GP), LLC		10/29/2014			6,351,894		4,602,084	47.500
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			1,725,650		88,969,909	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									8,077,545		93,571,992	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			51,926		2,902,037	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			143,513		1,568,610	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			2,227,992		14,831,433	0.380
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			70,245			3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			204,167		15,067,907	24.060
000000-00-0	DEASIL LAND PARTNERS, LLC MONTECRISTO	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		01/14/2015		31,292,738			4,607,259	29.610
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			1,262,885		14,570,622	4.660
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			24,787		261,386	2.610
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013			2,500,000		14,196,460	2.080
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			2,332,799		15,843,561	1.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			91,174		2,623,915	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			830,838		15,645,887	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			1,500,567		378,677	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			268,494		183,137	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			8,181			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			15,277		2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			2,229			2.320
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			32,302			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			39,629		2,069,069	1.050
1799999. Joint Venture Interests - Real Estate - Unaffiliated								31,292,738	11,607,005		106,785,719	XXX
000000-00-0	King Mill Distribution Park, LLC	McHenry County	GA	CB Richard Ellis		02/09/2015		4,663,032			7,318,731	92.500
1899999. Joint Venture Interests - Real Estate - Affiliated								4,663,032			7,318,731	XXX
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			5,508		40,355	7.150
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			1,058,972		7,717,481	6.610

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
4299999. Any Other Class of Assets - Unaffiliated									1,064,480		7,757,836	XXX
4499999. Total - Unaffiliated								111,956,979	79,859,885		833,152,813	XXX
4599999. Total - Affiliated								4,663,032	8,077,545		100,890,723	XXX
4699999 - Totals								116,620,011	87,937,430		934,043,536	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	02/23/2015	2,461,488							2,461,488	2,461,488				
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	01/16/2015	171,873							171,873	171,873				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	01/16/2015	275,501							275,501	275,501				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							2,908,862							2,908,862	2,908,862				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	03/06/2015	1,453,101							1,453,101	1,453,101				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	02/13/2015	274,511							274,511	274,511				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	03/26/2015	2,320,880							2,320,880	2,320,880				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2015	1,763,887							1,763,887	1,763,887				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	02/09/2015	44,267							44,267	44,267				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	03/27/2015	500,471							500,471	500,471				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	03/27/2015	28,287							28,287	28,287				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	DIRECT	03/17/2006	01/01/2015	10,789,692	(1,824,611)				(1,824,611)		8,965,081	10,741,035		1,775,954	1,775,954	
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	02/27/2015	35,935							35,935	35,935				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	03/03/2015	433,293							433,293	433,293				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	02/13/2015	91,234							91,234	91,234				
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	03/02/2015								190,951	190,951				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	01/30/2015	1,891,175							1,891,175	1,891,175				
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	01/30/2015	1,785,752							1,785,752	1,785,752				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	03/27/2007	02/10/2015	837,658							837,658	837,658				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	03/24/2015	169,743							169,743	169,743				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	01/07/2015	32,500							32,500	32,500				
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	02/28/2015	585,249							585,249	585,249				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	03/04/2015	1,214,030							1,214,030	1,214,030				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	03/05/2015	2,922,970							2,922,970	2,922,970				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/31/2015	843,192							843,192	843,192				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/27/2015	562,930							562,930	562,930				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	02/27/2015	107,463							107,463	107,463				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	03/06/2015	92,593							92,593	92,593				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	03/05/2015	171,145							171,145	171,145				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	03/05/2015	500,503							500,503	500,503				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	01/15/2015	32,444							32,444	32,444				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	03/18/2015	2,048,687							2,048,687	2,048,687				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	03/09/2015	100,722							100,722	100,722				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP	02/13/2015	03/20/2015								282,112	282,112				
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST	Denver	CO	DIRECT	03/19/2007	03/02/2015	10,902,499	(1,102,499)				(1,102,499)		9,800,000	18,306,354		8,506,354	8,506,354	
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	03/25/2015	21,297							21,297	21,297				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	02/09/2015	42,272							42,272	42,272				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005	01/21/2015	290,725							290,725	290,725				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	02/27/2015	144,481							144,481	144,481				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	01/13/2015	74,526							74,526	74,526				
000000-00-0	OZ ASIA OVERSEAS FUND, LTD	NEW YORK	NY	OZ MANAGEMENT	05/01/2013	01/30/2015	12,506							12,506	12,506				
000000-00-0	OZ EUROPE OVERSEAS FUND II LTD.	NEW YORK	NY	OZ MANAGEMENT	05/01/2013	01/30/2015	27,584							27,584	27,584				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	03/31/2015								13,809	13,809				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	06/27/2006	01/29/2015	28,147							28,147	(45,447)	(73,594)		(73,594)	
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	02/04/2015	754,613							754,613	754,613				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	02/26/2015	444,637							444,637	444,637				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	03/18/2015	1,547,208							1,547,208	1,547,208				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	03/27/2015	161,248							161,248	161,248				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	03/27/2015	576,632							576,632	454,851	(121,781)		(121,781)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	03/27/2015	351,839							351,839	351,839				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	03/27/2015	654,747							654,747	654,747				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/20/2015	8,164							8,164	8,164				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	02/18/2015	521,162							521,162	521,162				
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	02/20/2015	57,596							57,596	57,596				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	03/19/2015	160,977							160,977	160,977				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/31/2015	451,473							451,473	451,473				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	03/30/2015	271,350							271,350	271,350				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	01/23/2015	4,302							4,302	4,302				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	03/25/2015	18,095							18,095	18,095				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/30/2015	255,921							255,921	255,921				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	03/31/2015	639,320							639,320	639,320				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	02/13/2015	318,490							318,490	318,490				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							50,376,125	(2,927,110)				(2,927,110)		47,935,887	58,022,821	(195,374)	10,282,308	10,086,934	
02014#-10-6	ALLSTATE FINANCIAL SERVICES LLC	Dover	DE	ALLSTATE FINANCIAL SERVICE	01/01/2007	03/30/2015	12,000,000							12,000,000	12,000,000				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	02/06/2015	1,807,575							1,807,575	1,807,575				
1699999. Joint Venture Interests - Common Stock - Affiliated							13,807,575							13,807,575	13,807,575				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	02/25/2015	136,499							136,499	136,499				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	02/12/2015	128,105							128,105	109,195	(18,910)		(18,910)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	02/27/2015	855,443							855,443	855,443				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	02/20/2015	2,523,783							2,523,783	2,523,783				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	03/13/2015	6,807,322							6,807,322	6,807,322				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	03/16/2015	9,797,214							9,797,214	9,797,214				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BRA	Brazilian Capital	12/22/2011	02/10/2015	1,803,341							1,803,341	1,803,341				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	03/30/2015	2,067,443							2,067,443	2,067,443				
000000-00-0	DEASIL LAND PARTNERS, LLC MONTECRISTO	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	03/25/2015								373,914	373,914				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	01/14/2015	416,866							416,866	416,866				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	03/24/2015	284,258							284,258	284,258				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	03/27/2015	841,695							841,695	841,695				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	01/30/2015	1,228,614							1,228,614	1,228,614				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	03/30/2015	1,906,252							1,906,252	1,906,252				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	02/13/2015	335,386							335,386	335,386				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	02/06/2015	1,363,249							1,363,249	1,363,249				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	02/20/2015	792,882							792,882	792,882				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	02/27/2015	76,976							76,976	76,976				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	02/03/2015	464,344							464,344	464,344				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	12/22/2011	03/04/2015	3,410,699							3,410,699	3,410,699				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006	03/12/2015	6,007,564							6,007,564	6,007,564				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	02/20/2015	4,211,741							4,211,741	4,211,741				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	03/06/2015	2,874,356							2,874,356	2,874,356				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	01/30/2015	2,160,946							2,160,946	2,160,946				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							50,494,978							50,868,892	50,849,982	(18,910)		(18,910)	
000000-00-0	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/13/2015	2,515,024							2,515,024	2,074,140	(440,884)		(440,884)	
2199999. Joint Venture Interests - Other - Unaffiliated							2,515,024							2,515,024	2,074,140	(440,884)		(440,884)	
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	03/31/2015	5,857							5,857	5,857				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY AICB	Dover	DE	JPM Chase	04/01/2013	03/31/2015	195							195	195				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CB Richard Ellis	07/15/2011	03/30/2015	7,374,303							7,374,303	7,374,303				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	02/06/2015	582,822							582,822	582,822				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	03/19/2015	229,257							229,257	229,257				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	03/11/2015	955,365							955,365	955,365				
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	Clarion Partners	11/02/2005	02/18/2015	20,117,824							20,117,824	20,117,824				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	03/26/2015	1,459,102							1,459,102	1,459,102				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	03/26/2015	3,178,737							3,178,737	3,178,737				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners	10/17/2000	02/01/2015	74,334	(949,743)				(949,743)		(875,409)			875,409	875,409	86,837
4299999. Any Other Class of Assets - Unaffiliated							33,977,795	(949,743)				(949,743)		33,028,052	33,903,461		875,409	875,409	86,837
4499999. Total - Unaffiliated							140,272,784	(3,876,853)				(3,876,853)		137,256,717	147,759,266	(655,168)	11,157,717	10,502,549	86,837
4599999. Total - Affiliated							13,807,575							13,807,575	13,807,575				
4699999 - Totals							154,080,360	(3,876,853)				(3,876,853)		151,064,292	161,566,841	(655,168)	11,157,717	10,502,549	86,837

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RL-4	TREASURY (CPI) NOTE		02/19/2015	BANK MONTREAL / NESBITT BURNS		9,719,975	10,000,000	2,480	1Z
912810-RJ-9	TREASURY BOND		02/18/2015	Various		285,389,925	253,809,000	1,605,238	1
912810-RK-6	TREASURY BOND		03/12/2015	Various		90,987,182	94,925,000	85,268	1
912828-H6-0	TREASURY FLOATING RATE NOTE		02/10/2015	GOLDMAN, SACHS & CO.		36,002,877	36,000,000	1,109	1
912828-WV-8	TREASURY FLOATING RATE NOTE		03/24/2015	Various		274,093,724	274,075,000	46,853	1
912828-D6-4	TREASURY NOTE		01/26/2015	GOLDMAN, SACHS & CO.		6,913,477	6,900,000	14,105	1
912828-G3-8	TREASURY NOTE		02/20/2015	Various		790,620,822	759,854,000	3,593,579	1
912828-G8-7	TREASURY NOTE		01/28/2015	Various		124,394,707	120,500,000	151,949	1
912828-G9-5	TREASURY NOTE		01/22/2015	GOLDMAN, SACHS & CO.		18,240,469	18,000,000	18,584	1
912828-H2-9	TREASURY NOTE		01/29/2015	Various		89,023,375	88,800,000	45,356	1
912828-H3-7	TREASURY NOTE		01/23/2015	GOLDMAN, SACHS & CO.		15,392,208	15,388,000	4,091	1
912828-H5-2	TREASURY NOTE		02/03/2015	Various		257,143,053	256,650,000	41,896	1
912828-H7-8	TREASURY NOTE		02/05/2015	MORGAN STANLEY		6,407,496	6,410,000	531	1
912828-H8-6	TREASURY NOTE		02/17/2015	GOLDMAN, SACHS & CO.		161,866,543	166,125,000	114,551	1
912828-H9-4	TREASURY NOTE		03/03/2015	GOLDMAN, SACHS & CO.		249,667,969	250,000,000	117,403	1
912828-J2-7	TREASURY NOTE		02/20/2015	Various		123,541,992	125,000,000	38,674	1
0599999. Subtotal - Bonds - U.S. Governments						2,539,405,792	2,482,436,000	5,881,667	XXX
041042-ZJ-4	ARKANSAS ST		02/20/2015	CREWS & ASSOC.		15,178,604	13,105,000		1FE
041042-ZK-1	ARKANSAS ST		02/20/2015	CREWS & ASSOC.		5,702,350	5,000,000		1FE
574192-6E-5	MARYLAND ST		03/23/2015	WELLS FARGO		12,120,790	11,000,000	84,028	1FE
68609B-GM-3	OREGON ST FOR PREVIOUS ISSUES		03/18/2015	CITIGROUP GLOBAL MARKETS		1,173,350	1,000,000		1FE
68609B-GN-1	OREGON ST FOR PREVIOUS ISSUES		03/18/2015	CITIGROUP GLOBAL MARKETS		1,791,600	1,500,000		1FE
68609B-GP-6	OREGON ST FOR PREVIOUS ISSUES		03/18/2015	CITIGROUP GLOBAL MARKETS		1,205,990	1,000,000		1FE
70914P-WV-0	PENNSYLVANIA ST		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		12,203,200	10,000,000		1FE
93974B-P4-8	WASHINGTON ST		03/25/2015	JPMORGAN CHASE & CO.		10,975,800	10,000,000	123,611	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						60,351,684	52,605,000	207,639	XXX
567313-EW-7	MARICOPA CNTY ARIZ UNI SCH DIS		03/05/2015	STIFEL CAPITAL MARKETS		548,825	500,000		1FE
567313-EX-5	MARICOPA CNTY ARIZ UNI SCH DIS		03/05/2015	STIFEL CAPITAL MARKETS		636,721	575,000		1FE
567313-EY-3	MARICOPA CNTY ARIZ UNI SCH DIS		03/05/2015	STIFEL CAPITAL MARKETS		1,671,075	1,500,000		1FE
567313-FN-6	MARICOPA CNTY ARIZ UNI SCH DIS		03/05/2015	STIFEL CAPITAL MARKETS		723,509	650,000		1FE
567389-UW-9	MARICOPA CNTY ARIZ UNI SCH DIS		03/20/2015	STIFEL CAPITAL MARKETS		1,579,060	1,400,000		1FE
567389-UX-7	MARICOPA CNTY ARIZ UNI SCH DIS		03/20/2015	STIFEL CAPITAL MARKETS		2,398,900	2,000,000		1FE
567389-UY-5	MARICOPA CNTY ARIZ UNI SCH DIS		03/20/2015	STIFEL CAPITAL MARKETS		3,338,910	2,760,000		1FE
810453-7Q-7	SCOTTSDALE ARIZ		02/20/2015	WELLS FARGO		1,920,983	1,700,000		1FE
906573-FZ-8	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		583,230	500,000		1FE
906573-GA-2	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,159,230	1,000,000		1FE
642713-5L-1	NEW BRITAIN CONN		03/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,399,632	1,200,000		2FE
642713-5M-9	NEW BRITAIN CONN		03/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,477,652	1,260,000		2FE
438670-X7-1	HONOLULU HAWAII CITY & CNTY		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		2,357,620	2,000,000		1FE
438670-X8-9	HONOLULU HAWAII CITY & CNTY		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		2,988,450	2,500,000		1FE
438670-X9-7	HONOLULU HAWAII CITY & CNTY		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		1,570,270	1,300,000		1FE
40785E-L2-0	HAMILTON SOUTHEASTERN IND CONS		03/25/2015	CITY SECURITIES CORPORATION		1,072,980	1,000,000		1FE
40785E-L4-6	HAMILTON SOUTHEASTERN IND CONS		03/25/2015	CITY SECURITIES CORPORATION		1,106,490	1,000,000		1FE
40785E-L5-3	HAMILTON SOUTHEASTERN IND CONS		03/25/2015	CITY SECURITIES CORPORATION		2,243,920	2,000,000		1FE
46263R-MC-6	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		1,136,866	1,075,000		1FE
46263R-MD-4	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		2,142,220	2,000,000		1FE
46263R-ME-2	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		1,180,435	1,065,000		1FE
46263R-MF-9	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		2,085,743	1,855,000		1FE
46263R-MH-5	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		3,854,258	3,355,000		1FE
46263R-MJ-1	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		1,853,248	1,600,000		1FE
46263R-MK-8	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		2,211,092	1,890,000		1FE
46263R-MM-4	IPS MULTI-SCH BLDG CORP IND		03/27/2015	FIFTH THIRD SECURITIES, INC.		4,532,625	3,825,000		1FE
115313-GT-9	BROWN CITY MICH CMNTY SCH DIST		01/14/2015	STIFEL CAPITAL MARKETS		521,517	430,000		1FE
115313-GU-6	BROWN CITY MICH CMNTY SCH DIST		01/14/2015	STIFEL CAPITAL MARKETS		541,746	450,000		1FE
115313-GV-4	BROWN CITY MICH CMNTY SCH DIST		01/14/2015	STIFEL CAPITAL MARKETS		755,956	630,000		1FE
266381-JK-9	DURAND MICH AREA SCHS		01/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		962,156	825,000		1FE
266381-JL-7	DURAND MICH AREA SCHS		01/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,027,009	870,000		1FE
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,467,275	1,250,000		1FE
844368-KW-9	SOUTHGATE MICH CMNTY SCH DIST		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,182,720	1,000,000		1FE
844368-KY-5	SOUTHGATE MICH CMNTY SCH DIST		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,198,670	1,000,000		1FE
844368-KZ-2	SOUTHGATE MICH CMNTY SCH DIST		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,205,500	1,000,000		1FE
864129-EA-5	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		712,476	600,000		1FE

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864129-EB-3	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		479,392	400,000		1FE
864129-EG-2	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		512,614	425,000		1FE
864129-EJ-6	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS		777,576	650,000		1FE
932423-TE-6	WALLED LAKE MICH CONS SCH DIST		02/12/2015	STIFEL CAPITAL MARKETS		1,429,884	1,200,000	2,500	1FE
982781-HK-5	WYANDOTTE MICH CITY SCH DIST		01/14/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,496,358	1,280,000		1FE
264471-KN-2	DULUTH MINN INDPT SCH DIST NO		03/20/2015	WELLS FARGO		1,751,697	1,605,000		1FE
264471-KP-7	DULUTH MINN INDPT SCH DIST NO		03/20/2015	WELLS FARGO		3,025,895	2,735,000		1FE
64966L-B4-2	NEW YORK N Y		03/16/2015	RBC DOMINION SECURITIES		3,268,760	2,750,000		1FE
64966L-ZR-5	NEW YORK N Y		03/16/2015	RBC DOMINION SECURITIES		11,642,200	10,000,000		1FE
64966L-ZS-3	NEW YORK N Y		03/16/2015	RBC DOMINION SECURITIES		7,675,590	6,500,000		1FE
986082-QX-6	YONKERS N Y		03/19/2015	M&T SECURITIES, INC.		1,150,350	1,000,000		1Z
986082-QY-4	YONKERS N Y		03/19/2015	M&T SECURITIES, INC.		1,164,870	1,000,000		1Z
986082-RK-3	YONKERS N Y		03/19/2015	M&T SECURITIES, INC.		819,518	700,000		1Z
07539P-CL-1	BEAVERCREEK OHIO CITY SCH DIST		02/04/2015	ROSS SINCLAIRE & ASSOCIATES LLC		2,059,415	1,650,000		1FE
07539P-CM-9	BEAVERCREEK OHIO CITY SCH DIST		02/04/2015	ROSS SINCLAIRE & ASSOCIATES LLC		2,040,989	1,620,000		1FE
468034-NS-8	JACKSON CNTY ORE SCH DIST NO 5		03/04/2015	PIPER JAFFRAY INC.		5,271,148	4,445,000		1FE
468034-NT-6	JACKSON CNTY ORE SCH DIST NO 5		03/04/2015	PIPER JAFFRAY INC.		6,618,425	5,500,000		1FE
184540-6N-7	CLEAR CREEK TEX INDPT SCH DIST		03/18/2015	WELLS FARGO		2,737,646	2,320,000	2,256	1FE
30382A-CT-7	FAIRFAX CNTY VA		03/26/2015	GOLDMAN, SACHS & CO.		12,298,247	11,370,000	34,110	1FE
833245-GB-3	SNOHOMISH CNTY WASH SCH DIST N		03/12/2015	D.A. DAVIDSON & CO.		1,319,998	1,130,000		1FE
833245-GC-1	SNOHOMISH CNTY WASH SCH DIST N		03/12/2015	D.A. DAVIDSON & CO.		1,516,775	1,285,000		1FE
833245-GD-9	SNOHOMISH CNTY WASH SCH DIST N		03/12/2015	D.A. DAVIDSON & CO.		1,191,400	1,000,000		1FE
675635-LJ-3	OCONOMOWOC WIS AREA SCH DIST		03/18/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,630,091	3,070,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						131,227,807	113,200,000	38,866	XXX
45203H-M9-0	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.		600,350	500,000		1FE
45203H-N2-4	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.		606,515	500,000		1FE
45203H-S5-2	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.		1,018,448	875,000		1FE
574218-UM-3	MARYLAND ST HEALTH & HIGHER ED		01/30/2015	JPMORGAN CHASE & CO.		2,508,219	2,100,000		1FE
574218-UQ-4	MARYLAND ST HEALTH & HIGHER ED		01/30/2015	JPMORGAN CHASE & CO.		5,905,256	4,790,000		1FE
67884X-BG-1	OKLAHOMA DEV FIN AUTH HEALTH S		03/18/2015	MORGAN STANLEY		1,416,240	1,200,000		1FE
73043P-AA-8	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		691,866	600,000		1FE
73043P-AB-6	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,503,675	1,500,000		1Z
91412G-WL-5	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		2,376,720	2,000,000		1FE
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		6,750,000	6,750,000		1Z
91412G-ZB-4	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		8,809,542	7,545,000		1FE
91412G-ZC-2	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		9,486,400	8,000,000		1FE
91412G-ZD-0	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS		4,190,060	3,500,000		1FE
97712D-KP-0	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		575,285	500,000		1FE
97712D-KQ-8	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		1,145,250	1,000,000		1FE
040654-WG-6	ARIZONA ST TRANSN BRD HWY REV		03/24/2015	JEFFERIES & COMPANY, INC.		4,314,199	4,010,000	25,842	1FE
378325-BC-7	GLENDALE ARIZ TRANSN EXCISE TA		01/22/2015	STIFEL CAPITAL MARKETS		902,865	750,000		1FE
378325-BD-5	GLENDALE ARIZ TRANSN EXCISE TA		01/22/2015	STIFEL CAPITAL MARKETS		1,400,493	1,150,000		1FE
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA		01/22/2015	STIFEL CAPITAL MARKETS		1,712,907	1,395,000		1FE
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		01/29/2015	MORGAN STANLEY		9,754,819	8,175,000		1FE
378352-PH-5	GLENDALE ARIZ WTR & SWR REV		01/29/2015	MORGAN STANLEY		6,069,350	5,000,000		1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		01/29/2015	MORGAN STANLEY		4,292,505	3,500,000		1FE
721882-EX-2	PIMA CNTY ARIZ STR & HWY REV		03/18/2015	RBC DOMINION SECURITIES		2,333,020	2,000,000		1FE
914072-WB-5	UNIVERSITY ARK UNIV REV		01/14/2015	STEPHENS, INC.		595,560	500,000		1FE
914072-WD-1	UNIVERSITY ARK UNIV REV		01/14/2015	STEPHENS, INC.		1,223,980	1,000,000		1FE
914072-WZ-2	UNIVERSITY ARK UNIV REV		01/30/2015	STEPHENS, INC.		2,753,725	2,290,000		1FE
914072-XA-6	UNIVERSITY ARK UNIV REV		01/30/2015	STEPHENS, INC.		2,754,888	2,255,000		1FE
914072-XB-4	UNIVERSITY ARK UNIV REV		01/30/2015	STEPHENS, INC.		549,166	445,000		1FE
13080S-FW-9	CALIFORNIA STATEWIDE CMNTYS DE		01/14/2015	MORGAN STANLEY		782,865	675,000		1FE
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		916,988	750,000		1FE
271014-ZD-7	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		1,683,076	1,380,000		1FE
271014-ZE-5	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		913,200	750,000		1FE
544435-3V-0	LOS ANGELES CALIF DEPT ARPTS A		02/06/2015	MORGAN STANLEY		1,554,046	1,300,000		1FE
544435-3X-6	LOS ANGELES CALIF DEPT ARPTS A		02/06/2015	MORGAN STANLEY		910,958	750,000		1FE
511665-JN-2	LAKELAND FLA HOSP SYS REV		01/16/2015	JPMORGAN CHASE & CO.		2,274,900	2,000,000		1FE
875124-EY-1	TAMPA BAY WTR FLA A REGL WTR S		03/17/2015	PRE-REFUNDING		2,968,311	2,710,000	62,481	1
875124-FC-8	TAMPA BAY WTR FLA A REGL WTR S		03/17/2015	PRE-REFUNDING		2,508,277	2,290,000	52,797	1FE
875124-FM-6	TAMPA BAY WTR FLA A REGL WTR S		03/17/2015	PRE-REFUNDING		10,391,442	9,435,000	217,529	1

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875124-FR-5	TAMPA BAY WTR FLA A REGL WTR S		03/17/2015	PRE-REFUNDING		9,653,523	8,765,000	202,082	1
047870-MQ-0	ATLANTA GA WTR & WASTE WTR REV		02/26/2015	LOOP CAPITAL MARKETS		3,032,550	2,500,000		1FE
451295-XE-4	IDAHO HEALTH FACS AUTH REV		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		3,548,520	3,000,000		1FE
451295-XG-9	IDAHO HEALTH FACS AUTH REV		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		1,560,494	1,300,000		1FE
45203H-M8-2	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.		593,495	500,000		1FE
72342B-AH-4	PINGREE GROVE ILL SPL SVC AREA		02/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		921,571	865,000		1FE
77615N-AV-6	ROMEOVILLE ILL REV		03/05/2015	WELLS FARGO		965,290	1,000,000		1Z
295852-HV-2	ERNEST N MORIAL-NEW ORLEANS LA		01/21/2015	MORGAN STANLEY		3,558,030	3,000,000	28,333	1FE
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		03/12/2015	MORGAN STANLEY		1,954,280	2,000,000		1FE
574218-UN-1	MARYLAND ST HEALTH & HIGHER ED		01/30/2015	JPMORGAN CHASE & CO.		2,181,942	1,800,000		1FE
574218-UP-6	MARYLAND ST HEALTH & HIGHER ED		01/30/2015	JPMORGAN CHASE & CO.		5,616,469	4,595,000		1FE
61336P-ET-4	MONTGOMERY CNTY MD REV		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		1,001,620	1,000,000		1FE
59447P-5Z-0	MICHIGAN FIN AUTH REV		01/21/2015	RBC DOMINION SECURITIES		2,608,108	2,300,000		1FE
59447P-6A-4	MICHIGAN FIN AUTH REV		01/21/2015	RBC DOMINION SECURITIES		4,203,990	3,500,000		1FE
59447P-6B-2	MICHIGAN FIN AUTH REV		01/21/2015	RBC DOMINION SECURITIES		2,916,432	2,400,000		1FE
606092-GJ-7	MISSOURI JT MUN ELEC UTIL COMM		03/26/2015	GOLDMAN, SACHS & CO.		2,599,322	2,420,000	30,250	1FE
606092-HJ-6	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		1,331,378	1,150,000		1FE
606092-HK-3	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		1,167,680	1,000,000		1FE
606092-HL-1	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		1,407,456	1,200,000		1FE
606092-HM-9	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		2,209,875	1,875,000		1FE
606092-HN-7	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		1,856,547	1,575,000		1FE
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM		03/13/2015	JPMORGAN CHASE & CO.		1,778,445	1,500,000		1FE
534272-E4-7	LINCOLN NEB ELEC SYS REV		03/11/2015	JPMORGAN CHASE & CO.		6,441,545	5,500,000		1FE
013493-GJ-4	ALBUQUERQUE BERNALILLO CNTY WT		03/19/2015	JPMORGAN CHASE & CO.		4,981,340	4,250,000		1FE
013493-GK-1	ALBUQUERQUE BERNALILLO CNTY WT		03/19/2015	JPMORGAN CHASE & CO.		9,505,600	8,000,000		1FE
013493-GL-9	ALBUQUERQUE BERNALILLO CNTY WT		03/19/2015	JPMORGAN CHASE & CO.		3,906,013	3,250,000		1FE
649907-4C-3	NEW YORK ST DORM AUTH REVS NON		01/09/2015	WELLS FARGO		4,188,065	3,500,000		1FE
649907-4P-4	NEW YORK ST DORM AUTH REVS NON		01/09/2015	WELLS FARGO		1,389,199	1,195,000		1FE
650028-TK-9	NEW YORK ST TWY AUTH ST PERS INCOM		03/24/2015	BANK OF AMERICA/MERRILL LYNCH		3,389,911	3,120,000	5,200	1FE
650035-WL-8	NEW YORK ST URBAN DEV CORP REV		03/24/2015	BANK OF AMERICA/MERRILL LYNCH		4,074,413	3,750,000	6,250	1FE
65821D-SP-7	NORTH CAROLINA MED CARE COMMN		03/17/2015	CITIGROUP GLOBAL MARKETS		982,730	1,000,000		1Z
67884X-BF-3	OKLAHOMA DEV FIN AUTH HEALTH S		03/18/2015	MORGAN STANLEY		1,282,468	1,100,000		1FE
67884X-BH-9	OKLAHOMA DEV FIN AUTH HEALTH S		03/18/2015	MORGAN STANLEY		1,185,660	1,000,000		1FE
735240-G7-2	PORT PORTLAND ORE ARPT REV		03/06/2015	GOLDMAN, SACHS & CO.		1,296,474	1,105,000		1FE
735240-G9-8	PORT PORTLAND ORE ARPT REV		03/06/2015	GOLDMAN, SACHS & CO.		1,202,240	1,000,000		1FE
88675A-BM-7	TIGARD ORE WTR SYS REV		02/20/2015	WELLS FARGO		2,291,760	2,000,000		1FE
837151-MB-2	SOUTH CAROLINA ST PUB SVCS AUT		02/13/2015	BARCLAYS		1,452,499	1,240,000		1FE
837151-MU-0	SOUTH CAROLINA ST PUB SVCS AUT		02/13/2015	BARCLAYS		2,405,800	2,000,000		1FE
605360-RW-8	MISSISSIPPI HOSP EQUIP & FACS		03/06/2015	BANK OF AMERICA/MERRILL LYNCH		13,123,646	11,515,000		2FE
54811G-YW-4	LOWER COLO RIV AUTH TEX REV		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		1,797,111	1,520,000		1FE
54811G-YX-2	LOWER COLO RIV AUTH TEX REV		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		1,781,355	1,500,000		1FE
54811G-ZN-3	LOWER COLO RIV AUTH TEX REV		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		2,042,620	1,720,000		1FE
88283K-AZ-1	TEXAS TRANSN COMMN CENT TEX TP		01/22/2015	BARCLAYS		1,679,685	1,500,000		2FE
88283L-HV-1	TEXAS TRANSN COMMN ST HWY FD R		03/23/2015	WELLS FARGO		16,762,957	15,455,000	356,860	1FE
89657P-GE-7	TRINITY RIVER AUTH TEX REV		03/27/2015	RAYMOND JAMES & ASSOCIATES, INC.		1,375,634	1,300,000		1FE
89657P-GF-4	TRINITY RIVER AUTH TEX REV		03/27/2015	RAYMOND JAMES & ASSOCIATES, INC.		1,108,360	1,000,000		1FE
31358D-DR-2	FNMA		01/28/2015	BARCLAYS		3,197,750	5,000,000		1FE
97712D-KL-9	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		581,100	500,000		1FE
97712D-KN-5	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES		576,620	500,000		1FE
977123-K6-4	WISCONSIN ST TRANSN REV		03/27/2015	BARCLAYS		7,935,301	7,255,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						269,750,235	236,890,000	987,625	XXX
002824-AZ-3	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		7,485,750	7,500,000		1FE
002824-BA-7	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		12,479,250	12,500,000		1FE
024747-AC-1	ABC SUPPLY CO INC		01/15/2015	JEFFERIES & COMPANY, INC.		1,691,218	1,687,000	25,305	4FE
00404A-AH-2	ACADIA HEALTHCARE COMPANY INC		02/12/2015	BANK OF AMERICA/MERRILL LYNCH		6,075,000	6,000,000	2,188	4FE
00440E-AS-6	ACE INA HOLDINGS INC		03/09/2015	CITIGROUP GLOBAL MARKETS		2,499,575	2,500,000		1FE
00507U-AP-6	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		14,999,250	15,000,000		2Z
00507U-AR-2	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		19,971,600	20,000,000		2Z
00507U-AS-0	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		24,911,250	25,000,000		2FE
00507U-AT-8	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		9,957,000	10,000,000		2Z
00507U-AU-5	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.		6,963,390	7,000,000		2FE
00507V-AE-9	ACTIVISION BLIZZARD INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		4,320,000	4,000,000	76,903	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00101J-AF-3	ADT CORP		01/09/2015	BANK OF AMERICA/MERRILL LYNCH		2,655,000	3,000,000	52,208	3FE
00101J-AG-1	ADT CORP		01/08/2015	BANK OF AMERICA/MERRILL LYNCH		380,000	500,000	12,052	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		01/30/2015	EXCHANGE		64,355	64,355		4FE
00130H-BW-4	AES CORP		03/31/2015	GOLDMAN, SACHS & CO.		4,950,000	5,000,000		3Z
00817Y-AN-8	AETNA INC		01/13/2015	MIZUHO SECURITIES USA INC.		5,035,450	5,000,000	36,972	2FE
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		5,954,340	6,000,000		2Z
008916-AP-3	AGRIUM INC	A	02/25/2015	RBC DOMINION SECURITIES		8,986,950	9,000,000		2FE
008916-AQ-1	AGRIUM INC	A	02/25/2015	BANK OF AMERICA/MERRILL LYNCH		2,477,750	2,500,000		2FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRU	A	03/11/2015	MORGAN STANLEY		11,000,000	11,000,000		2AM
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH TRU	A	03/11/2015	MORGAN STANLEY		10,000,000	10,000,000		3AM
00928Q-AN-1	AIRCASTLE LTD	E	01/12/2015	JPMORGAN CHASE & CO.		2,250,000	2,250,000		3FE
02005N-AW-0	ALLY FINANCIAL INC		02/02/2015	BARCLAYS		1,990,000	2,000,000	16,250	3FE
02005N-AZ-3	ALLY FINANCIAL INC		03/25/2015	CITIGROUP GLOBAL MARKETS		4,944,400	5,000,000		3FE
02005N-BA-7	ALLY FINANCIAL INC		03/25/2015	CITIGROUP GLOBAL MARKETS		4,902,000	5,000,000		3Z
02154C-AD-5	ALTICE FINANCING SA	F	01/30/2015	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		1Z
02154E-AD-1	ALTICE FINCO SA	F	01/30/2015	GOLDMAN, SACHS & CO.		1,250,000	1,250,000		1Z
02154V-AB-7	ALTICE SA	F	01/30/2015	JPMORGAN CHASE & CO.		1,200,000	1,200,000		1Z
023770-AB-6	AMERICAN AIRLINES INC		03/02/2015	CREDIT SUISSE		5,000,000	5,000,000		1Z
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		01/12/2015	U.S. BANCORP		7,973,520	8,000,000		2FE
03077J-AA-8	AMERIGAS FINANCE LLC/COR		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		1,464,750	1,395,000	32,172	3FE
03077J-AB-6	AMERIGAS FINANCE LLC/COR		01/30/2015	KEYCORP		525,000	500,000	7,194	3FE
03073E-AM-7	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		4,973,250	5,000,000		1FE
03073E-AN-5	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		2,495,325	2,500,000		1FE
031652-BG-4	AMKOR TECHNOLOGY INC		01/09/2015	BANK OF AMERICA/MERRILL LYNCH		2,583,750	2,650,000	48,335	3FE
035287-AE-1	ANIXTER INC		03/27/2015	BANK OF AMERICA/MERRILL LYNCH		22,119,250	21,500,000	430,101	3FE
03674X-AC-0	ANTERO RESOURCES CORP		03/16/2015	Various		8,591,162	8,650,000	117,847	3FE
03674X-AD-8	ANTERO RESOURCES CORP		03/04/2015	JPMORGAN CHASE & CO.		6,879,688	6,875,000		3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		03/25/2015	CREDIT SUISSE		4,900,000	5,000,000	111,233	3FE
037833-AY-6	APPLE INC		02/02/2015	GOLDMAN, SACHS & CO.		39,992,400	40,000,000		1FE
037833-AZ-3	APPLE INC		02/02/2015	DEUTSCHE BANK AG		29,957,700	30,000,000		1FE
037833-BA-7	APPLE INC		02/02/2015	GOLDMAN, SACHS & CO.		19,822,600	20,000,000		1FE
00213M-AD-6	APX GROUP INC		01/29/2015	EXCHANGE		3,562,178	3,500,000	49,340	5FE
03938L-AP-9	ARCELORMITTAL	F	03/13/2015	Various		4,689,375	4,500,000	130,375	3FE
03938L-AQ-7	ARCELORMITTAL	F	01/06/2015	STERNE AGEE CLEARING INC.		1,802,500	1,750,000	43,045	3FE
03938L-AX-2	ARCELORMITTAL	F	01/07/2015	BAIRD (ROBERT W.) & CO. INC.		2,394,875	2,254,000	57,900	3FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/02/2015	Various		5,817,611	7,245,535		4FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		01/16/2015	RBC DOMINION SECURITIES		1,975,025	1,994,975		4FE
04021L-AA-8	ARGOS MERGER SUB INC		03/13/2015	Various		12,704,845	12,492,000	13,854	4FE
040555-CR-3	ARIZONA PUBLIC SERVICE CO		01/07/2015	WELLS FARGO		14,997,900	15,000,000		1FE
042735-BD-1	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,962,050	5,000,000		2FE
042735-BE-9	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,951,550	5,000,000		2FE
044209-AM-6	ASHLAND INC		02/20/2015	CITIGROUP GLOBAL MARKETS		1,070,000	1,000,000	19,097	3FE
047870-NE-6	ATLANTA GA WTR & WASTE WTR REV		02/26/2015	LOOP CAPITAL MARKETS		1,707,015	1,500,000		1Z
05377R-BJ-2	AVISCR_123 ABS		03/25/2015	CREDIT SUISSE		10,250,000	10,000,000	11,750	4AM
05463D-AA-8	AXIALL CORP		03/25/2015	Various		8,603,434	8,670,000	147,060	3FE
05460N-AB-7	AXIALL CORP LOAN		03/18/2015	WELLS FARGO		2,487,500	2,500,000		3FE
058498-AR-7	BALL CORP		03/24/2015	JPMORGAN CHASE & CO.		2,087,500	2,000,000	3,333	3FE
058498-AS-5	BALL CORP		01/06/2015	JEFFERIES & COMPANY, INC.		966,250	1,000,000	6,000	3FE
06051G-FM-6	BANK OF AMERICA CORP		01/16/2015	BANK OF AMERICA/MERRILL LYNCH		34,788,950	35,000,000		2FE
06050T-LY-6	BANK OF AMERICA NA		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		14,979,450	15,000,000		1FE
05538B-AH-8	BE AEROSPACE TERM LOAN B		01/06/2015	J. P. MORGAN SECURITIES, INC.		1,243,750	1,250,000		3FE
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO		01/31/2015	EXCHANGE		17,996,154	18,000,000	68,400	2FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		03/23/2015	CREDIT SUISSE		1,915,000	2,000,000		4FE
097023-BK-0	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		2,426,300	2,500,000		1FE
097023-BL-8	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		6,740,020	7,000,000		1FE
097751-BK-6	BOMBARDIER INC	A	03/06/2015	Various		7,050,000	7,050,000		4FE
097751-BM-2	BOMBARDIER INC	A	03/25/2015	Various		5,800,000	5,800,000	6,729	4FE
099724-AH-9	BORGWARNER INC		03/09/2015	DEUTSCHE BANK AG		2,492,125	2,500,000		2FE
099724-AJ-5	BORGWARNER INC		03/09/2015	BANK OF AMERICA/MERRILL LYNCH		3,492,930	3,500,000		2FE
05565Q-CW-6	BP CAPITAL MARKETS PLC	F	02/10/2015	RBS SECURITIES INC		30,000,000	30,000,000		1FE
05565Q-CX-4	BP CAPITAL MARKETS PLC	F	02/10/2015	RBS SECURITIES INC		20,000,000	20,000,000		1FE
10919R-AD-1	BRIGHT HORIZONS TERM B-1 LOANS		01/06/2015	GOLDMAN, SACHS & CO.		247,500	250,000		4FE

SCHEDULE D - PART 3

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120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		03/18/2015	Various		11,645,463	11,441,000	218,924	3FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/04/2015	JPMORGAN CHASE & CO.		3,986,920	4,000,000		2FE
13057Q-AE-7	CALIFORNIA RESOURCES CORP		02/10/2015	CITIGROUP GLOBAL MARKETS		4,375,000	5,000,000	110,000	3FE
131347-CF-1	CALPINE CORP		01/05/2015	STERNE AGEE CLEARING INC.		1,012,500	1,000,000	26,514	4FE
131347-CJ-3	CALPINE CORP		02/11/2015	Various		7,754,231	7,769,231	6,417	4FE
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	A	01/28/2015	MORGAN STANLEY		16,992,690	17,000,000		2FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		02/02/2015	MORGAN STANLEY		9,975,400	10,000,000		2FE
14313L-AF-3	CARMX_13-1 ABS		03/30/2015	DEUTSCHE BANK AG		9,619,883	9,615,000	6,992	1FE
14313W-AD-4	CARMX_15-1 ABS		02/19/2015	BANK OF AMERICA/MERRILL LYNCH		14,996,753	15,000,000		1FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		03/18/2015	JEFFERIES & COMPANY, INC.		786,563	750,000	15,333	2
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		02/26/2015	BARCLAYS		17,960,760	18,000,000		1FE
124857-AP-8	CBS CORP		01/07/2015	JPMORGAN CHASE & CO.		14,854,950	15,000,000		2Z
17305E-FS-9	CCCIT_14-A6 ABS		01/05/2015	NOMURA SECURITIES INTERNATIONAL INC		30,167,578	30,000,000	283,083	1FE
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,007,500	1,000,000	18,813	3FE
14987E-AB-3	CCOH SAFARI LLC		03/13/2015	Various		4,816,563	4,750,000	81,019	4FE
12513G-BA-6	CDW LLC		03/06/2015	JPMORGAN CHASE & CO.		2,090,000	2,000,000	30,556	4FE
12513G-BB-4	CDW LLC / CDW FINANCE CORP		03/25/2015	Various		8,511,809	8,452,000	11,955	4FE
15089Q-AD-6	CELANESE US HOLDINGS LLC		02/09/2015	Various		6,335,925	6,290,000	115,064	3FE
15135B-AD-3	CENTENE CORP		01/13/2015	CITIGROUP GLOBAL MARKETS		2,510,313	2,500,000	19,660	3FE
156700-AR-7	CENTURYLINK INC		01/21/2015	OPPENHEIMER & CO., INC.		1,077,500	1,000,000	6,271	3FE
156700-AS-5	CENTURYLINK INC		03/06/2015	Various		8,514,375	8,000,000	208,156	3FE
156700-AX-4	CENTURYLINK INC		01/12/2015	DEUTSCHE BANK AG		2,200,000	2,000,000	16,500	3FE
156700-AY-2	CENTURYLINK INC		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,750,000	4,750,000		3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		01/30/2015	BARCLAYS		245,625	250,000	1,744	4FE
161571-FK-5	CHAIT_12-A4 ABS		01/28/2015	MORGAN STANLEY		13,170,252	13,275,000	8,739	1FE
16125A-AB-9	CHARTER NEX US HLDGS 1ST LIEN TL		02/19/2015	MORGAN STANLEY DEAN WITTER		495,000	500,000		4FE
165167-CL-9	CHESAPEAKE ENERGY CORP		03/17/2015	Various		6,719,375	6,500,000	115,399	3FE
166764-AR-1	CHEVRON CORP		02/24/2015	WELLS FARGO		40,000,000	40,000,000		1FE
166764-AT-7	CHEVRON CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000		1FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		03/13/2015	EXCHANGE		4,120,587	4,143,821		3FE
125509-BU-2	CIGNA CORPORATION		03/11/2015	JPMORGAN CHASE & CO.		3,997,520	4,000,000		2FE
125581-GR-3	CIT GROUP INC		01/05/2015	Various		2,550,000	2,500,000	54,514	3FE
185669-AB-4	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE		1,000,000	1,000,000		3FE
185669-AC-2	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE		2,500,000	2,500,000		3FE
185669-AD-0	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE		1,150,000	1,150,000		3FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		02/03/2015	IMPERIAL CAPITAL, LLC		428,750	500,000	1,735	5FE
18683K-AG-6	CLIFFS NATURAL RESOURCES INC		03/30/2015	EXCHANGE		146,953	195,000		4FE
18683K-AH-4	CLIFFS NATURAL RESOURCES INC		03/25/2015	BANK OF AMERICA/MERRILL LYNCH		18,648,600	20,000,000		3FE
189754-AA-2	COACH INC		02/23/2015	JPMORGAN CHASE & CO.		4,972,250	5,000,000		1Z
19238V-AG-0	COGECO CABLE INC	G	02/04/2015	BANK OF AMERICA/MERRILL LYNCH		329,875	325,000	4,313	3FE
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		4,625,000	4,625,000		4FE
991525-9A-6	COLOUROZ INVEST 1 GMBH TERM LOAN C	E	03/02/2015	DEUTSCHE BANK SECURITIES		420,272	424,517		4FE
991526-9A-4	COLOUROZ INVEST 2 TERM LOAN B-2		03/10/2015	DEUTSCHE BANK SECURITIES		2,468,801	2,567,983		4FE
14041N-ET-4	COMET_14-A5-A ABS		01/06/2015	NOMURA SECURITIES INTERNATIONAL INC		17,071,719	17,000,000	16,773	1FE
201723-AK-9	COMMERCIAL METALS CO		02/11/2015	Various		2,383,750	2,500,000	27,490	3FE
205768-AK-0	COMSTOCK RESOURCES INC		03/10/2015	Various		16,157,275	16,200,000		4FE
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		02/03/2015	WELLS FARGO		1,000,000	1,000,000		3FE
22160K-AH-8	COSTCO WHOLESALE CORP		02/05/2015	JPMORGAN CHASE & CO.		16,949,680	17,000,000		1FE
13056U-AD-1	CRART_15-1 ABS		03/04/2015	CREDIT SUISSE		14,997,108	15,000,000		1FE
225310-AJ-0	CREDIT ACCEPTANCE CORP		03/25/2015	WELLS FARGO		5,310,731	5,350,000		4FE
225313-AF-2	CREDIT AGRICOLE SA	F	03/09/2015	CREDIT AGRICOLE		9,945,600	10,000,000		1Z
22546Q-AU-1	CREDIT SUISSE AG (NEW YORK BRANCH)	R	01/26/2015	CREDIT SUISSE		30,000,000	30,000,000		1FE
225433-AA-9	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE		24,940,000	25,000,000		2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE		26,986,230	27,000,000		1FE
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/23/2015	Various		15,620,450	15,556,000	781	4FE
228227-BD-5	CROWN CASTLE INTL CORP		01/06/2015	JPMORGAN CHASE & CO.		3,061,875	3,000,000	75,833	3FE
126307-AF-4	CSC HOLDINGS LLC		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		2,109,178	1,879,000	27,833	3FE
126307-AG-2	CSC HOLDINGS LLC		02/23/2015	JEFFERIES & COMPANY, INC.		2,047,500	2,000,000	24,792	3FE
12646R-AB-1	CST BRANDS INC		03/13/2015	Various		3,072,500	3,000,000	55,694	3FE
23130R-AB-1	CURO HEALTH SERV HLDGS INC TLB		03/16/2015	GOLDMAN, SACHS & CO.		1,485,000	1,500,000		4FE
23331A-BK-4	D.R. HORTON INC		02/04/2015	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		3FE
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	02/23/2015	JPMORGAN CHASE & CO.		24,942,500	25,000,000		1FE

SCHEDULE D - PART 3

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

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235825-AD-8	DANA HOLDING CORP		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		1,065,000	1,000,000	26,833	3FE
235825-AE-6	DANA HOLDING CORP		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		333,938	325,000	3,823	4FE
237266-AG-6	DARLING INGREDIENTS INC		03/24/2015	Various		7,334,275	7,355,000	45,995	4FE
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		03/30/2015	Various		10,252,038	10,055,000	101,539	4FE
254683-AY-1	DCENT_12-A6 ABS		01/28/2015	BARCLAYS		22,897,578	23,000,000	18,138	1FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/26/2015	Various		9,546,338	10,040,000	110,631	3FE
242370-AD-6	DEAN FOODS CO		03/24/2015	Various		15,183,750	15,150,000	61,569	3FE
24272#-AA-5	DEASIL LAND PARTNERS LLC		01/20/2015	DIRECT		20,861,825	20,861,825		4Z
247916-AD-1	DENBURY RESOURCES INC		03/13/2015	STERNE AGEE CLEARING INC.		1,775,000	2,000,000	41,861	4FE
25152R-YD-9	DEUTSCHE BANK AG	F	02/10/2015	DEUTSCHE BANK AG		4,994,050	5,000,000		1FE
25152R-YE-7	DEUTSCHE BANK AG	F	02/10/2015	DEUTSCHE BANK AG		15,000,000	15,000,000		1FE
25470X-AW-5	DISH DBS CORP		02/05/2015	EXCHANGE		3,010,000	3,010,000	36,841	3FE
25674D-AC-7	DOLLAR TREE INC. INITIAL TLB		03/11/2015	J. P. MORGAN SECURITIES, INC.		1,990,000	2,000,000		3FE
25960E-AF-1	DOUGLAS DYNAMICS LLC TERM LOAN		01/12/2015	J. P. MORGAN SECURITIES, INC.		2,970,000	3,000,000		4FE
26818A-AB-0	DYNEGY FINANCE I INC		01/05/2015	CITIGROUP GLOBAL MARKETS		1,010,000	1,000,000	14,545	4FE
26818A-AC-8	DYNEGY FINANCE I INC		03/13/2015	BANK OF AMERICA/MERRILL LYNCH		5,237,500	5,000,000	149,323	4FE
278865-AR-1	ECOLAB INC		01/12/2015	JPMORGAN CHASE & CO.		9,995,300	10,000,000		2FE
532457-BH-0	ELI LILLY AND CO		02/24/2015	GOLDMAN, SACHS & CO.		4,990,350	5,000,000		1Z
532457-BJ-6	ELI LILLY AND CO		02/24/2015	DEUTSCHE BANK AG		4,975,750	5,000,000		1Z
26867L-AA-8	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2FE
26867L-AC-4	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		4,999,150	5,000,000		2FE
26867L-AE-0	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		21,498,925	21,500,000		2FE
26867L-AG-5	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		19,964,800	20,000,000		2FE
26867L-AL-4	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.		8,944,470	9,000,000		2FE
29271L-AA-2	ENDO FINANCE CO		03/06/2015	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,000,000	17,889	4FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		03/06/2015	Various		4,041,250	4,000,000	29,264	4FE
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		01/21/2015	Various		3,510,000	3,500,000		4FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		02/12/2015	Various		6,039,179	5,000,000		6Z
29273X-AS-5	ENERGY TRANSFER EQUITY L.P 3/15 TL		03/16/2015	CREDIT SUISSE		1,980,000	2,000,000		3FE
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		19,983,600	20,000,000		2FE
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		11,977,200	12,000,000		2FE
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND		11,972,640	12,000,000		2FE
29276K-AV-3	ENERGY XXI GULF COAST INC		03/05/2015	CREDIT SUISSE		1,280,963	1,330,000		1Z
29358Q-AC-3	ENSCO PLC	E	01/09/2015	BARCLAYS		7,728,440	8,000,000	103,750	2FE
29358Q-AD-1	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG		3,813,400	4,000,000	104,139	2FE
29358Q-AE-9	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG		7,969,760	8,000,000		2FE
29977H-AD-2	EP ENER/EVEREST ACQ FIN		02/20/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,030,000	1,000,000	21,771	4FE
29977H-AB-6	EP ENERGY/EP FINANCE INC		03/13/2015	STERNE AGEE CLEARING INC.		3,135,000	3,000,000	107,031	4FE
29444U-AM-8	EQUINIX INC		03/10/2015	Various		4,661,898	4,506,000	104,062	4FE
29444U-AN-6	EQUINIX INC		03/06/2015	OPPENHEIMER & CO., INC.		574,070	556,000	9,215	4FE
26884T-AN-2	ERAC USA FINANCE LLC		02/10/2015	RBC DOMINION SECURITIES		2,471,200	2,500,000		2FE
301658-AG-5	EXAR_12-2 ABS		03/30/2015	JPMORGAN CHASE & CO.		5,091,992	5,000,000	11,947	4AM
30161M-AP-8	EXELON GENERATION CO LLC		01/08/2015	BARCLAYS		14,997,150	15,000,000		2FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		01/26/2015	BANK OF AMERICA		2,976,393	2,991,667		4FE
30231G-AF-9	EXXON MOBIL CORP		03/23/2015	Various		9,528,350	9,500,000	6,773	1FE
30231G-AG-7	EXXON MOBIL CORP		03/03/2015	MORGAN STANLEY		40,000,000	40,000,000		1FE
30231G-AJ-1	EXXON MOBIL CORP		03/03/2015	MORGAN STANLEY		35,000,000	35,000,000		1FE
30231G-AN-2	EXXON MOBIL CORP		03/03/2015	JPMORGAN CHASE & CO.		7,500,000	7,500,000		1Z
30706V-AA-3	FAMILY TREE ESCROW LLC		03/17/2015	JPMORGAN CHASE & CO.		25,178,750	24,250,000	77,944	4FE
30706V-AC-9	FAMILY TREE ESCROW LLC		02/06/2015	JPMORGAN CHASE & CO.		1,125,000	1,125,000		4FE
31428X-BB-1	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS		4,971,600	5,000,000		2Z
31428X-BD-7	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS		7,450,950	7,500,000		2FE
315292-AM-4	FERRELLGAS LP		02/13/2015	Various		4,033,168	4,134,000	66,701	4FE
315292-AP-7	FERRELLGAS LP/FERRELLGAS FINANCE C		01/12/2015	BANK OF AMERICA/MERRILL LYNCH		2,940,000	3,000,000		4FE
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	02/24/2015	Various		1,835,000	2,000,000	40,681	4FE
33843C-AE-5	FLGC_13-1 ABS		03/30/2015	DEUTSCHE BANK AG		5,222,695	5,125,000	8,688	3AM
30251G-AH-0	FMG RESOURCES AUG 2006	F	02/12/2015	BANK OF AMERICA/MERRILL LYNCH		2,318,750	2,500,000	61,302	3FE
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC		01/06/2015	GOLDMAN, SACHS & CO.		17,000,000	17,000,000		2FE
364725-BA-8	GANNETT CO INC		02/04/2015	STERNE AGEE CLEARING INC.		1,931,753	1,853,000	6,331	3FE
364725-BB-6	GANNETT CO INC		01/21/2015	Various		2,631,393	2,643,000	46,141	3FE
364725-BC-4	GANNETT CO INC		03/12/2015	JPMORGAN CHASE & CO.		3,135,000	3,000,000	86,625	3FE
364725-BE-0	GANNETT CO INC		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		2,170,000	2,000,000	55,958	3FE

SCHEDULE D - PART 3

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

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361448-AW-3	GATX CORP		02/03/2015	CITIGROUP GLOBAL MARKETS		9,893,700	10,000,000		2FE
361448-AV-5	GATX CORPORATION		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		7,058,660	7,000,000	48,533	2FE
36155W-AJ-5	GCI INC		03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,105,981	2,125,000		1Z
36967F-AB-7	GENERAL ELECTRIC CAPITAL CORP		01/06/2015	JPMORGAN CHASE & CO.		28,000,000	28,000,000		1FE
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC		01/07/2015	CITIGROUP GLOBAL MARKETS		24,970,000	25,000,000		3FE
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		01/07/2015	CITIGROUP GLOBAL MARKETS		31,335,570	31,500,000		3FE
37951K-AF-3	GLOBAL CASH ACCESS HLDGS INC. TLB		01/06/2015	BANK OF AMERICA		1,477,500	1,500,000		4FE
361841-AF-6	GLP CAPITAL LP		03/30/2015	Various		5,973,125	5,750,000	125,827	3FE
38148L-AA-4	GOLDMAN SACHS GROUP INC		03/25/2015	GOLDMAN, SACHS & CO.		32,978,760	33,000,000	38,711	1FE
38148L-AC-0	GOLDMAN SACHS GROUP INC		01/20/2015	GOLDMAN, SACHS & CO.		9,995,800	10,000,000		1FE
398905-AH-2	GROUP 1 AUTOMOTIVE INC		03/24/2015	Various		4,742,250	4,700,000	75,458	4FE
423074-AS-2	H.J. HEINZ CO		01/27/2015	WELLS FARGO		20,009,375	20,000,000		3FE
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/23/2015	CITIGROUP GLOBAL MARKETS		17,459,575	17,500,000		1FE
40412C-AC-5	HCA HOLDINGS INC		01/14/2015	JPMORGAN CHASE & CO.		538,750	500,000	13,455	4FE
404119-BN-8	HCA INC		03/10/2015	JEFFERIES & COMPANY, INC.		3,172,500	3,000,000	74,167	3FE
404119-BR-9	HCA INC		03/06/2015	Various		13,331,250	12,900,000	59,872	4FE
404121-AF-2	HCA INC		03/17/2015	BANK OF AMERICA/MERRILL LYNCH		13,801,500	13,450,000	191,933	3FE
40414L-AM-1	HCP INC		01/13/2015	CITIGROUP GLOBAL MARKETS		9,918,500	10,000,000		2FE
421924-BK-6	HEALTHSOUTH CORP		03/13/2015	Various		13,099,125	12,675,000	221,115	3FE
421924-BN-0	HEALTHSOUTH CORP		03/27/2015	Various		9,913,750	9,825,000	9,111	3FE
423457-AA-8	HELMERICH & PAYNE INTERNATIONAL DR		03/12/2015	GOLDMAN, SACHS & CO.		7,954,000	8,000,000		1Z
40428H-PR-7	HSBC USA INC	R	02/26/2015	HSBC SECURITIES, INC.		31,968,640	32,000,000		1FE
42805R-BS-7	HVF_13-1 ABS		03/30/2015	JPMORGAN CHASE & CO.		9,396,094	9,500,000	4,581	1AM
44891A-AB-3	HYUNDAI CAPITAL AMERICA	R	03/16/2015	BARCLAYS		15,921,120	16,000,000		2FE
44920U-AF-5	HYUNDAI CAPITAL SERVICES INC	F	03/23/2015	CITIGROUP GLOBAL MARKETS		7,987,840	8,000,000		2FE
451102-BB-2	ICAHN ENTERPRISES LP		01/06/2015	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	77,188	3FE
451102-BF-3	ICAHN ENTERPRISES LP		01/13/2015	JEFFERIES & COMPANY, INC.		2,035,000	2,000,000	53,854	3FE
45256#-AB-8	IMPACT CIL PARENT CMBS		01/20/2015	DIRECT		5,833,454	5,833,454		2AM
45672N-AD-3	INFOR (US) INC		03/18/2015	BANK OF AMERICA/MERRILL LYNCH		18,022,500	18,000,000		4FE
44987C-AC-2	ING BANK NV	F	03/10/2015	DEUTSCHE BANK AG		12,975,690	13,000,000		1FE
45763P-AE-6	INMARSAT FINANCE PLC	F	03/10/2015	Various		4,483,750	4,500,000	50,036	3FE
45824T-AC-9	INTELSAT JACKSON HLDG	E	01/09/2015	OPPENHEIMER & CO., INC.		2,379,375	2,250,000	40,328	4FE
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	01/28/2015	Various		2,726,250	2,750,000	31,740	4FE
46284P-AP-9	IRON MOUNTAIN INC		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		3,056,250	3,000,000	78,583	4FE
46284P-AQ-7	IRON MOUNTAIN INC		02/10/2015	Various		7,100,625	6,750,000	197,750	3FE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		01/22/2015	Various		149,736,749	1,670,000		4
832696-AC-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,992,500	5,000,000		2FE
832696-AE-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,978,600	5,000,000		2Z
832696-AG-3	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		3,484,495	3,500,000		2Z
832696-AL-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		3,985,080	4,000,000		1Z
832696-AN-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		3,932,400	4,000,000		1Z
47010B-AE-4	JAGUAR LAND ROVER AUTOMOTIVE PLC	F	03/03/2015	JPMORGAN CHASE & CO.		4,500,000	4,500,000		3FE
466112-AP-4	JBS USA FINANCE INC	R	03/25/2015	CITIGROUP GLOBAL MARKETS		1,108,250	1,100,000	13,464	3FE
46625H-KA-7	JPMORGAN CHASE & CO		01/15/2015	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1FE
46625H-KB-5	JPMORGAN CHASE & CO		01/15/2015	JPMORGAN CHASE & CO.		30,000,000	30,000,000		1FE
46625H-KC-3	JPMORGAN CHASE & CO		01/15/2015	JPMORGAN CHASE & CO.		14,966,700	15,000,000		1FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN TL		02/10/2015	BARCLAYS BANK		10,670,000	11,000,000		4FE
48666K-AV-1	KB HOME		02/11/2015	CREDIT SUISSE		1,250,000	1,250,000		1Z
494368-BP-7	KIMBERLY-CLARK CORP		02/24/2015	DEUTSCHE BANK AG		8,994,420	9,000,000		1FE
494368-BQ-5	KIMBERLY-CLARK CORP		02/24/2015	MORGAN STANLEY		9,472,640	9,500,000		1FE
494386-AC-9	KIMBERLY-CLARK DE MEXICO	F	03/05/2015	CITIGROUP GLOBAL MARKETS		9,945,900	10,000,000		1FE
494580-AD-5	KINDRED HEALTHCARE INC		02/18/2015	Various		2,386,065	2,500,000	50,557	4FE
49460Y-AY-1	KINETIC CONCEPTS DOLLAR TL E-1		01/06/2015	BANK OF AMERICA		2,984,962	2,992,443		3FE
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		01/21/2015	WELLS FARGO		14,987,850	15,000,000		2FE
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA		01/21/2015	WELLS FARGO		24,962,500	25,000,000		2Z
50540R-AR-3	LABORATORY CORPORATION OF AMERICA		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		14,983,200	15,000,000		2FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		24,809,000	25,000,000		2FE
513075-BE-0	LAMAR MEDIA CORP		02/24/2015	CANTOR FITZGERALD		3,060,000	3,000,000	48,333	4FE
516806-AE-6	LAREDO PETROLEUM INC		03/04/2015	BANK OF AMERICA/MERRILL LYNCH		2,125,000	2,125,000		1Z
521865-AV-7	LEAR CORP		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		515,000	500,000	10,003	3FE
521865-AX-3	LEAR CORP		02/03/2015	CITIGROUP GLOBAL MARKETS		4,217,813	4,125,000	45,117	3FE
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		03/19/2015	Various		4,454,501	30,200,000		6Z

SCHEDULE D - PART 3

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526057-BU-7	LENNAR CORP		02/11/2015	JPMORGAN CHASE & CO.		6,015,000	6,000,000	61,500	3FE
64029B-AD-0	LES AILMENTS MULTIBAR TLA2	G	02/23/2015	GECC CAPITAL MARKETS GROUP		4,743,750	4,791,667		4FE
527298-BB-8	LEVEL 3 FINANCING INC		01/14/2015	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000		1Z
C5184A-AB-7	LIONS GATE ENTMT CORP 2ND LIEN TL		03/27/2015	J. P. MORGAN SECURITIES, INC.		6,000,000	6,000,000		3FE
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		01/26/2015	DIRECT		1,600,000	1,600,000		4
539830-BE-8	LOCKHEED MARTIN CORP		02/12/2015	JPMORGAN CHASE & CO.		4,985,700	5,000,000		1FE
544435-4M-9	LOS ANGELES CALIF DEPT ARPTS A		02/06/2015	MORGAN STANLEY		1,721,100	1,500,000		1FE
550372-AA-4	LUNDIN MINING CORP	A	03/18/2015	BANK OF AMERICA/MERRILL LYNCH		4,891,250	4,750,000	135,052	4FE
55181W-AA-2	LYNX I CORP	R	01/28/2015	CREDIT SUISSE		2,092,500	2,000,000	31,951	3FE
55181X-AA-0	LYNX II CORP	R	02/04/2015	BANK OF AMERICA/MERRILL LYNCH		3,210,000	3,000,000	60,563	4FE
554276-AL-9	MACDERMID INC TLB2		03/23/2015	BARCLAYS BANK		495,000	500,000		4FE
570506-AN-5	MARKWEST ENERGY PART/FIN		01/28/2015	CITIGROUP GLOBAL MARKETS		3,389,914	3,217,000	97,001	3FE
570506-AP-0	MARKWEST ENERGY PART/FIN		01/21/2015	MORGAN STANLEY		1,552,500	1,500,000	10,677	3FE
570506-AQ-8	MARKWEST ENERGY PART/FIN		01/15/2015	Various		5,072,500	5,000,000	116,417	3FE
570506-AR-6	MARKWEST ENERGY PART/FIN		01/30/2015	CITIGROUP GLOBAL MARKETS		1,179,075	1,185,000	2,814	3FE
570506-AS-4	MARKWEST ENERGY PARTNERS LP		02/26/2015	Various		5,341,563	5,250,000	69,266	3FE
574599-BJ-4	MASCO CORP		03/17/2015	CITIGROUP GLOBAL MARKETS		13,975,000	13,975,000		3FE
575385-AA-7	MASONITE INTERNATIONAL CORP	A	03/09/2015	BANK OF AMERICA/MERRILL LYNCH		1,250,000	1,250,000		1Z
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/23/2015	JEFFERIES & COMPANY, INC.		524,375	500,000	12,839	4FE
58445M-AP-7	MEDIACOM LLC/US		01/30/2015	BAIRD (ROBERT W.) & CO. INC.		673,438	625,000	21,272	4FE
552704-AA-6	MEG ENERGY CORP	A	02/12/2015	BANK MONTREAL / NESBITT BURNS		4,218,750	4,500,000	124,313	4FE
58933Y-AN-5	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG		20,000,000	20,000,000		1FE
58933Y-AP-0	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG		20,000,000	20,000,000		1FE
58933Y-AQ-8	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG		19,973,000	20,000,000		1FE
58933Y-AR-6	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG		44,925,750	45,000,000		1FE
58933Y-AS-4	MERCK & CO INC		02/05/2015	JPMORGAN CHASE & CO.		19,996,200	20,000,000		1FE
58933Y-AT-2	MERCK & CO INC		02/05/2015	JPMORGAN CHASE & CO.		14,913,750	15,000,000		1FE
59156R-BN-7	METLIFE INC		03/02/2015	BARCLAYS		4,975,050	5,000,000		1Z
59259Y-3Q-0	METROPOLITAN TRANSN AUTH N Y R		01/16/2015	JPMORGAN CHASE & CO.		5,861,850	5,000,000		1FE
552953-BY-6	MGM RESORTS INTERNATIONAL		02/02/2015	DEUTSCHE BANK AG		3,293,750	3,125,000	61,875	4FE
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		01/09/2015	RBC DOMINION SECURITIES		1,975,000	2,000,000		3FE
594918-BA-1	MICROSOFT CORP		02/09/2015	BARCLAYS		24,956,750	25,000,000		1FE
594918-BB-9	MICROSOFT CORP		02/09/2015	BARCLAYS		24,947,750	25,000,000		1FE
594918-BC-7	MICROSOFT CORP		02/09/2015	BARCLAYS		4,942,500	5,000,000		1Z
594918-BD-5	MICROSOFT CORP		02/09/2015	BARCLAYS		3,977,880	4,000,000		1FE
594918-BE-3	MICROSOFT CORP		02/09/2015	BARCLAYS		3,936,400	4,000,000		1Z
61747Y-DW-2	MORGAN STANLEY		01/22/2015	MORGAN STANLEY		24,978,000	25,000,000		1Z
61747Y-DY-8	MORGAN STANLEY		01/22/2015	MORGAN STANLEY		9,925,000	10,000,000		1FE
55336V-AA-8	MPLX LP		02/09/2015	Various		10,514,630	10,500,000		2FE
55354G-AA-8	MSCI INC		03/24/2015	Various		12,789,335	12,332,000	139,647	3FE
553794-AC-2	MUFG AMERICAS HOLDINGS CORP		02/05/2015	MORGAN STANLEY		9,946,900	10,000,000		1Z
628530-AL-1	MYLAN INC		03/31/2015	J. P. MORGAN SECURITIES, INC.		(49,500)			2FE
628530-AW-7	MYLAN INC		03/31/2015	EXCHANGE		(47,500)			2FE
628530-AX-5	MYLAN INC		03/31/2015	EXCHANGE		(50,000)			2FE
628530-BF-3	MYLAN INC		03/31/2015	Various		(35,000)			2FE
637432-NC-5	NATIONAL RURAL UTILITIES COOPERATI		01/20/2015	RBC DOMINION SECURITIES		4,989,600	5,000,000		1FE
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATI		01/20/2015	JPMORGAN CHASE & CO.		4,996,950	5,000,000		1FE
63859U-BC-6	NATIONWIDE BUILDING SOCIETY	F	01/12/2015	CITIGROUP GLOBAL MARKETS		16,994,390	17,000,000		1FE
63938C-AC-2	NAVIENT CORP		03/25/2015	JPMORGAN CHASE & CO.		19,875,800	20,000,000		3FE
628852-AH-8	NCI BUILDING SYSTEMS INC		01/09/2015	CREDIT SUISSE		625,000	625,000		4Z
64110L-AF-3	NETFLIX INC		02/05/2015	BANK OF AMERICA/MERRILL LYNCH		3,573,750	3,500,000	87,608	4FE
64110L-AG-1	NETFLIX INC		03/03/2015	EXCHANGE		3,573,312	3,500,000	1,118	4FE
64110L-AH-9	NETFLIX INC		03/13/2015	Various		8,310,000	8,250,000	19,861	4FE
64110L-AK-2	NETFLIX INC		02/02/2015	MORGAN STANLEY		3,000,000	3,000,000		4FE
64952W-BY-8	NEW YORK LIFE GLOBAL FUNDING		02/04/2015	JPMORGAN CHASE & CO.		22,995,630	23,000,000		1FE
65336Y-AK-9	NEXSTAR BROADCASTING INC		01/21/2015	WELLS FARGO		1,875,000	1,875,000		4FE
65409Q-BB-7	NIELSEN FINANCE LLC		03/18/2015	Various		10,663,250	10,600,000	211,111	4FE
655044-AJ-4	NOBLE ENERGY INC		03/02/2015	BNP CAPITAL MARKETS		1,053,660	1,000,000	16,553	2FE
65504L-AL-1	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	CITIGROUP GLOBAL MARKETS		8,876,700	9,000,000		2FE
65504L-AM-9	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	JPMORGAN CHASE & CO.		4,989,350	5,000,000		2FE
65504L-AN-7	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	JPMORGAN CHASE & CO.		9,224,100	9,250,000		2FE
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		03/27/2015	GOLDMAN, SACHS & CO.		1,485,000	1,500,000		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
666807-BJ-0	NORTHROP GRUMMAN CORP		02/03/2015	Various		10,016,931	10,000,000		2FE
66977W-AN-9	NOVA CHEMICALS CORP	G	03/24/2015	Various		7,328,750	7,000,000	40,615	3FE
66977W-AP-4	NOVA CHEMICALS CORP	A	02/12/2015	CITIGROUP GLOBAL MARKETS		4,671,150	4,470,000	68,292	3FE
67054L-AA-5	NUMERICABLE GROUP SA	F	01/14/2015	BANK OF AMERICA/MERRILL LYNCH		1,972,500	2,000,000	41,979	4FE
67054L-AB-3	NUMERICABLE GROUP SA	F	01/05/2015	MORGAN STANLEY		1,503,750	1,500,000	35,750	4FE
681904-AT-5	OMNICARE INC		03/13/2015	BANK OF AMERICA/MERRILL LYNCH		3,138,750	3,000,000	48,750	3FE
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		03/19/2015	BARCLAYS		13,961,360	14,000,000		2FE
68233J-BA-1	ONCOR ELECTRIC DELIVERY COMPANY LL		03/19/2015	BARCLAYS		2,480,375	2,500,000		1Z
68268N-AN-3	ONEOK PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		11,997,840	12,000,000		2FE
68268N-AP-8	ONEOK PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		3,991,600	4,000,000		2FE
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		02/06/2015	CREDIT SUISSE		2,005,000	2,000,000		4FE
683715-AA-4	OPEN TEXT CORP	A	01/12/2015	BARCLAYS		4,750,000	4,750,000		3FE
688239-AD-4	OSHKOSH CORP		03/18/2015	Various		9,820,875	9,700,000	1,710	3FE
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		02/05/2015	Various		1,685,000	1,640,000	19,769	4FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		03/10/2015	Various		2,365,000	2,260,000	40,084	4FE
69007T-AA-2	OUTFRONT MEDIA CAPITAL LLC		03/25/2015	BANK OF AMERICA/MERRILL LYNCH		2,334,375	2,250,000	47,461	3Z
69888D-AK-9	PAR PHARMACEUTICAL TERM LOAN B-3		03/03/2015	BANK OF AMERICA		995,000	1,000,000		4FE
991623-9A-9	PARIS PRESENTS INC. 1ST LIEN TL		02/06/2015	BNP PARIBAS SECURITIES CORP		3,960,000	4,000,000		4Z
991623-9B-7	PARIS PRESENTS INC. 2ND LIEN TL		02/06/2015	BNP PARIBAS SECURITIES CORP		5,145,000	5,250,000		4Z
704549-AM-6	PEABODY ENERGY CORP		01/23/2015	BANK OF AMERICA/MERRILL LYNCH		939,000	1,200,000	15,208	3FE
704549-AQ-7	PEABODY ENERGY CORP		03/17/2015	Various		17,399,523	17,875,000	1,111	3FE
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		03/10/2015	CREDIT SUISSE		6,000,000	6,000,000		2FE
709599-AS-3	PENSKE TRUCK LEASING CORP		01/26/2015	JPMORGAN CHASE & CO.		19,991,400	20,000,000		2FE
71677H-AB-1	PET SMART INC TL		03/23/2015	CITIBANK		10,050,000	10,000,000		3FE
718549-AB-4	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		4,998,350	5,000,000		2FE
718549-AC-2	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		999,530	1,000,000		2FE
72108P-AB-0	PIKE CORP INITIAL TL		01/07/2015	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000		4FE
72147K-AC-2	PILGRIMS PRIDE CORP		03/27/2015	Various		12,213,750	12,090,000	5,590	4FE
72342B-AN-1	PINGREE GROVE ILL SPL SVC AREA		02/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		973,100	1,000,000		1Z
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		03/12/2015	EXCHANGE		4,135,001	4,100,000	29,611	4FE
00190N-AB-5	PODS INC. 1ST LIEN INITIAL TL		02/19/2015	Various		4,756,250	4,750,000		4FE
00190N-AC-3	PODS INC. 2ND LIEN TL		02/09/2015	BARCLAYS BANK		990,000	1,000,000		5FE
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN	A	03/23/2015	Various		21,899,950	22,000,000		1FE
74005P-BD-5	PRAXAIR INC		01/29/2015	WELLS FARGO		3,993,520	4,000,000	34,711	1FE
74005P-BN-3	PRAXAIR INC		01/29/2015	WELLS FARGO		14,942,550	15,000,000		1FE
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II		03/31/2015	U.S. BANCORP		8,988,120	9,000,000		1Z
743315-AQ-6	PROGRESSIVE CORP		01/21/2015	GOLDMAN, SACHS & CO.		4,973,950	5,000,000		1Z
74339K-AA-0	PROJECT HOMESTAKE MERGER CORP		02/27/2015	CITIGROUP GLOBAL MARKETS		1,750,000	1,750,000		5FE
69363L-AA-7	PSPC ESCROW CORP		02/03/2015	Various		4,135,625	4,100,000	1,083	4FE
74819R-AP-1	QUEBECOR MEDIA INC	G	02/23/2015	BANK OF AMERICA/MERRILL LYNCH		1,563,750	1,500,000	17,010	4FE
74834L-AW-0	QUEST DIAGNOSTICS INC		03/05/2015	GOLDMAN, SACHS & CO.		2,492,200	2,500,000		2FE
74834L-AX-8	QUEST DIAGNOSTICS INC		03/05/2015	MORGAN STANLEY		9,995,600	10,000,000		2FE
759470-AS-6	RELIANCE INDUSTRIES LIMITED	F	02/03/2015	HSBC SECURITIES, INC.		6,426,225	6,500,000		2FE
75951A-AB-4	RELIANCE STANDARD LIFE GLOBAL FUND		01/07/2015	CREDIT SUISSE		9,965,900	10,000,000		1FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		01/14/2015	CITIBANK		1,984,987	1,994,962		4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/02/2015	Various		6,648,750	6,500,000	99,507	4FE
762760-AC-0	RICE ENERGY INC		03/23/2015	WELLS FARGO		1,379,339	1,390,000		1Z
767754-CH-5	RITE AID CORP		03/19/2015	CITIGROUP GLOBAL MARKETS		4,250,000	4,250,000		4FE
74966N-AA-4	RJS POWER HOLDINGS LLC		01/23/2015	JPMORGAN CHASE & CO.		4,387,500	4,500,000	8,328	4FE
773903-AF-6	ROCKWELL AUTOMATION INC		02/11/2015	JPMORGAN CHASE & CO.		7,484,250	7,500,000		1FE
773903-AG-4	ROCKWELL AUTOMATION INC		02/11/2015	JPMORGAN CHASE & CO.		3,999,600	4,000,000		1FE
774477-AJ-2	ROCKWOOD SPECIALTIES GRO		01/30/2015	WELLS FARGO		(50,000)			2FE
777779-AF-6	ROSETTA RESOURCES INC		02/02/2015	JPMORGAN CHASE & CO.		458,750	500,000	5,222	4FE
785592-AE-6	SABINE PASS LIQUEFACTION LLC		01/14/2015	BANK OF AMERICA/MERRILL LYNCH		1,945,000	2,000,000	52,813	3FE
785592-AK-2	SABINE PASS LIQUEFACTION LLC		02/26/2015	JPMORGAN CHASE & CO.		7,500,000	7,500,000		3FE
79546V-AK-2	SALLY HOLDINGS LLC		02/09/2015	HSBC SECURITIES, INC.		1,305,525	1,236,000	19,072	3FE
78388J-AR-7	SBA COMMUNICATIONS CORP		01/21/2015	BARCLAYS		1,950,000	2,000,000	2,979	4FE
78401F-AG-2	SBA TELECOMMUNICATIONS		01/06/2015	JPMORGAN CHASE & CO.		1,016,250	1,000,000	27,792	4FE
806261-AM-5	SCHAEFFLER FINANCE BV	F	03/27/2015	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		3FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		01/08/2015	MORGAN STANLEY DEAN WITTER		2,932,463	3,000,000		3FE
81180W-AP-6	SEAGATE HDD CAYMAN	E	01/28/2015	EXCHANGE		20,000,000	20,000,000	152,083	2FE
81211K-AV-2	SEALED AIR CORPORATION		02/24/2015	RBC DOMINION SECURITIES		386,250	375,000	4,723	4FE

SCHEDULE D - PART 3

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81211K-AW-0	SEALED AIR CORPORATION		03/13/2015	JPMORGAN CHASE & CO.		5,621,250	5,500,000	78,655	4FE
816851-AW-9	SEMPRA ENERGY		03/10/2015	DEUTSCHE BANK AG		2,497,900	2,500,000		2FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV	E	03/26/2015	Various		10,028,125	10,000,000	1,736	3FE
817565-CB-8	SERVICE CORP INTERNATIONAL		02/11/2015	JEFFERIES & COMPANY, INC.		1,053,750	1,000,000	13,736	4FE
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		362,250	350,000	575	4FE
82088K-AC-2	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.		1,400,000	1,400,000		4FE
82088K-AD-0	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.		1,400,000	1,400,000		4FE
L3842D-AC-8	SIG COMBIBLOC INITIAL DOLLAR TL		03/31/2015	BARCLAYS BANK		9,950,000	10,000,000		4FE
827048-AR-0	SILGAN HOLDINGS INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,545,000	1,500,000	35,979	3FE
82967N-AU-2	SIRIUS XM RADIO INC		03/10/2015	Various		11,672,750	11,675,000	1,359	3FE
832248-AV-0	SMITHFIELD FOODS INC		01/05/2015	CITIGROUP GLOBAL MARKETS		1,055,000	1,000,000	26,316	3FE
837151-MQ-9	SOUTH CAROLINA ST PUB SVCS AUT		02/13/2015	BARCLAYS		1,503,054	1,375,000		1FE
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO		01/13/2015	CITIGROUP GLOBAL MARKETS		14,998,950	15,000,000		1FE
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO		01/13/2015	CITIGROUP GLOBAL MARKETS		4,980,800	5,000,000		1Z
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		03/23/2015	UNION BANK OF SWITZERLAND		4,459,860	4,500,000		2Z
845467-AJ-8	SOUTHWESTERN ENERGY CO		01/20/2015	BANK OF AMERICA/MERRILL LYNCH		11,993,880	12,000,000		2FE
845467-AK-5	SOUTHWESTERN ENERGY CO		01/20/2015	BANK OF AMERICA/MERRILL LYNCH		29,969,100	30,000,000		2FE
845467-AL-3	SOUTHWESTERN ENERGY CO		01/20/2015	BANK OF AMERICA/MERRILL LYNCH		19,956,400	20,000,000		2FE
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		03/09/2015	JPMORGAN CHASE & CO.		1,493,730	1,500,000		2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/09/2015	JPMORGAN CHASE & CO.		2,480,850	2,500,000		2FE
847788-AS-5	SPEEDWAY MOTORSPORTS INC		01/22/2015	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		3FE
852061-AK-6	SPRINT NEXTEL CORP		03/13/2015	Various		18,783,888	16,395,000	455,528	3FE
852061-AQ-3	SPRINT NEXTEL CORP		01/12/2015	DEUTSCHE BANK AG		1,082,500	1,000,000	26,056	3FE
85375C-BD-2	STANDARD PACIFIC CORP		03/12/2015	Various		6,195,813	5,925,000	87,730	4FE
85527P-AB-5	STARDUST FINANCE (HANSON) SR TL		03/23/2015	CREDIT SUISSE		4,710,000	4,750,000		4FE
858119-AZ-3	STEEL DYNAMICS INC		03/17/2015	GOLDMAN, SACHS & CO.		8,100,000	8,000,000	180,833	3FE
858119-BB-5	STEEL DYNAMICS INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		3,626,875	3,500,000	82,347	3FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		02/10/2015	WELLS FARGO		4,500,000	4,500,000		3FE
86680W-AB-1	SUN MERGER SUB INC		03/17/2015	Various		13,211,875	12,750,000	158,503	4FE
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE		03/12/2015	J. P. MORGAN SECURITIES, INC.		8,521,250	8,500,000		3FE
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		03/27/2015	BANK OF AMERICA/MERRILL LYNCH		4,900,000	4,900,000		3FE
87165B-AE-3	SYNCHRONY FINANCIAL		01/26/2015	JPMORGAN CHASE & CO.		9,979,100	10,000,000		2FE
87611E-AE-7	TARGA RESOURCES CORP TL		03/02/2015	BANK OF AMERICA		982,500	1,000,000		4Z
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/15/2015	BANK OF AMERICA/MERRILL LYNCH		11,250,000	11,250,000		3FE
87612B-AK-8	TARGA RESOURCES PARTNERS		01/05/2015	BARCLAYS		1,015,000	1,000,000	27,802	3FE
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		01/12/2015	STERNE AGEE CLEARING INC.		625,625	650,000	5,735	3FE
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		02/02/2015	BANK OF AMERICA/MERRILL LYNCH		501,250	500,000	6,854	3FE
87233Q-AB-4	TC PIPELINES LP		03/10/2015	SUNTRUST INVESTMENT SERVICES, INC.		7,468,200	7,500,000		2FE
88033G-BU-3	TENET HEALTHCARE CORP		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,550,000	2,500,000	12,205	3FE
88033G-CA-6	TENET HEALTHCARE CORP		01/13/2015	JEFFERIES & COMPANY, INC.		2,109,063	2,125,000	3,874	3FE
88033G-CF-5	TENET HEALTHCARE CORP		03/13/2015	BANK OF AMERICA/MERRILL LYNCH		4,950,000	5,000,000	11,806	4FE
88037E-AJ-0	TENNECO INC		02/10/2015	BARCLAYS		912,188	875,000	8,884	3FE
88104L-AA-1	TERRAFORM POWER OPERATING LLC		01/23/2015	BARCLAYS		1,919,791	1,935,000		1Z
881609-BA-8	TESORO CORP		02/05/2015	Various		8,017,500	8,000,000	138,944	3FE
920355-AH-7	THE VALSPAR CORP		01/29/2015	Various		17,054,170	17,000,000	3,300	2FE
920355-AJ-3	THE VALSPAR CORP		01/15/2015	WELLS FARGO		7,422,150	7,500,000		2FE
87264A-AH-8	T-MOBILE USA INC		01/13/2015	DEUTSCHE BANK AG		2,030,000	2,000,000	340	3FE
87264A-AL-9	T-MOBILE USA INC		02/23/2015	Various		2,300,875	2,200,000	54,454	3FE
89236T-CF-0	TOYOTA MOTOR CREDIT CORP	R	03/09/2015	CITIGROUP GLOBAL MARKETS		17,486,875	17,500,000		1FE
89352H-AP-4	TRANSCANADA PIPELINES LTD	A	01/07/2015	DEUTSCHE BANK AG		45,000,000	45,000,000		1FE
893830-AS-8	TRANSOCEAN INC	F	03/31/2015	Various		14,168,800	15,090,000	317,065	3FE
893830-AZ-2	TRANSOCEAN INC	F	02/19/2015	Various		7,984,580	9,703,000	83,121	3FE
893830-BD-0	TRANSOCEAN INC	F	02/11/2015	JPMORGAN CHASE & CO.		1,805,000	2,000,000	16,944	3FE
89469A-AB-0	TREEHOUSE FOODS INC		03/09/2015	Various		6,055,800	5,880,000	125,726	3FE
10010Y-AA-0	TURK HAVA YOLLARI AO	F	03/19/2015	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		1Z
903914-AA-7	ULTRA PETROLEUM CORP	G	02/11/2015	GOLDMAN, SACHS & CO.		3,170,500	3,400,000	33,669	4FE
903914-AC-3	ULTRA PETROLEUM CORP	G	03/26/2015	Various		7,115,658	8,187,000	210,609	4FE
907818-EA-2	UNION PACIFIC CORP		01/26/2015	BARCLAYS		9,978,600	10,000,000		1FE
907818-EB-0	UNION PACIFIC CORP		01/26/2015	CREDIT SUISSE		9,969,700	10,000,000		1FE
90931Q-AA-5	UNITED AIRLINES INC ABS		01/07/2015	CITIGROUP GLOBAL MARKETS		1,530,000	1,500,000	32,922	2FE
910047-AD-1	UNITED CONTINENTAL HOLDINGS INC		01/16/2015	STERNE AGEE CLEARING INC.		955,000	1,000,000	1,167	4FE
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		03/12/2015	WELLS FARGO		5,265,000	5,250,000		3FE

SCHEDULE D - PART 3

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

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911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		03/13/2015	WELLS FARGO		9,246,250	9,250,000		4FE
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	F	03/25/2015	JEFFERIES & COMPANY, INC.		3,037,500	3,000,000	42,917	3FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	F	02/03/2015	JPMORGAN CHASE & CO.		2,116,875	2,000,000	35,389	4FE
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		01/13/2015	WELLS FARGO		2,500,000	2,500,000		1Z
914906-AS-1	UNIVISION COMMUNICATIONS INC		02/10/2015	DEUTSCHE BANK AG		675,000	675,000		4Z
90331H-MS-9	US BANK NA/CINCINNATI OH		01/22/2015	U.S. BANCORP		19,932,600	20,000,000		1FE
91733W-AC-6	US SHALE SOLUTIONS INC		02/25/2015	EXCHANGE		974,292	1,000,000	64,583	4FE
903293-BD-9	USG CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000		3Z
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	G	01/15/2015	BARCLAYS		2,125,000	2,125,000		4FE
91913Y-AT-7	VALERO ENERGY CORP		03/10/2015	CITIGROUP GLOBAL MARKETS		7,469,550	7,500,000		2FE
92343E-AG-7	VERISIGN INC		03/24/2015	JPMORGAN CHASE & CO.		1,750,000	1,750,000		3FE
92660F-AG-9	VIDEOTRON LTD	A	03/24/2015	Various		6,667,500	6,500,000	38,297	3FE
92658T-AQ-1	VIDEOTRON LTEE	A	01/29/2015	Various		6,928,750	6,750,000	11,458	3FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	01/13/2015	Various		3,515,000	3,500,000		4FE
91829K-AA-1	VPI ESCROW CORP		01/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,830,938	1,750,000	27,271	4FE
91831A-AA-9	VRX ESCROW CORP	G	03/17/2015	Various		13,648,750	13,625,000		4FE
91831A-AB-7	VRX ESCROW CORP	G	03/16/2015	Various		15,604,286	15,475,000		4FE
91831A-AC-5	VRX ESCROW CORP	G	03/18/2015	Various		4,685,000	4,625,000		4FE
929160-AS-8	VULCAN MATERIALS CO		03/27/2015	Various		7,060,325	7,020,000	253	3FE
92938K-AD-1	W.R. GRACE AND CO. DD TL		01/30/2015	GOLDMAN, SACHS & CO.		1,578,947	1,578,947		3FE
94106L-BB-4	WASTE MANAGEMENT INC		02/18/2015	GOLDMAN, SACHS & CO.		4,991,700	5,000,000		2FE
94106L-BC-2	WASTE MANAGEMENT INC		02/18/2015	GOLDMAN, SACHS & CO.		4,989,700	5,000,000		2FE
94974B-GG-9	WELLS FARGO & COMPANY		01/26/2015	WELLS FARGO		30,000,000	30,000,000		1FE
952355-AN-5	WEST CORP		03/06/2015	CREDIT SUISSE		2,450,000	2,500,000	20,903	4FE
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		01/08/2015	STERNE AGEE CLEARING INC.		1,670,250	1,700,000	5,785	4FE
966244-AA-3	WHITEWAVE FOODS CO		03/11/2015	Various		6,882,450	6,460,000	154,119	4FE
966387-AH-5	WHITING PETROLEUM CORP		03/26/2015	BANK OF AMERICA/MERRILL LYNCH		3,909,063	3,875,000	32,543	3FE
96949L-AA-3	WILLIAMS PARTNERS LP		02/26/2015	BARCLAYS		4,998,400	5,000,000		2FE
980236-AM-5	WOODSIDE FINANCE LTD	F	02/26/2015	CREDIT SUISSE		3,497,970	3,500,000		2FE
983130-AV-7	WYNN LAS VEGAS LLC		02/11/2015	DEUTSCHE BANK AG		4,000,000	4,000,000		3FE
98313R-AA-4	WYNN MACAU LTD	E	01/15/2015	JPMORGAN CHASE & CO.		3,870,000	4,000,000	56,000	3FE
984121-CK-7	XEROX CORP		02/26/2015	MIZUHO SECURITIES USA INC.		20,974,590	21,000,000		2FE
984121-CL-5	XEROX CORP		02/26/2015	MIZUHO SECURITIES USA INC.		4,971,400	5,000,000		2FE
98420E-AC-9	XLIT LTD	F	03/24/2015	MORGAN STANLEY		9,963,300	10,000,000		2FE
98420E-AD-7	XLIT LTD	F	03/24/2015	MORGAN STANLEY		8,920,350	9,000,000		1Z
983793-AB-6	XPO LOGISTICS INC		02/04/2015	MORGAN STANLEY		2,080,000	2,000,000	73,500	4Z
98954U-AA-1	ZIGGO BOND FINANCE BV	F	01/14/2015	CREDIT SUISSE		1,156,375	1,150,000		4FE
991610-9A-6	PACKERS HLDGS, LLC INITIAL TL (PPSI)		01/01/2015	VARIOUS		248,750			4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,881,837,046	3,757,423,381	11,164,050	XXX
060505-EN-0	BANK OF AMERICA CORP		03/12/2015	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000		1AM
404280-AT-6	HSBC HOLDINGS PLC	F	03/23/2015	HSBC SECURITIES, INC.		13,000,000	13,000,000		6Z
617474-AA-9	MORGAN STANLEY		03/12/2015	MORGAN STANLEY		5,000,000	5,000,000		1AM
853254-AT-7	STANDARD CHARTERED PLC	F	03/26/2015	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		6Z
949746-RN-3	WELLS FARGO & CO		01/15/2015	WELLS FARGO		11,250,000	11,250,000		2AM
4899999. Subtotal - Bonds - Hybrid Securities						46,750,000	46,750,000		XXX
8399997. Total - Bonds - Part 3						6,929,322,564	6,689,304,381	18,279,846	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,929,322,564	6,689,304,381	18,279,846	XXX
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		12/18/2014	DIRECT	28,000.000		25.00		P3LFE
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	01/13/2015	CREDIT SUISSE	497.000	39,483	0.10		
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV	D	01/13/2015	CREDIT SUISSE	236.000	50,632	1.00		
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		01/26/2015	Various	47,500.000	3,249,562	100.00		RP4A
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,339,677	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						3,339,677	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,339,677	XXX		XXX
88579Y-10-1	3M COMPANY		03/24/2015	GOLDMAN, SACHS & CO.	6,448.000	1,074,267			L
002824-10-0	ABBOTT LABS		03/24/2015	GOLDMAN, SACHS & CO.	22,017.000	1,036,690			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		01/27/2015	Various	8,599.000	114,653			L
G1151C-10-1	ACCENTURE PLC		02/06/2015	Various	17,792.000	1,520,991			L

SCHEDULE D - PART 3

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H0023R-10-5	ACE LIMITED		03/24/2015	GOLDMAN, SACHS & CO.	8,803.000	992,390			L
G0083B-10-8	ACTAVIS PLC	E	03/23/2015	Various	17,091.620	4,844,930			L
D0066B-18-5	ADIDAS SALOMON AG	D	01/13/2015	CREDIT SUISSE	643.000	42,536			U
009158-10-6	AIR PRODUCTS & CHEM		03/24/2015	GOLDMAN, SACHS & CO.	6,999.000	1,066,680			L
009363-10-2	AIRGAS INC		03/24/2015	Various	34,820.000	3,929,082			L
01609W-10-2	ALIBABA GROUP HOLDING LTD	F	03/19/2015	Various	50,000.000	4,320,211			L
02005N-10-0	ALLY FINANCIAL INC		01/12/2015	CITIGROUP GLOBAL MARKETS	33,333.000	764,266			L
021441-10-0	ALTERA CORP		03/26/2015	JPMORGAN CHASE & CO.	1,637.000	56,010			L
E04908-11-2	AMADEUS IT HOLDING OMN STK	D	03/10/2015	LOOP CAPITAL MARKETS	1,854.000	74,811			U
023135-10-6	AMAZON COM INC		01/13/2015	CREDIT SUISSE	210.000	62,621			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/13/2015	MORGAN STANLEY	16,667.000	850,118			L
03076C-10-6	AMERIPRISE FINL INC		02/06/2015	Various	11,645.000	1,506,511			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/24/2015	GOLDMAN, SACHS & CO.	31,658.000	3,161,419			L
032095-10-1	AMPHENOL CORP.		03/24/2015	Various	72,109.000	4,169,573			L
032511-10-7	ANADARKO PETE CORP		03/24/2015	GOLDMAN, SACHS & CO.	11,927.000	970,189			L
J01554-10-4	ANRITSU CORP	D	02/23/2015	NOMURA SECURITIES INTERNATIONAL INC	11,200.000	75,789			U
036620-10-5	ANSYS INC		01/30/2015	UNION BANK OF SWITZERLAND	538.000	43,537			L
036752-10-3	ANTHEM INC		02/06/2015	Various	39,827.000	5,220,157			L
G0408V-10-2	AON PLC		03/24/2015	Various	41,576.000	4,027,227			L
K0514G-10-1	AP MOLLER MAERSK B	D	01/13/2015	CREDIT SUISSE	64.000	125,893			U
037833-10-0	APPLE INC.		03/24/2015	Various	43,918.000	5,460,207			L
038222-10-5	APPLIED MATERIALS INC		03/27/2015	GOLDMAN, SACHS & CO.	111,607.000	2,516,197			L
04247X-10-2	ARMSTRONG WORLD IND		03/03/2015	CITIGROUP GLOBAL MARKETS	32,000.000	1,793,987			L
W0817X-10-5	ASSA ABLOY B	D	03/10/2015	LOOP CAPITAL MARKETS	1,731.000	98,312			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	03/10/2015	LOOP CAPITAL MARKETS	6,257.000	126,892			U
J96216-12-2	ASTELLAS PHARMA INC	D	03/10/2015	LOOP CAPITAL MARKETS	9,800.000	158,085			U
00206R-10-2	AT&T INC		03/24/2015	MORGAN STANLEY	26,898.000	893,964			L
053332-10-2	AUTOZONE INC		02/06/2015	Various	1,997.000	1,218,979			L
056752-10-8	BAIDU INC SPON ADR	F	03/11/2015	Various	1,727.000	360,347			L
057224-10-7	BAKER HUGHES INC		02/06/2015	Various	14,399.000	844,991			L
058498-10-6	BALL CORP COM		02/03/2015	GOLDMAN, SACHS & CO.	13,631.000	867,922			L
05965X-10-9	BANCO SANTANDER CHILE ADR	F	01/30/2015	UNION BANK OF SWITZERLAND	6,995.000	133,225			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	02/02/2015	STOCK DIV.	12,938.200	103,776			U
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	02/02/2015	BARCLAYS	13,096.000	42,970			U
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	01/13/2015	CREDIT SUISSE	773.000	40,086			U
063671-10-1	BANK OF MONTREAL	C	01/13/2015	CREDIT SUISSE	961.000	62,389			U
06643P-10-4	BANKFINANCIAL CORP		03/04/2015	Various	37,667.000	433,784			L
067383-10-9	BARD (C.R.) INC.		02/06/2015	Various	7,355.000	1,279,003			L
068323-10-4	BARRACUDA NETWORKS INC		02/13/2015	STOCK DIV.	4,588.000	167,249			L
D06216-31-7	BASF SE	D	01/13/2015	CREDIT SUISSE	2,140.000	173,460			U
071813-10-9	BAXTER INTL INC		03/24/2015	CITIGROUP GLOBAL MARKETS	12,292.000	842,415			L
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		01/13/2015	CREDIT SUISSE	437.000	45,642			U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	01/12/2015	STOCK DIV.	2,882.080	29,763			U
075896-10-0	BED BATH & BEYOND INC		01/08/2015	Various	105,000.000	8,307,889			L
081437-10-5	BEMIS CO INC		03/24/2015	GOLDMAN, SACHS & CO.	23,001.000	1,077,019			L
086516-10-1	BEST BUY CO INC		01/14/2015	Various	69,673.000	2,741,536			L
09062X-10-3	BIOGEN INC		01/13/2015	CREDIT SUISSE	115.000	40,575			L
094235-10-8	BLOOMIN BRANDS INC		01/14/2015	Various	139,345.000	3,499,417			L
097023-10-5	BOEING CO		02/06/2015	Various	11,279.000	1,617,589			L
109641-10-0	BRINKER INTERNATIONAL, INC.		01/14/2015	GOLDMAN, SACHS & CO.	55,738.000	3,383,154			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	03/10/2015	LOOP CAPITAL MARKETS	2,447.000	130,311			U
13342B-10-5	CAMERON INTERNATIONAL		03/23/2015	CITIGROUP GLOBAL MARKETS	30,595.000	1,352,051			L
136069-10-1	CANADIAN IMP BANK COM NPV	C	01/13/2015	CREDIT SUISSE	919.000	71,961			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	03/10/2015	Various	999.000	182,465			U
14040H-10-5	CAPITAL ONE FINL CORP		03/24/2015	GOLDMAN, SACHS & CO.	11,406.000	917,476			L
14149Y-10-8	CARDINAL HEALTH INC		03/24/2015	Various	33,406.000	2,796,304			L
148887-10-2	CATAMARAN CORPORATION		01/14/2015	Various	37,916.000	1,888,696			L
149123-10-1	CATERPILLAR INC		01/13/2015	CREDIT SUISSE	1,014.000	88,784			L
124857-20-2	CBS CORP C LASS B		02/06/2015	CITIGROUP GLOBAL MARKETS	23,744.000	1,330,495			L
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	03/10/2015	LOOP CAPITAL MARKETS	1,129.000	75,119			U
125269-10-0	CF INDUSTRIES HOLDINGS		02/06/2015	Various	9,849.000	2,934,835			L
16411R-20-8	CHENIERE ENERGY INC		01/30/2015	Various	33,259.000	2,425,604			L

SCHEDULE D - PART 3

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171232-10-1	CHUBB CORP		02/06/2015	Various	12,151.000	1,224,010			L
17275R-10-2	CISCO SYS INC		02/06/2015	Various	53,864.000	1,450,785			L
125581-80-1	CIT GROUP INC		01/15/2015	Various	72,414.000	3,317,789			L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	03/26/2015	EXCHANGE	83,000.000	1,413,687			U
125896-10-0	CMS ENERGY CORP		03/24/2015	GOLDMAN, SACHS & CO.	30,996.000	1,085,628			L
191216-10-0	COCA COLA CO.		03/24/2015	GOLDMAN, SACHS & CO.	22,501.000	920,744			L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		02/06/2015	CITIGROUP GLOBAL MARKETS	368,500.000	8,475,500			L
D172W1-27-9	COMMERZBANK AG	D	01/13/2015	CREDIT SUISSE	3,133.000	39,126			U
203668-10-8	COMMUNITY HEALTH SYSTEMS		01/14/2015	Various	35,072.000	1,834,106			L
205363-10-4	COMPUTER S CIENCES CORP COM		02/06/2015	Various	24,006.000	1,490,863			L
20605P-10-1	CONCHO RESOURCES INC		01/30/2015	Various	19,726.000	2,096,592			L
212015-10-1	CONTINENTAL RESOURCES INC OK		01/30/2015	Various	35,769.000	1,465,491			L
N22717-10-7	CORE LABORATORIES		03/18/2015	Various	3,073.000	305,993			L
219350-10-5	CORNING IN C COM		03/24/2015	Various	254,906.000	6,025,638			L
22160K-10-5	COSTCO WHS L CORP NEW COM		03/24/2015	Various	47,537.000	7,005,552			L
G2519Y-10-8	CREDICORP LTD	F	03/20/2015	UNION BANK OF SWITZERLAND	734.000	102,044			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	03/10/2015	LOOP CAPITAL MARKETS	2,062.000	146,891			L
231021-10-6	CUMMINS IN C COM		01/13/2015	CREDIT SUISSE	274.000	39,410			L
126650-10-0	CVS HEALTH CORPORATION		02/06/2015	Various	41,052.000	3,988,900			L
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	03/10/2015	LOOP CAPITAL MARKETS	1,200.000	76,321			U
235851-10-2	DANAHER CO RP COM		03/24/2015	Various	46,773.000	3,988,729			L
K22272-11-4	DANSKE BANK	D	03/10/2015	Various	10,315.000	261,602			U
237194-10-5	DARDEN RESTAURANTS INC		01/14/2015	Various	48,771.000	2,951,546			L
D1882G-11-9	DEUTSCHE BOERSE AG OMN STK NPV	D	01/13/2015	CREDIT SUISSE	540.000	39,317			U
254709-10-8	DISCOVER FINL SVCS		02/06/2015	Various	22,949.000	1,275,382			L
260003-10-8	DOVER CORP COM		01/13/2015	CREDIT SUISSE	824.000	57,372			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/06/2015	Various	18,083.000	1,411,855			L
278865-10-0	ECOLAB INC		01/13/2015	CREDIT SUISSE	389.000	39,366			L
532457-10-8	ELI LILLY & CO		03/24/2015	GOLDMAN, SACHS & CO.	15,021.000	1,136,220			L
268648-10-2	EMC CORP		02/06/2015	Various	45,533.000	1,219,360			L
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	D	03/10/2015	LOOP CAPITAL MARKETS	19,852.000	87,237			U
29273R-10-9	ENERGY TRANSFER PARTNERS		01/30/2015	Various	31,341.000	1,893,895			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		01/30/2015	Various	35,891.000	1,198,606			L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		01/15/2015	Various	49,571.000	1,701,139			L
26875P-10-1	EOG RESOUR CES INC COM		01/30/2015	Various	23,850.000	2,112,670			L
26884L-10-9	EQT CORPORATION		01/30/2015	Various	26,448.000	1,967,496			L
30040W-10-8	EVERSOURCE ENERGY		02/23/2015	EXCHANGE	101,806.000	4,265,739			L
30161N-10-1	EXELON CORP COM		02/18/2015	JPMORGAN CHASE & CO.	150,000.000	5,076,999			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		02/06/2015	Various	37,965.000	3,172,356			L
315616-10-2	F5 NETWORKS INC		02/06/2015	Various	11,783.000	1,328,512			L
J1346E-10-0	FAST RETAILING CO	D	03/10/2015	LOOP CAPITAL MARKETS	300.000	112,947			U
311900-10-4	FASTENAL CO		02/10/2015	JPMORGAN CHASE & CO.	1,159.000	49,288			L
31428X-10-6	FEDEX CORP		02/12/2015	GOLDMAN, SACHS & CO.	25,000.000	4,371,626			L
316394-10-5	FIDELITY SOUTHERN CORP.		01/09/2015	FIG Partners LLC	8,133.000	125,583			L
316773-10-0	FIFTH THIRD BANCORP		02/06/2015	Various	70,437.000	1,257,012			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/03/2015	CITIGROUP GLOBAL MARKETS	40,000.000	1,864,668			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		01/13/2015	CREDIT SUISSE	1,684.000	37,870			L
37045V-10-0	GENERAL MOTORS CO		03/18/2015	DIRECT	694.000				L
G3910J-11-2	GLAXOSMITHKLINE PLC	D	01/05/2015	DEUTSCHE BANK AG	1,986.000	41,449			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/06/2015	Various	8,157.000	1,443,345			L
38259P-70-6	GOOGLE INC CLASS C		01/13/2015	CREDIT SUISSE	150.000	74,843			L
38259P-50-8	GOOGLE INC.		03/24/2015	Various	19,866.000	11,500,001			L
384802-10-4	GRAINGER W W INC		02/10/2015	JPMORGAN CHASE & CO.	207.000	49,475			L
38983D-30-0	GREAT AJAX CORP		03/18/2015	FBR CAPITAL MARKETS LT INC	561,193.000	7,981,998			L
406216-10-1	HALLIBURTON CO		01/13/2015	CREDIT SUISSE	1,067.000	41,288			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/06/2015	Various	39,495.000	1,562,242			L
40412C-10-1	HCA HOLDINGS INC		01/14/2015	Various	26,173.000	1,876,046			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	03/10/2015	LOOP CAPITAL MARKETS	1,810.000	75,380			U
42809H-10-7	HESS CORP		01/13/2015	CREDIT SUISSE	554.000	38,156			L
437076-10-2	HOME DEPOT INC		03/03/2015	Various	59,869.000	6,650,816			L
43785V-10-2	HOMESTREET INC.		01/26/2015	Various	35,133.000	605,932			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/24/2015	Various	32,481.000	3,245,671			L

SCHEDULE D - PART 3

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

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441060-10-0	HOSPIRA INC.		01/14/2015	GOLDMAN, SACHS & CO.	39,274.000	2,405,218			L
444859-10-2	HUMANA INC COM		03/23/2015	GOLDMAN, SACHS & CO.	23,500.000	4,282,786			L
E6282J-12-5	INDITEX SA	D	03/10/2015	LOOP CAPITAL MARKETS	2,872.000	85,445			U
G47791-10-1	INGERSOLL-RAND PLC	E	02/06/2015	Various	21,700.000	1,404,091			L
458140-10-0	INTEL CORP		02/06/2015	Various	125,381.000	4,474,601			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/24/2015	Various	5,641.000	917,275			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	03/10/2015	LOOP CAPITAL MARKETS	23,863.000	76,296			U
46146L-10-1	INVESTORS BANCORP INC		01/14/2015	Various	93,334.000	1,008,173			L
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF	F	03/13/2015	BARCLAYS	3,641.000	37,845			L
J2501P-10-4	ITOCHU CORP JPY50	D	01/13/2015	CREDIT SUISSE	4,500.000	47,466			U
471109-10-8	JARDEN CORP		01/14/2015	GOLDMAN, SACHS & CO.	62,705.000	2,955,657			L
478160-10-4	JOHNSON & JOHNSON		03/24/2015	GOLDMAN, SACHS & CO.	8,943.000	921,149			L
46625H-10-0	JP MORGAN CHASE & CO		01/21/2015	Various	130,000.000	7,286,980			L
48203R-10-4	JUNIPER NETWORKS INC		02/06/2015	Various	221,261.000	5,012,367			L
J30642-16-9	KAO CORP	D	03/10/2015	LOOP CAPITAL MARKETS	2,300.000	108,696			U
J31843-10-5	KDDI CORP JPY5000	D	03/10/2015	LOOP CAPITAL MARKETS	1,200.000	79,399			U
Y4722Z-12-0	KEPPEL CORP	D	01/13/2015	CREDIT SUISSE	11,000.000	68,073			U
493267-10-8	KEYCORP NEW COM		02/06/2015	Various	104,927.000	1,403,976			L
49456B-10-1	KINDER MORGAN INC DEL		03/10/2015	Various	21,690.000	888,811			L
500255-10-4	KOHLS CORP		02/06/2015	Various	24,220.000	1,498,380			L
501044-10-1	KROGER CO		03/24/2015	Various	125,723.000	8,640,024			L
517834-10-7	LAS VEGAS SANDS CORP		01/13/2015	CREDIT SUISSE	715.000	39,967			L
524901-10-5	LEGG MASON INC COM		02/06/2015	Various	24,549.000	1,352,111			L
Y5257Y-10-7	LENOVO GROUP LTD	D	03/19/2015	CITIGROUP GLOBAL MARKETS	18,000.000	25,479			U
G5485F-16-9	LI & FUNG LTD CMN STK	D	02/24/2015	MORGAN STANLEY	26,000.000	25,666			U
53219L-10-9	LIFEPOINT HOSPITALS INC		01/14/2015	GOLDMAN, SACHS & CO.	24,060.000	1,667,969			L
539481-10-1	LOBLAW COS LTD COM	C	03/10/2015	LOOP CAPITAL MARKETS	1,570.000	76,268			U
539830-10-9	LOCKHEED MARTIN CORP		03/24/2015	GOLDMAN, SACHS & CO.	5,321.000	1,083,788			L
548661-10-7	LOWES COS INC USD0.50		02/06/2015	Various	62,550.000	4,327,178			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		01/30/2015	Various	12,200.000	944,217			L
55616P-10-4	MACYS INC		02/06/2015	Various	17,202.000	1,111,471			L
56585A-10-2	MARATHON PETROLEUM CORP		01/30/2015	Various	18,328.000	1,530,671			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		01/30/2015	Various	25,932.000	1,488,010			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/06/2015	Various	21,024.000	1,598,524			L
574599-10-6	MASCO CORP		03/03/2015	Various	70,000.000	1,846,145			L
580135-10-1	MCDONALDS CORP		03/24/2015	Various	36,451.000	3,497,040			L
58155Q-10-3	MCKESSON CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	11,112.000	2,357,827			L
585055-10-6	MEDTRONIC INC.		01/27/2015	MERGER	18,378.150	1,389,204			L
G5960L-10-3	MEDTRONIC PLC	E	03/24/2015	Various	117,234.150	6,555,002			L
58933Y-10-5	MERCK & CO. INC.		03/24/2015	Various	40,037.000	2,398,009			L
59151K-10-8	METHANEX CORP	A	01/30/2015	Various	18,420.000	818,283			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	03/25/2015	Various	54,663.000	3,715,152			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	03/10/2015	Various	2,104.000	193,923			U
594918-10-4	MICROSOFT CORP		03/31/2015	Various	9,862.000	416,519			L
J43916-11-3	MITSUBISHI ESTATE CO	D	01/13/2015	CREDIT SUISSE	3,000.000	60,301			U
J44690-13-9	MITSUI & CO NPV	D	01/13/2015	CREDIT SUISSE	6,700.000	86,305			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	01/13/2015	CREDIT SUISSE	3,000.000	78,528			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	01/13/2015	CREDIT SUISSE	41,900.000	69,548			U
608190-10-4	MOHAWK INDUSTRIES INC		03/03/2015	GOLDMAN, SACHS & CO.	10,000.000	1,855,295			L
61945C-10-3	MOSAIC COMPANY		01/30/2015	Various	27,771.000	1,305,093			L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		03/18/2015	DIRECT	165.000				U
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	01/13/2015	CREDIT SUISSE	207.000	39,740			U
628530-10-7	MYLAN INC		01/14/2015	Various	45,022.000	2,512,335			L
N59465-10-9	MYLAN NV	E	03/23/2015	Various	122,457.000	6,697,868			L
64110L-10-6	NETFLIX INC		01/13/2015	CREDIT SUISSE	265.000	85,681			L
65080T-10-2	NEWBRIDGE BANCORP		03/04/2015	Various	160,502.000	1,302,234			L
651639-10-6	NEWMONT MINING CORP		01/13/2015	CREDIT SUISSE	6,325.000	135,297			L
65339F-10-1	NEXTERA ENERGY INC		03/24/2015	GOLDMAN, SACHS & CO.	9,507.000	998,079			L
J52968-10-4	NIDEC CORPORATION JPY50	D	03/10/2015	LOOP CAPITAL MARKETS	2,300.000	150,221			U
654111-10-3	NIKON CORP	D	01/23/2015	NOMURA SECURITIES INTERNATIONAL INC	29,300.000	379,088			U
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	01/13/2015	CREDIT SUISSE	16,000.000	38,560			U
X61873-13-3	NOKIA OYJ EURO.06	D	03/10/2015	Various	18,487.000	142,247			L

SCHEDULE D - PART 3

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

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J59009-15-9	NOMURA HOLDINGS INC	D	01/13/2015	CREDIT SUISSE	9,700.000	52,386			U
655664-10-0	NORDSTROM INC		02/06/2015	Various	15,735.000	1,224,454			L
666807-10-2	NORTHROP GRUMMAN CORP		03/24/2015	Various	39,730.000	6,166,224			L
K72807-13-2	NOVO-NORDISK B ORD	D	03/10/2015	LOOP CAPITAL MARKETS	7,468.000	344,887			U
67066G-10-4	NVIDIA CORP		02/06/2015	Various	75,149.000	1,478,695			L
675746-30-9	OCWEN FINL CORP		02/18/2015	Various	264,681.000	2,487,430			L
681919-10-6	OMNICOM GROUP		03/24/2015	CITIGROUP GLOBAL MARKETS	12,832.000	1,003,530			L
68389X-10-5	ORACLE CORP COM		02/06/2015	Various	23,173.000	989,866			L
J61933-12-3	ORIX CORP COMMON STOCK	D	01/13/2015	CREDIT SUISSE	3,300.000	39,000			U
J41121-10-4	PANASONIC CORP	D	03/10/2015	LOOP CAPITAL MARKETS	6,000.000	75,875			U
69840W-10-8	PANERA BREAD COMPANY		01/15/2015	GOLDMAN, SACHS & CO.	16,721.000	2,920,061			L
713448-10-8	PEPSICO INC.		03/24/2015	GOLDMAN, SACHS & CO.	10,122.000	982,294			L
714046-10-9	PERKINELMER INC		01/14/2015	Various	29,120.000	1,241,412			L
717081-10-3	PFIZER INC		03/24/2015	Various	156,077.000	5,157,567			L
718546-10-4	PHILLIPS 66		02/06/2015	Various	33,384.000	2,233,538			L
723787-10-7	PIONEER NA T RES CO COM		01/30/2015	Various	12,359.000	1,802,093			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/30/2015	Various	31,838.000	1,541,470			L
741503-40-3	PRICELINE.COM		01/13/2015	CREDIT SUISSE	69.000	72,619			L
742718-10-9	PROCTER & GAMBLE CO		03/24/2015	CITIGROUP GLOBAL MARKETS	11,188.000	949,133			L
N72482-10-7	QIAGEN N V	E	01/15/2015	Various	54,952.000	1,252,087			L
747525-10-3	QUALCOMM INC		03/24/2015	CITIGROUP GLOBAL MARKETS	12,137.000	841,363			L
74834L-10-0	QUEST DIAGNOSTICS INC		03/24/2015	Various	15,925.000	1,223,496			L
N73430-11-3	REED ELSEVIER (NL)	D	03/10/2015	LOOP CAPITAL MARKETS	3,861.000	94,512			U
E8471S-13-0	REPSOL YPF SA EUR1	D	01/13/2015	STOCK DIV.	2,126.270	42,709			U
760759-10-0	REPUBLIC S VCS INC COM		03/24/2015	CITIGROUP GLOBAL MARKETS	25,152.000	1,040,247			L
762760-10-6	RICE ENERGY INC		01/30/2015	Various	47,519.000	815,725			L
767754-10-4	RITE AID CORP.		03/25/2015	Various	595,920.000	4,678,260			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	03/16/2015	BARCLAYS	325.000	85,610			U
774341-10-1	ROCKWELL COLLINS INC		03/24/2015	Various	43,915.000	4,064,792			L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	03/30/2015	Various	11,014.000	377,689			U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	01/13/2015	CREDIT SUISSE	622.000	40,192			U
781220-10-8	RUCKUS WIRELESS INC		01/15/2015	Various	10,153.000	96,376			L
D6629K-10-9	RWE AG (NEU) CMN STK	D	01/13/2015	CREDIT SUISSE	1,488.000	40,313			U
80004C-10-1	SANDISK CORP		02/06/2015	GOLDMAN, SACHS & CO.	14,637.000	1,138,072			L
D66992-10-4	SAP AG	D	01/13/2015	CREDIT SUISSE	644.000	43,476			U
806857-10-8	SCHLUMBERGER LTD		03/23/2015	Various	4,149.000	339,892			L
G7945M-10-7	SEAGATE TECHNOLOGY	E	02/06/2015	Various	23,800.000	1,388,180			L
824348-10-6	SHERWIN WILLIAMS CO		03/03/2015	CITIGROUP GLOBAL MARKETS	6,500.000	1,858,810			L
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	03/10/2015	LOOP CAPITAL MARKETS	1,200.000	81,211			U
D69671-21-8	SIEMANS AG	D	01/13/2015	CREDIT SUISSE	681.000	74,375			U
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	03/10/2015	LOOP CAPITAL MARKETS	25,400.000	75,226			U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	01/13/2015	CREDIT SUISSE	1,000.000	59,584			U
842587-10-7	SOUTHERN CO		03/11/2015	Various	5,974.000	263,387			L
844741-10-8	SOUTHWEST AIRLINES CO		02/06/2015	Various	45,092.000	2,034,543			L
847560-10-9	SPECTRA ENERGY CORP		03/24/2015	GOLDMAN, SACHS & CO.	22,759.000	816,297			L
SBVFD7-Q5-1	STANDARD LIFE PLC	D	03/30/2015	EXCHANGE	133,239.270	984,297			U
855244-10-9	STARBUCKS CORP		01/14/2015	Various	34,836.000	2,857,845			L
857477-10-3	STATE STREET CORPORATION		02/06/2015	Various	20,249.000	1,474,925			L
863667-10-1	STRYKER CORP		03/24/2015	CITIGROUP GLOBAL MARKETS	11,318.000	1,060,804			L
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	01/13/2015	CREDIT SUISSE	1,700.000	58,099			U
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		01/30/2015	GOLDMAN, SACHS & CO.	27,555.000	1,091,957			L
H8398N-10-4	SWISSCOM	D	01/16/2015	Various	891.000	514,366			U
871829-10-7	SYSCO CORP		03/24/2015	GOLDMAN, SACHS & CO.	24,741.000	952,623			L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	03/10/2015	LOOP CAPITAL MARKETS	2,300.000	122,812			U
87612E-10-6	TARGET CORP		03/24/2015	Various	39,765.000	3,140,872			L
88033G-40-7	TENET HEALTHCARE CORP		01/14/2015	Various	29,829.000	1,424,340			L
88160R-10-1	TESLA MOTORS INC		01/13/2015	CREDIT SUISSE	191.000	38,993			L
881609-10-1	TESORO CORP		01/30/2015	Various	25,800.000	1,901,339			L
882508-10-4	TEXAS INST RS INC COM		02/06/2015	Various	29,927.000	1,630,658			L
883203-10-1	TEXTRON IN C COM		03/25/2015	Various	95,000.000	4,268,870			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/14/2015	CITIGROUP GLOBAL MARKETS	10,786.000	1,363,049			L
887317-30-3	TIME WARNER INC		03/24/2015	GOLDMAN, SACHS & CO.	12,138.000	1,049,695			L

SCHEDULE D - PART 3

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872540-10-9	TJX COMPANIES INC		01/14/2015	Various	41,804.000	2,841,061			L
J89752-11-7	TOSHIBA CORP NPV	D	01/13/2015	CREDIT SUISSE	9,000.000	35,892			U
89417E-10-9	TRAVELERS COS INC		03/24/2015	Various	21,517.000	2,306,132			L
900111-20-4	TURKCELL ILETISIM HIZMETLERI ADR R	F	03/18/2015	BARCLAYS	13,410.000	163,846			L
90184L-10-2	TWITTER INC		01/13/2015	CREDIT SUISSE	982.000	39,313			L
B93562-12-0	UCB	D	03/10/2015	LOOP CAPITAL MARKETS	1,124.000	79,960			U
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	03/10/2015	LOOP CAPITAL MARKETS	2,473.000	104,076			U
907818-10-8	UNION PACIFIC CORP		03/24/2015	GOLDMAN, SACHS & CO.	8,803.000	993,984			L
V96194-12-7	UNITED OVERSEAS BANK	D	01/27/2015	CITIGROUP GLOBAL MARKETS	3,000.000	52,514			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/24/2015	Various	84,201.000	8,538,192			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/24/2015	CITIGROUP GLOBAL MARKETS	8,427.000	1,010,664			L
91704F-10-4	URBAN EDGE PROPERTIES ORD		01/16/2015	DISTRIBUTION	8,102.000	154,496			L
91733W-10-2	US SHALE SOLUTIONS INC		02/25/2015	DIRECT	1,000.000				U
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/10/2015	LOOP CAPITAL MARKETS	510.000	102,958			U
91913Y-10-0	VALERO ENERGY CORP		01/30/2015	Various	30,848.000	1,492,921			L
920355-10-4	VALSPAR CORP.		03/04/2015	Various	21,000.000	1,831,139			L
92343V-10-4	VERIZON COMMUNICATIONS		03/24/2015	Various	37,337.000	1,809,284			L
92553P-20-1	VIACOM INC NEW CL B		03/24/2015	Various	78,472.000	5,450,888			L
931427-10-8	WALGREENS BOOTS ALLIANCE		01/14/2015	CITIGROUP GLOBAL MARKETS	6,359.000	476,574			L
931142-10-3	WAL-MART STORES		03/24/2015	Various	73,533.000	6,447,007			L
94106L-10-9	WASTE MGMT INC DEL		03/25/2015	GOLDMAN, SACHS & CO.	19,951.000	1,091,304			L
949746-10-1	WELLS FARGO CO		03/24/2015	GOLDMAN, SACHS & CO.	18,166.000	1,014,095			L
960413-10-2	WESTLAKE CHEMICAL CORP		01/30/2015	Various	9,535.000	535,224			L
966244-10-5	WHITEWAVE FOOD CO CLASS A		01/16/2015	Various	136,500.000	4,584,524			L
969904-10-1	WILLIAMS SONOMA, INC.		01/14/2015	Various	34,836.000	2,700,880			L
976657-10-6	WISCONSIN ENERGY		03/24/2015	CITIGROUP GLOBAL MARKETS	21,147.000	1,049,722			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/06/2015	Various	18,091.000	1,522,453			L
G98149-10-0	WYNN MACAU LTD		03/18/2015	NOMURA SECURITIES INTERNATIONAL INC	16,800.000	32,069			U
983134-10-7	WYNN RESOR TS LTD COM		01/13/2015	CREDIT SUISSE	536.000	80,852			L
984332-10-6	YAHOO INC COM		02/06/2015	Various	187,841.000	8,883,961			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						444,289,623	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/20/2015	DISTRIBUTION	0.000	259,728			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						259,728	XXX		XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	02/05/2015	DIRECT	125,000.000	2,500,000			U
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	01/21/2015	STOCK DIV.	30,967.660	2,277,052			U
464287-20-0	ISHARES CORE S&P 500 ETF		03/18/2015	Various	1,456,852.000	300,558,274			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		03/10/2015	Various	43,000.000	2,007,180			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/10/2015	JPMORGAN CHASE & CO.	2,784.000	334,748			L
464287-79-6	ISHARES US ENERGY ETF		02/13/2015	JPMORGAN CHASE & CO.	100,000.000	4,624,000			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/18/2015	JPMORGAN CHASE & CO.	80,500.000	9,312,894			L
9299999. Subtotal - Common Stocks - Mutual Funds						321,614,147	XXX		XXX
9799997. Total - Common Stocks - Part 3						766,163,498	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						766,163,498	XXX		XXX
9899999. Total - Preferred and Common Stocks						769,503,175	XXX		XXX
9999999 - Totals						7,698,825,739	XXX	18,279,846	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 76

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)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2015	SCHEDULED REDEMPTION		159	159	161	161		(2)		(2)		159				2	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2015	SCHEDULED REDEMPTION		65,606	65,606	67,010	66,112		(506)		(506)		65,606				674	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2015	SCHEDULED REDEMPTION		27,434	27,434	29,179	29,200		(1,766)		(1,766)		27,434				232	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2015	SCHEDULED REDEMPTION		23,303	23,303	24,934	24,337		(1,034)		(1,034)		23,303				259	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2015	SCHEDULED REDEMPTION		67,987	67,987	72,952	72,831		(4,843)		(4,843)		67,987				756	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2015	SCHEDULED REDEMPTION		4,349	4,349	4,624	4,625		(276)		(276)		4,349				38	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2015	SCHEDULED REDEMPTION		24,911	24,911	26,487	26,352		(1,441)		(1,441)		24,911				214	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2015	SCHEDULED REDEMPTION		98,392	98,392	98,392	98,392						98,392				677	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	02/06/2015	SCHEDULED REDEMPTION		403,871	403,871	403,871	403,871						403,871				3,611	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/10/2015	SCHEDULED REDEMPTION		215,561	215,561	215,561	215,561						215,561				1,911	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2015	SCHEDULED REDEMPTION		99,216	99,216	99,216	99,216						99,216				678	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2015	SCHEDULED REDEMPTION		202,465	202,465	202,465	202,465						202,465				1,696	06/07/2022	1FE
912810-RL-4	TREASURY (CPI) NOTE		02/25/2015	GOLDMAN, SACHS & CO.		10,051,976	10,000,000	9,719,975							9,719,975		332,000	332,000	2,480	02/15/2045	1Z
912810-RJ-9	TREASURY BOND		03/03/2015	Various		279,421,113	253,809,000	285,389,925			(13,599)		(13,599)		285,376,326		(5,955,213)	(5,955,213)	1,746,252	11/15/2044	1
912810-RK-6	TREASURY BOND		03/24/2015	Various		92,443,041	94,925,000	90,987,182			2,639		2,639		90,989,821		1,453,220	1,453,220	164,411	02/15/2045	1
912828-H6-0	TREASURY FLOATING RATE NOTE		03/05/2015	GOLDMAN, SACHS & CO.		36,001,392	36,000,000	36,002,877			(94)		(94)		36,002,782		(1,390)	(1,390)	3,456	01/31/2017	1
912828-WV-8	TREASURY FLOATING RATE NOTE		03/03/2015	GOLDMAN, SACHS & CO.		131,655,354	131,650,000	131,698,139	131,692,988		(3,142)		(3,142)		131,689,847		(34,493)	(34,493)	36,638	07/31/2016	1
912828-D6-4	TREASURY NOTE		01/29/2015	Various		120,634,175	120,405,000	120,323,484	113,424,471		2,797		2,797		120,340,745		293,430	293,430	242,803	08/31/2016	1
912828-D7-2	TREASURY NOTE		02/06/2015	BANK MONTREAL / NESBITT BURNS		20,085,535	19,700,000	19,437,465	19,447,916		3,779		3,779		19,451,695		633,840	633,840	176,320	08/31/2021	1
912828-F2-1	TREASURY NOTE		02/06/2015	Various		98,362,109	95,000,000	96,971,875	96,917,620		(25,255)		(25,255)		96,892,365		1,469,744	1,469,744	711,641	09/30/2021	1
912828-F9-6	TREASURY NOTE		01/21/2015	Various		33,302,910	32,500,000	32,454,297	32,455,128		350		350		32,455,478		847,432	847,432	148,370	10/31/2021	1
912828-G3-8	TREASURY NOTE		03/17/2015	Various		631,244,634	614,729,000	638,407,211	626,949,118		(86,678)		(86,678)		638,319,565		(7,074,931)	(7,074,931)	3,442,135	11/15/2024	1
912828-G4-6	TREASURY NOTE		02/17/2015	Various		194,604,102	195,000,000	194,337,305	194,344,796		44,467		44,467		194,389,263		214,839	214,839	212,912	11/30/2016	1
912828-G6-1	TREASURY NOTE		01/23/2015	Various		75,571,242	75,000,000	74,513,672	74,518,855		5,731		5,731		74,524,587		1,046,656	1,046,656	167,250	11/30/2019	1
912828-G7-9	TREASURY NOTE		03/03/2015	Various		155,455,580	155,450,000	154,789,793	154,795,198		25,772		25,772		154,820,969		634,611	634,611	255,606	12/15/2017	1
912828-G8-7	TREASURY NOTE		03/03/2015	Various		124,467,583	120,500,000	124,394,707			(10,502)		(10,502)		124,384,205		83,378	83,378	211,146	12/31/2021	1
912828-G9-5	TREASURY NOTE		01/23/2015	BANK MONTREAL / NESBITT BURNS		18,234,844	18,000,000	18,240,469			(391)		(391)		18,240,077		(5,234)	(5,234)	21,008	12/31/2019	1
912828-H2-9	TREASURY NOTE		02/03/2015	Various		89,035,297	88,800,000	89,023,375			(413)		(413)		89,022,962		12,335	12,335	47,417	12/31/2016	1
912828-H3-7	TREASURY NOTE		01/26/2015	BNP CAPITAL MARKETS		15,406,033	15,388,000	15,392,208							15,392,208		13,825	13,825	4,091	01/15/2018	1
912828-H5-2	TREASURY NOTE		03/17/2015	Various		229,705,615	231,650,000	232,131,334			(1,408)		(1,408)		232,129,926		(2,424,310)	(2,424,310)	105,356	01/31/2020	1
912828-H8-6	TREASURY NOTE		03/03/2015	BANK MONTREAL / NESBITT BURNS		25,429,014	26,125,000	26,055,605			730		730		26,056,336		(627,322)	(627,322)	34,641	01/31/2022	1
912828-H9-4	TREASURY NOTE		03/05/2015	MORGAN STANLEY		6,489,590	6,500,000	6,491,367			16		16		6,491,383		(1,793)	(1,793)	3,412	02/15/2018	1
912828-J2-7	TREASURY NOTE		03/17/2015	Various		124,348,633	125,000,000	123,541,992			8,386		8,386		123,550,378		798,254	798,254	182,320	02/15/2025	1
912828-UG-3	TREASURY NOTE		03/11/2015	GOLDMAN, SACHS & CO.		33,037,383	33,000,000	33,028,359	33,028,285		(5,247)		(5,247)		33,023,038		14,344	14,344	81,019	01/15/2016	1
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2015	SCHEDULED REDEMPTION		158,546	158,546	158,546	158,546						158,546				1,484	02/26/2022	1FE
912828-UP-3	US TREASURY N/B		02/28/2015	MATURED		4,675,000	4,675,000	4,675,000	4,675,000						4,675,000				5,844	02/28/2015	1
0599999. Subtotal - Bonds - U.S. Governments						2,551,053,956	2,505,197,801	2,559,411,015	883,651,046		(61,930)		(61,930)		2,559,330,733		(8,276,777)	(8,276,777)	8,018,765	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	03/02/2015	Various		1,256,667	1,166,667	1,286,493	1,229,625		(6,338)		(6,338)		1,223,288		33,379	33,379	57,778	01/15/2018	2FE
105756-BS-8	FED REPUBLIC OF BRAZIL	F	03/02/2015	GOLDMAN, SACHS & CO.		15,682,500	15,000,000	15,029,604	15,019,439		(521)		(521)		15,018,918		663,582	663,582	452,969	01/22/2021	2FE
448814-8U-0	HYDRO-QUEBEC	A	02/13/2015	RBC DOMINION SECURITIES		10,074,000	10,000,000	9,988,400	9,994,177		310		310		9,994,487		79,513	79,513	22,917	06/19/2017	1FE
74727P-AJ-0	STATE OF QATAR	F	01/20/2015	MATURED		15,000,000	15,000,000	15,935,000	15,015,183		(15,183)		(15,183)		15,000,000				300,000	01/20/2015	1FE
1099999. Subtotal - Bonds - All Other Governments						42,013,167	41,166,667	42,239,497	41,258,424		(21,731)		(21,731)		41,236,693		776,474	776,474	833,663	XXX	XXX
041042-ZJ-4	ARKANSAS ST		03/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		236,898	200,000	231,646			(147)		(147)		231,499		5,399	5,399	354	06/01/2023	1FE
452152-XR-7	ILLINOIS ST		03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,149,698	2,750,000	3,148,228	3,119,254		(10,045)		(10,045)		3,109,209		40,489	40,489	53,438	05/01/2022	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,386,596	2,950,000	3,379,874	3,119,254		(10,192)		(10,192)		3,340,708		45,887	45,887	53,792	XXX	XXX
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,017,440	1,800,000	2,007,378	1,980,242		(1,398)		(1,398)		1,978,843		38,597	38,597	53,600	07/01/2019	1FE
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL		03/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		90,482	75,000	88,418	88,165		(283)		(283)		87,883		2,599	2,599	1,177	06/01/2029	1FE
157432-JE-6	CHAFFEY CMNTY COLLEGE DIST CAL		03/23/2015	JPMORGAN CHASE & CO.		1,765,455	1,500,000	1,745,040	1,740,456		(5,242)		(5,242)		1,735,214		30,241	30,241	23,958	06/01/2031	1FE
861419-UN-7	STOCKTON CALIF UNI SCH DIST		02/26/2015	Various		1,990,567	1,950,000	1,925,684	1,925,869		100		100		1,925,968		64,599	64,599	36,517	08/01/2039	1FE

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)
906573-GA-2	UNION ELEM SCH DIST CALIF		03/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		854,227	725,000	840,442			(336)		(336)		840,106		14,121	14,121	2,396	09/01/2049	1FE
101565-D2-2	BOULDER LARIMER & WELD CNTYS C		03/20/2015	Various		1,568,689	1,250,000	1,554,288	1,548,744		(6,122)		(6,122)		1,542,622		26,067	26,067	17,031	12/15/2024	1FE
517138-WN-9	LARIMER CNTY COLO SCH DIST NO		03/12/2015	Various		351,578	300,000	352,950	350,117		(1,720)		(1,720)		348,397		3,181	3,181	3,306	12/15/2019	1FE
108151-3G-4	BRIDGEPORT CONN		03/11/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,040,425	945,000	1,054,913	1,047,423		(4,525)		(4,525)		1,042,898		(2,473)	(2,473)	20,659	07/01/2019	1FE
108151-3J-8	BRIDGEPORT CONN		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,419,393	1,200,000	1,416,468	1,406,409		(5,717)		(5,717)		1,400,692		18,701	18,701	32,028	07/01/2021	1FE
272875-X6-7	EAST HAVEN CONN		02/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		611,760	500,000	596,580	592,729		(1,263)		(1,263)		591,466		20,294	20,294	11,528	08/15/2022	1FE
416415-FM-4	HARTFORD CONN		03/13/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		293,256	250,000	299,113	297,722		(1,655)		(1,655)		296,067		(2,812)	(2,812)	4,792	10/01/2020	1FE
416415-GA-9	HARTFORD CONN		03/23/2015	JPMORGAN CHASE & CO.		2,312,617	2,020,000	2,362,612	2,357,395		(7,039)		(7,039)		2,350,356		(37,739)	(37,739)	41,522	10/01/2033	1FE
642713-5E-7	NEW BRITAIN CONN		03/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		454,994	400,000	457,580	454,426		(3,003)		(3,003)		451,423		3,571	3,571	9,750	03/01/2019	1FE
642713-5F-4	NEW BRITAIN CONN		02/03/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		118,077	100,000	115,604	114,919		(266)		(266)		114,652		3,425	3,425	1,736	03/01/2020	1FE
426337-BC-4	HENRY CNTY GA		03/11/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		929,670	790,000	933,353	933,353		(4,231)		(4,231)		929,123		548	548	6,431	05/01/2020	1FE
703600-FG-6	PAULDING CNTY GA SCH DIST		02/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		361,680	300,000	357,669	356,025		(1,140)		(1,140)		354,885		6,795	6,795	4,792	02/01/2021	1FE
097552-SW-4	BOLINGBROOK ILL		01/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		776,473	775,000	755,625	755,628		10		10		755,638		20,834	20,834	775	01/01/2038	1FE
213185-HY-0	COOK CNTY ILL		01/16/2015	GOLDMAN, SACHS & CO.		3,672,500	3,250,000	3,736,233	3,650,201		(5,846)		(5,846)		3,644,355		28,145	28,145	30,243	11/15/2018	1FE
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005		01/15/2015	CALLED @ 100.00000000		860,000	860,000	841,546	858,057		1,943		1,943		860,000				19,350	07/15/2026	1
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005		01/15/2015	CALLED @ 100.00000000		1,100,000	1,100,000	1,066,446	1,096,312		3,688		3,688		1,100,000				24,750	01/15/2028	1
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		02/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		77,898	75,000	76,025	76,007		(13)		(13)		75,993		1,905	1,905	1,100	01/15/2038	1FE
39168A-DF-7	GREATER CLARK CNTY SCH BDLG CO		03/03/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		751,742	700,000	726,915	726,420		(336)		(336)		726,084		25,658	25,658	10,000	01/15/2031	1FE
39168A-DL-4	GREATER CLARK CNTY SCH BDLG CO		03/23/2015	BANK MONTREAL / NESBITT BURNS		1,204,610	1,165,000	1,189,500	1,189,054		(500)		(500)		1,188,554		16,056	16,056	20,970	01/15/2035	1FE
39168A-DM-2	GREATER CLARK CNTY SCH BDLG CO		03/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		942,269	900,000	915,246	914,969		(215)		(215)		914,754		27,515	27,515	13,589	01/15/2036	1FE
946363-JL-3	WAYNE TWP IND MARION CNTY SCH		02/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		564,478	500,000	559,820	552,755		(985)		(985)		551,770		12,708	12,708	11,189	01/15/2020	1FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		03/01/2015	MATURED		500,000	500,000	543,954	500,808		(808)		(808)		500,000				13,125	03/01/2015	1FE
790697-DG-8	ST JOSEPH MICH PUB SCHS		03/23/2015	STIFEL CAPITAL MARKETS		1,740,366	1,510,000	1,742,419	1,742,419		(3,764)		(3,764)		1,738,655		1,711	1,711	14,890	05/01/2034	1FE
864129-EJ-6	STURGIS MICH PUB SCH DIST		03/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		118,789	100,000	119,627			(129)		(129)		119,498		(709)	(709)	389	05/01/2029	1FE
885205-MP-6	THORNAPPLE KELLOGG MICH SCH DI		03/23/2015	Various		1,666,940	1,425,000	1,653,399	1,652,927		(4,969)		(4,969)		1,647,959		18,981	18,981	18,267	05/01/2028	1FE
932423-TE-6	WALLED LAKE MICH CONS SCH DIST		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		154,059	130,000	154,904			(264)		(264)		154,640		(581)	(581)	722	05/01/2021	1FE
982781-HK-5	WYANDOTTE MICH CITY SCH DIST		03/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,165,730	1,000,000	1,169,030			(2,586)		(2,586)		1,166,444		(714)	(714)	4,167	05/01/2020	1FE
264471-KN-2	DULUTH MINN INDPT SCH DIST NO		03/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		550,645	500,000	545,700							545,700		4,945	4,945		02/01/2019	1FE
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		02/02/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		127,199	110,000	124,329	123,748		(202)		(202)		123,547		3,652	3,652	1,613	02/01/2021	1FE
930047-LR-4	WACONIA MINN INDPT SCH DIST NO		02/17/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,411	100,000	119,212	119,212		(311)		(311)		118,901		1,510	1,510	514	02/01/2021	1FE
930047-LS-2	WACONIA MINN INDPT SCH DIST NO		01/15/2015	RBC DOMINION SECURITIES		2,417,426	1,970,000	2,376,923	2,376,923		(1,196)		(1,196)		2,375,727		41,700	41,700	2,189	02/01/2022	1FE
64966L-RF-0	NEW YORK N Y		02/27/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,129,432	950,000	1,124,325	1,115,188		(4,246)		(4,246)		1,110,942		18,490	18,490	22,583	08/01/2020	1FE
986082-QX-6	YONKERS N Y		03/24/2015	M&T SECURITIES, INC.		1,154,980	1,000,000	1,150,350							1,150,350		4,630	4,630		03/15/2020	1Z
986082-QY-4	YONKERS N Y		03/24/2015	M&T SECURITIES, INC.		1,170,380	1,000,000	1,164,870							1,164,870		5,510	5,510		03/15/2021	1Z
986082-RK-3	YONKERS N Y		03/24/2015	M&T SECURITIES, INC.		823,606	700,000	819,518							819,518		4,088	4,088		08/01/2021	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07539P-CL-1	BEAVERCREEK OHIO CITY SCH DIST		03/11/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,424	100,000	124,813			(44)		(44)		124,769		(2,345)	(2,345)	83	12/01/2023	1FE
132033-GJ-4	CAMBRIA CNTY PA		03/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,843,102	1,590,000	1,830,519	1,818,460		(6,484)		(6,484)		1,811,976		31,126	31,126	46,397	08/01/2021	1FE
743787-Y5-6	PROVIDENCE R I		03/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,939	100,000	109,205	108,364		(407)		(407)		107,957		1,982	1,982	2,767	07/15/2019	2FE
283770-GS-8	EL PASO TEX INDPT SCH DIST		03/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,294	100,000	116,216	116,216		(525)		(525)		115,691		603	603	764	08/15/2019	1FE
283770-GT-6	EL PASO TEX INDPT SCH DIST		02/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		930,093	775,000	916,554	916,554		(2,220)		(2,220)		914,334		15,759	15,759	3,552	08/15/2020	1FE
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		03/01/2015	CALLED @ 100.00000000		860,000	860,000	855,587	853,598		181		181		853,779		6,221	6,221	20,425	03/01/2020	1FE
728534-TM-0	PLEASANT PRAIRIE WIS		03/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,231	100,000	119,584	118,635		(501)		(501)		118,134		2,097	2,097	2,778	09/01/2021	1FE
982427-QL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF		03/01/2015	CALLED @ 100.00000000		1,405,000	1,405,000	1,517,749	1,407,298		(2,298)		(2,298)		1,405,000				35,125	03/01/2016	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						44,477,325	39,455,000	44,374,233	37,983,746		(76,867)		(76,867)		43,996,133		481,192	481,192	593,537	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2015	SCHEDULED REDEMPTION		107	107	111	110		(3)		(3)		107				2	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2015	SCHEDULED REDEMPTION		341	341	349	348		(7)		(7)		341				5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2015	SCHEDULED REDEMPTION		162	162	168	170		(8)		(8)		162				3	01/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2015	SCHEDULED REDEMPTION		7	7	8	8						7					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2015	SCHEDULED REDEMPTION		9	9	9	10						9					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2015	SCHEDULED REDEMPTION		11	11	12	12						11					06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2015	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2015	SCHEDULED REDEMPTION		797	797	825	844		(47)		(47)		797				11	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2015	SCHEDULED REDEMPTION		1,167	1,167	1,207	1,235		(68)		(68)		1,167				17	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2015	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20					08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2015	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2015	SCHEDULED REDEMPTION		84	84	87	87		(3)		(3)		84				1	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2015	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2015	SCHEDULED REDEMPTION		1,071	1,071	1,108	1,130		(60)		(60)		1,071				17	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2015	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2015	SCHEDULED REDEMPTION		10	10	10	11						10					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2015	SCHEDULED REDEMPTION		118	118	122	124		(6)		(6)		118				2	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2015	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2015	SCHEDULED REDEMPTION		209	209	212	212		(3)		(3)		209				3	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2015	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2015	SCHEDULED REDEMPTION		2,029	2,029	2,073	2,069		(40)		(40)		2,029				31	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2015	SCHEDULED REDEMPTION		1,689	1,689	1,620	1,629		59		59		1,689				23	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2015	SCHEDULED REDEMPTION		2,424	2,424	2,475	2,468		(45)		(45)		2,424				37	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2015	SCHEDULED REDEMPTION		497	497	507	505		(8)		(8)		497				8	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2015	SCHEDULED REDEMPTION		408	408	418	417		(9)		(9)		408				6	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2015	SCHEDULED REDEMPTION		7	7	7	8						7					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2015	SCHEDULED REDEMPTION		2,939	2,939	3,011	3,090		(151)		(151)		2,939				40	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2015	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2015	SCHEDULED REDEMPTION		904	904	926	932		(29)		(29)		904				12	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2015	SCHEDULED REDEMPTION		1,241	1,241	1,272	1,273		(32)		(32)		1,241				17	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2015	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2015	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2015	SCHEDULED REDEMPTION		198	198	202	210		(13)		(13)		198				3	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2015	SCHEDULED REDEMPTION		200	200	207	221		(21)		(21)		200				2	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2015	SCHEDULED REDEMPTION		275	275	282	288		(13)		(13)		275				4	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2015	SCHEDULED REDEMPTION		91	91	94	95		(3)		(3)		91				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2015	SCHEDULED REDEMPTION		204	204	212	212		(8)		(8)		204				3	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2015	SCHEDULED REDEMPTION		1	1	1	2						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2015	SCHEDULED REDEMPTION		381	381	390	390		(9)		(9)		381				5	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2015	SCHEDULED REDEMPTION		5,303	5,303	5,434	5,402		(99)		(99)		5,303				68	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2015	SCHEDULED REDEMPTION		40	40	41	42		(1)		(1)		40				1	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2015	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					02/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2015	SCHEDULED REDEMPTION		107	107	109	110		(4)		(4)		107				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2015	SCHEDULED REDEMPTION		34	34	35	36		(1)		(1)		34					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2015	SCHEDULED REDEMPTION		87	87	84	83		4		4		87				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2015	SCHEDULED REDEMPTION		87	87	84	84		3		3		87				1	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2015	SCHEDULED REDEMPTION		166	166	161	165						166				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2015	SCHEDULED REDEMPTION		151	151	150	150		2		2		151				2	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2015	SCHEDULED REDEMPTION		563	563	560	553		10		10		563				8	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2015	SCHEDULED REDEMPTION		45	45	45	44		1		1		45				1	09/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2015	SCHEDULED REDEMPTION		271	271	277	292		(21)		(21)		271				5	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2015	SCHEDULED REDEMPTION		1	1	1	2						1					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2015	SCHEDULED REDEMPTION		66	66	68	71		(4)		(4)		66				1	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2015	SCHEDULED REDEMPTION		44	44	42	41		3		3		44				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2015	SCHEDULED REDEMPTION		77	77	79	82		(5)		(5)		77				1	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2015	SCHEDULED REDEMPTION		3,279	3,279	3,355	3,362		(83)		(83)		3,279				38	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2015	SCHEDULED REDEMPTION		18	18	17	17		1		1		18					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2015	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2015	SCHEDULED REDEMPTION		40	40	40	40						40				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2015	SCHEDULED REDEMPTION		567	567	581	591		(24)		(24)		567				9	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2015	SCHEDULED REDEMPTION		117	117	116	115		1		1		117				2	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2015	SCHEDULED REDEMPTION		24	24	24	24						24					10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2015	SCHEDULED REDEMPTION		290	290	297	307		(16)		(16)		290				5	11/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2015	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2015	SCHEDULED REDEMPTION		82	82	85	85		(3)		(3)		82				1	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2015	SCHEDULED REDEMPTION		491	491	509	522		(31)		(31)		491				7	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2015	SCHEDULED REDEMPTION		134	134	139	140		(6)		(6)		134				2	03/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2015	SCHEDULED REDEMPTION		3,019	3,019	3,124	3,171		(152)		(152)		3,019				33	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2015	SCHEDULED REDEMPTION		79	79	82	88		(9)		(9)		79				1	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2015	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2015	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2015	SCHEDULED REDEMPTION		189	189	196	195		(6)		(6)		189				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2015	SCHEDULED REDEMPTION		1,081	1,081	1,120	1,177		(96)		(96)		1,081				16	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2015	SCHEDULED REDEMPTION		72	72	75	75		(2)		(2)		72				1	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2015	SCHEDULED REDEMPTION		745	745	771	785		(39)		(39)		745				11	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2015	SCHEDULED REDEMPTION		65	65	68	70		(5)		(5)		65				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2015	SCHEDULED REDEMPTION		304	304	314	316		(12)		(12)		304				4	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2015	SCHEDULED REDEMPTION		37	37	37	37						37				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2015	SCHEDULED REDEMPTION		37	37	37	37						37				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2015	SCHEDULED REDEMPTION		424	424	421	420		3		3		424				6	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2015	SCHEDULED REDEMPTION		8	8	8	9						8					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2015	SCHEDULED REDEMPTION		134	134	139	139		(5)		(5)		134				2	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2015	SCHEDULED REDEMPTION		609	609	619	623		(14)		(14)		609				7	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2015	SCHEDULED REDEMPTION		702	702	717	716		(14)		(14)		702				11	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2015	SCHEDULED REDEMPTION		1,046	1,046	1,067	1,064		(18)		(18)		1,046				16	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2015	SCHEDULED REDEMPTION		1,681	1,681	1,713	1,709		(28)		(28)		1,681				26	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2015	SCHEDULED REDEMPTION		673	673	685	683		(10)		(10)		673				10	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2015	SCHEDULED REDEMPTION		133	133	138	139		(5)		(5)		133				2	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2015	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2015	SCHEDULED REDEMPTION		38,182	38,182	39,528	39,480		(1,297)		(1,297)		38,182				255	04/01/2032	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2015	SCHEDULED REDEMPTION		368	368	381	371		(3)		(3)		368				6	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2015	SCHEDULED REDEMPTION		24,406	24,406	25,436	24,799		(393)		(393)		24,406				336	08/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		03/01/2015	SCHEDULED REDEMPTION		2,695	2,695	2,796	2,711		(16)		(16)		2,695				30	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2015	SCHEDULED REDEMPTION		11,772	11,772	12,354	12,061		(288)		(288)		11,772				150	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2015	SCHEDULED REDEMPTION		19,263	19,263	20,214	19,702		(439)		(439)		19,263				236	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2015	SCHEDULED REDEMPTION		1,725	1,725	1,810	1,762		(37)		(37)		1,725				21	06/01/2018	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2015	SCHEDULED REDEMPTION		2,222	2,222	2,300	2,237		(15)		(15)		2,222				43	02/01/2016	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2015	SCHEDULED REDEMPTION		434	434	440	442		(9)		(9)		434				6	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2015	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2026	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)
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2015	SCHEDULED REDEMPTION		60	60	62	66		(6)		(6)		60				1	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2015	SCHEDULED REDEMPTION		2,024	2,024	2,093	2,237		(213)		(213)		2,024				32	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2015	SCHEDULED REDEMPTION		612	612	633	681		(69)		(69)		612				10	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2015	SCHEDULED REDEMPTION		433	433	448	450		(17)		(17)		433				6	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2015	SCHEDULED REDEMPTION		129	129	131	132		(3)		(3)		129				1	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2015	SCHEDULED REDEMPTION		232	232	240	243		(11)		(11)		232				3	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2015	SCHEDULED REDEMPTION		122	122	124	124		(2)		(2)		122				2	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2015	SCHEDULED REDEMPTION		118,498	118,498	127,710	123,425		(4,927)		(4,927)		118,498				1,448	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2015	SCHEDULED REDEMPTION		26,402	26,402	27,688	27,666		(1,265)		(1,265)		26,402				326	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2015	SCHEDULED REDEMPTION		21,867	21,867	22,800	22,832		(965)		(965)		21,867				263	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2015	SCHEDULED REDEMPTION		14,442	14,442	15,046	15,024		(582)		(582)		14,442				173	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2015	SCHEDULED REDEMPTION		28,635	28,635	29,764	29,805		(1,170)		(1,170)		28,635				328	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2015	SCHEDULED REDEMPTION		17,060	17,060	17,795	17,778		(718)		(718)		17,060				211	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2015	SCHEDULED REDEMPTION		185,931	185,931	193,259	194,438		(8,507)		(8,507)		185,931				1,953	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2015	SCHEDULED REDEMPTION		26,442	26,442	27,398	27,721		(1,279)		(1,279)		26,442				290	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2015	SCHEDULED REDEMPTION		12,475	12,475	12,943	13,096		(621)		(621)		12,475				137	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2015	SCHEDULED REDEMPTION		35,261	35,261	36,568	36,695		(1,434)		(1,434)		35,261				380	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2015	SCHEDULED REDEMPTION		45,423	45,423	47,022	47,398		(1,975)		(1,975)		45,423				467	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2015	SCHEDULED REDEMPTION		20,603	20,603	21,364	21,705		(1,102)		(1,102)		20,603				215	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2015	SCHEDULED REDEMPTION		35,191	35,191	36,553	36,858		(1,667)		(1,667)		35,191				383	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2015	SCHEDULED REDEMPTION		32,042	32,042	33,305	33,763		(1,721)		(1,721)		32,042				329	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2015	SCHEDULED REDEMPTION		12,532	12,532	12,995	12,981		(448)		(448)		12,532				139	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2015	SCHEDULED REDEMPTION		27,783	27,783	29,154	28,351		(569)		(569)		27,783				351	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2015	SCHEDULED REDEMPTION		81,704	81,704	84,924	85,977		(4,273)		(4,273)		81,704				862	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2015	SCHEDULED REDEMPTION		19,757	19,757	20,594	20,584		(827)		(827)		19,757				253	12/01/2021	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		02/01/2015	SCHEDULED REDEMPTION		36	36	35	36						36					06/01/2019	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2015	SCHEDULED REDEMPTION		7,517	7,517	7,888	7,854		(338)		(338)		7,517				91	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2015	SCHEDULED REDEMPTION		49,274	49,274	51,707	50,879		(1,605)		(1,605)		49,274				505	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2015	SCHEDULED REDEMPTION		14,892	14,892	15,416	15,169		(276)		(276)		14,892				158	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2015	SCHEDULED REDEMPTION		9,516	9,516	9,891	9,803		(287)		(287)		9,516				105	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2015	SCHEDULED REDEMPTION		17,000	17,000	17,599	17,911		(911)		(911)		17,000				192	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2015	SCHEDULED REDEMPTION		146,606	146,606	153,845	152,535		(5,929)		(5,929)		146,606				1,941	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2015	SCHEDULED REDEMPTION		9,778	9,778	10,260	10,575		(798)		(798)		9,778				120	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2015	SCHEDULED REDEMPTION		3,562	3,562	3,687	3,829		(267)		(267)		3,562				40	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2015	SCHEDULED REDEMPTION		18,818	18,818	19,489	19,967		(1,149)		(1,149)		18,818				185	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2015	SCHEDULED REDEMPTION		1,729	1,729	1,814	1,787		(58)		(58)		1,729				22	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2015	SCHEDULED REDEMPTION		71,158	71,158	73,657	73,336		(2,178)		(2,178)		71,158				881	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2015	SCHEDULED REDEMPTION		3,565	3,565	3,690	3,647		(82)		(82)		3,565				40	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2015	SCHEDULED REDEMPTION		1,734	1,734	1,819	1,838		(104)		(104)		1,734				21	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2015	SCHEDULED REDEMPTION		5,378	5,378	5,643	5,606		(228)		(228)		5,378				66	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2015	SCHEDULED REDEMPTION		12,433	12,433	13,047	12,925		(492)		(492)		12,433				155	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2015	SCHEDULED REDEMPTION		284,850	284,850	297,846	296,382		(11,532)		(11,532)		284,850				1,892	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2015	SCHEDULED REDEMPTION		209,084	209,084	218,387	218,079		(8,995)		(8,995)		209,084				1,359	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2015	SCHEDULED REDEMPTION		234,854	234,854	245,368	244,615		(9,761)		(9,761)		234,854				1,561	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2015	SCHEDULED REDEMPTION		1,561	1,561	1,525	1,537		24		24		1,561				21	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2015	SCHEDULED REDEMPTION		1,632	1,632	1,594	1,605		27		27		1,632				22	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2015	SCHEDULED REDEMPTION		1,719	1,719	1,759	1,721		(1)		(1)		1,719				29	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2015	SCHEDULED REDEMPTION		78	78	81	79		(1)		(1)		78				2	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2015	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2015	SCHEDULED REDEMPTION		87	87	90	89		(2)		(2)		87				2	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2015	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2015	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2015	SCHEDULED REDEMPTION		48	48	49	49		(2)		(2)		48				1	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2015	SCHEDULED REDEMPTION		424	424	443	431		(7)		(7)		424				8	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2015	SCHEDULED REDEMPTION		325	325	334	334		(9)		(9)		325				6	12/01/2024	1
31371E-5P-6	FED NATL MTG ASSOC #250254		02/01/2015	Various		36	36	38	36						36					02/01/2015	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2015	SCHEDULED REDEMPTION		438	438	454	445		(7)		(7)		438				6	06/01/2019	1
31371J-BA-1	FED NATL MTG ASSOC #253033		02/01/2015	Various		66	66	69	66						66					02/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-DM-3	FED NATL MTG ASSOC #253108		02/01/2015	SCHEDULED REDEMPTION		21	21	22	21						21					03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2015	SCHEDULED REDEMPTION		530	530	550	579		(50)		(50)		530				9	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2015	SCHEDULED REDEMPTION		261	261	264	261						261				3	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2015	SCHEDULED REDEMPTION		83	83	84	83						83				1	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2015	SCHEDULED REDEMPTION		2,566	2,566	2,664	2,837		(271)		(271)		2,566				41	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2015	SCHEDULED REDEMPTION		335	335	348	338		(3)		(3)		335				5	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2015	SCHEDULED REDEMPTION		782	782	810	788		(6)		(6)		782				12	01/01/2016	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2015	SCHEDULED REDEMPTION		796	796	818	801		(5)		(5)		796				12	02/01/2016	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2015	SCHEDULED REDEMPTION		1,777	1,777	1,846	1,966		(188)		(188)		1,777				24	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2015	SCHEDULED REDEMPTION		50	50	51	54		(5)		(5)		50				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2015	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2015	SCHEDULED REDEMPTION		1,169	1,169	1,194	1,175		(6)		(6)		1,169				17	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2015	SCHEDULED REDEMPTION		384	384	399	387		(3)		(3)		384				5	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2015	SCHEDULED REDEMPTION		844	844	876	852		(8)		(8)		844				13	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2015	SCHEDULED REDEMPTION		754	754	779	820		(66)		(66)		754				10	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2015	SCHEDULED REDEMPTION		17	17	18	20		(2)		(2)		17					09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2015	SCHEDULED REDEMPTION		94	94	96	94		(1)		(1)		94				1	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2015	SCHEDULED REDEMPTION		2,017	2,017	2,079	2,076		(60)		(60)		2,017				28	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2015	SCHEDULED REDEMPTION		1,141	1,141	1,176	1,176		(35)		(35)		1,141				15	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2015	SCHEDULED REDEMPTION		106	106	109	109		(3)		(3)		106				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2015	SCHEDULED REDEMPTION		821	821	846	845		(25)		(25)		821				11	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2015	SCHEDULED REDEMPTION		12,843	12,843	13,395	13,060		(217)		(217)		12,843				167	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2015	SCHEDULED REDEMPTION		9,544	9,544	9,954	9,701		(157)		(157)		9,544				120	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2015	SCHEDULED REDEMPTION		5,266	5,266	5,492	5,345		(80)		(80)		5,266				70	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2015	SCHEDULED REDEMPTION		304	304	279	283		21		21		304				3	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2015	SCHEDULED REDEMPTION		7,296	7,296	7,557	7,571		(275)		(275)		7,296				81	10/01/2023	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2015	SCHEDULED REDEMPTION		14	14	14	14						14					06/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2015	SCHEDULED REDEMPTION		478	478	491	491		(14)		(14)		478				8	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2015	SCHEDULED REDEMPTION		963	963	1,013	997		(34)		(34)		963				19	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2015	SCHEDULED REDEMPTION		178	178	183	182		(4)		(4)		178				3	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2015	SCHEDULED REDEMPTION		183	183	189	196		(13)		(13)		183				3	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		01/01/2015	SCHEDULED REDEMPTION		2,311	2,311	2,375	2,346		(35)		(35)		2,311				15	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2015	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28				1	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2015	SCHEDULED REDEMPTION		129	129	133	133		(4)		(4)		129				2	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2015	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2015	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2015	SCHEDULED REDEMPTION		72	72	74	76		(4)		(4)		72				1	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2015	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2015	SCHEDULED REDEMPTION		560	560	580	578		(18)		(18)		560				10	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2015	SCHEDULED REDEMPTION		69	69	71	70		(1)		(1)		69				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2015	SCHEDULED REDEMPTION		829	829	854	851		(23)		(23)		829				11	01/01/2023	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2015	SCHEDULED REDEMPTION		455	455	467	461		(6)		(6)		455				8	07/01/2026	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2015	SCHEDULED REDEMPTION		810	810	830	828		(18)		(18)		810				14	07/01/2027	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2015	SCHEDULED REDEMPTION		17	17	17	17						17					12/01/2015	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2015	SCHEDULED REDEMPTION		38	38	38	38		1		1		38				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2015	SCHEDULED REDEMPTION		174	174	181	186		(12)		(12)		174				3	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2015	SCHEDULED REDEMPTION		31	31	31	31						31				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2015	SCHEDULED REDEMPTION		553	553	574	588		(35)		(35)		553				10	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2015	SCHEDULED REDEMPTION		2,108	2,108	2,188	2,266		(159)		(159)		2,108				42	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2015	SCHEDULED REDEMPTION		519	519	539	523		(4)		(4)		519				8	10/01/2015	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2015	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2015	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				1	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2015	SCHEDULED REDEMPTION		24	24	24	24						24					09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2015	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2015	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2015	SCHEDULED REDEMPTION		34	34	35	38		(3)		(3)		34				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2015	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2015	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2030	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2015	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2015	SCHEDULED REDEMPTION		3	3	3	4						3					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2015	SCHEDULED REDEMPTION		2	2	3	3						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2015	SCHEDULED REDEMPTION		66	66	69	72		(6)		(6)		66				1	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2015	SCHEDULED REDEMPTION		58	58	61	64		(6)		(6)		58				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2015	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					01/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2015	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2015	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2015	SCHEDULED REDEMPTION		156	156	162	170		(14)		(14)		156				3	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		02/01/2015	Various		136	136	137	136						136				1	02/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		02/01/2015	SCHEDULED REDEMPTION		73	73	73	73						73				1	04/01/2015	1
31384R-TG-6	FED NATL MTG ASSOC #531651		02/01/2015	SCHEDULED REDEMPTION		34	34	35	34						34					03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2015	SCHEDULED REDEMPTION		107	107	110	107						107				1	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2015	SCHEDULED REDEMPTION		289	289	289	289						289				6	02/01/2030	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2015	SCHEDULED REDEMPTION		82	82	85	82						82				1	07/01/2015	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2015	SCHEDULED REDEMPTION		124	124	128	130		(7)		(7)		124				2	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2015	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2015	SCHEDULED REDEMPTION		235	235	237	235						235				3	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2015	SCHEDULED REDEMPTION		193	193	198	193						193				2	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2015	SCHEDULED REDEMPTION		20	20	21	20						20					06/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		02/01/2015	SCHEDULED REDEMPTION		514	514	519	515		(1)		(1)		514				6	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2015	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2015	SCHEDULED REDEMPTION		44	44	46	48		(4)		(4)		44				1	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2015	SCHEDULED REDEMPTION		64	64	67	72		(8)		(8)		64				1	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2015	SCHEDULED REDEMPTION		278	278	288	303		(25)		(25)		278				5	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2015	SCHEDULED REDEMPTION		134	134	139	148		(14)		(14)		134				2	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2015	SCHEDULED REDEMPTION		791	791	821	792		(1)		(1)		791				9	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2015	SCHEDULED REDEMPTION		1,137	1,137	1,181	1,282		(145)		(145)		1,137				20	08/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2015	SCHEDULED REDEMPTION		71	71	73	71						71				1	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2015	SCHEDULED REDEMPTION		255	255	265	257		(2)		(2)		255				4	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2015	SCHEDULED REDEMPTION		1,098	1,098	1,140	1,107		(9)		(9)		1,098				17	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2015	SCHEDULED REDEMPTION		424	424	440	427		(4)		(4)		424				7	01/01/2016	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2015	SCHEDULED REDEMPTION		103	103	105	104		(1)		(1)		103				1	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2015	SCHEDULED REDEMPTION		91	91	94	91						91				1	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2015	SCHEDULED REDEMPTION		1,671	1,671	1,736	1,684		(12)		(12)		1,671				26	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2015	SCHEDULED REDEMPTION		201	201	209	220		(19)		(19)		201				4	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2015	SCHEDULED REDEMPTION		514	514	534	520		(6)		(6)		514				8	03/01/2016	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2015	SCHEDULED REDEMPTION		477	477	487	479		(3)		(3)		477				7	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2015	SCHEDULED REDEMPTION		463	463	473	466		(3)		(3)		463				7	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2015	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2015	SCHEDULED REDEMPTION		176	176	182	194		(18)		(18)		176				3	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2015	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13					04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2015	SCHEDULED REDEMPTION		77	77	79	78						77				1	05/01/2016	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2015	SCHEDULED REDEMPTION		349	349	357	350		(1)		(1)		349				5	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2015	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2015	SCHEDULED REDEMPTION		65	65	69	74		(9)		(9)		65				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2015	SCHEDULED REDEMPTION		920	920	956	1,067		(147)		(147)		920				18	04/01/2030	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2015	SCHEDULED REDEMPTION		733	733	740	734						733				10	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2015	SCHEDULED REDEMPTION		317	317	329	319		(2)		(2)		317				5	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2015	SCHEDULED REDEMPTION		36	36	37	41		(5)		(5)		36				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2015	SCHEDULED REDEMPTION		177	177	178	177						177				3	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2015	SCHEDULED REDEMPTION		48	48	50	55		(7)		(7)		48				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2015	SCHEDULED REDEMPTION		150	150	156	172		(22)		(22)		150				3	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2015	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2015	SCHEDULED REDEMPTION		126	126	127	126						126				2	06/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2015	SCHEDULED REDEMPTION		133	133	134	133						133				2	05/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2015	SCHEDULED REDEMPTION		33	33	35	38		(5)		(5)		33				1	06/01/2030	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)
31385A-UD-7	FED NATL MTG ASSOC #538880		01/01/2015	SCHEDULED REDEMPTION		913	913	922	914						913				6	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2015	SCHEDULED REDEMPTION		28	28	28	28						28					06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2015	SCHEDULED REDEMPTION		158	158	160	158						158				2	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2015	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2015	SCHEDULED REDEMPTION		31	31	32	35		(4)		(4)		31					06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2015	SCHEDULED REDEMPTION		331	331	340	332		(1)		(1)		331				5	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2015	SCHEDULED REDEMPTION		21	21	21	23		(3)		(3)		21					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2015	SCHEDULED REDEMPTION		1	1	1	2						1					06/01/2030	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2015	SCHEDULED REDEMPTION		279	279	282	279						279				5	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2015	SCHEDULED REDEMPTION		142	142	148	156		(14)		(14)		142				2	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2015	SCHEDULED REDEMPTION		40	40	42	45		(5)		(5)		40				1	07/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2015	SCHEDULED REDEMPTION		16	16	17	19		(2)		(2)		16					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2015	SCHEDULED REDEMPTION		205	205	212	220		(16)		(16)		205				4	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2015	SCHEDULED REDEMPTION		33	33	34	39		(5)		(5)		33				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2015	SCHEDULED REDEMPTION		20	20	21	23		(4)		(4)		20					07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2015	SCHEDULED REDEMPTION		30	30	31	33		(3)		(3)		30				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2015	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2015	SCHEDULED REDEMPTION		645	645	659	649		(4)		(4)		645				9	06/01/2016	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2015	SCHEDULED REDEMPTION		1,932	1,932	1,986	2,106		(174)		(174)		1,932				30	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2015	SCHEDULED REDEMPTION		846	846	882	855		(8)		(8)		846				11	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2015	SCHEDULED REDEMPTION		292	292	303	296		(4)		(4)		292				5	08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2015	SCHEDULED REDEMPTION		41	41	42	41						41				1	09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2015	SCHEDULED REDEMPTION		291	291	303	295		(3)		(3)		291				4	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2015	SCHEDULED REDEMPTION		143	143	149	145		(1)		(1)		143				2	09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2015	SCHEDULED REDEMPTION		268	268	279	271		(3)		(3)		268				4	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2015	SCHEDULED REDEMPTION		2,784	2,784	2,896	2,825		(40)		(40)		2,784				37	07/01/2017	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2015	SCHEDULED REDEMPTION		116	116	117	116						116				2	07/01/2015	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2015	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2015	SCHEDULED REDEMPTION		253	253	259	255		(2)		(2)		253				4	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2015	SCHEDULED REDEMPTION		1,973	1,973	2,049	2,188		(215)		(215)		1,973				39	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2015	SCHEDULED REDEMPTION		139	139	145	149		(9)		(9)		139				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2015	SCHEDULED REDEMPTION		151	151	155	152		(1)		(1)		151				2	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2015	SCHEDULED REDEMPTION		95	95	97	95		(1)		(1)		95				1	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2015	SCHEDULED REDEMPTION		782	782	802	786		(3)		(3)		782				12	04/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2015	SCHEDULED REDEMPTION		155	155	161	170		(15)		(15)		155				3	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2015	SCHEDULED REDEMPTION		100	100	102	100		(1)		(1)		100				2	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2015	SCHEDULED REDEMPTION		245	245	248	251		(6)		(6)		245				5	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2015	SCHEDULED REDEMPTION		129	129	134	139		(10)		(10)		129				2	11/01/2030	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2015	SCHEDULED REDEMPTION		35	35	36	35						35					11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2015	SCHEDULED REDEMPTION		9,101	9,101	9,481	9,237		(136)		(136)		9,101				119	11/01/2017	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2015	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2015	SCHEDULED REDEMPTION		2,898	2,898	3,009	3,162		(265)		(265)		2,898				58	08/01/2030	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2015	SCHEDULED REDEMPTION		15	15	15	15						15					01/01/2016	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2015	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2015	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2015	SCHEDULED REDEMPTION		1,333	1,333	1,343	1,334		(1)		(1)		1,333				22	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2015	SCHEDULED REDEMPTION		1,253	1,253	1,301	1,263		(10)		(10)		1,253				20	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2015	SCHEDULED REDEMPTION		130	130	130	131		(1)		(1)		130				2	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		01/01/2015	SCHEDULED REDEMPTION		1,024	1,024	1,037	1,028		(4)		(4)		1,024				6	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2015	SCHEDULED REDEMPTION		153	153	159	155		(2)		(2)		153				2	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2015	SCHEDULED REDEMPTION		128	128	128	129		(1)		(1)		128				2	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2015	SCHEDULED REDEMPTION		42	42	43	42						42				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2015	SCHEDULED REDEMPTION		61	61	64	69		(8)		(8)		61				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2015	SCHEDULED REDEMPTION		598	598	634	676		(77)		(77)		598				12	12/01/2030	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2015	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					12/01/2030	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2015	SCHEDULED REDEMPTION		711	711	738	718		(8)		(8)		711				10	01/01/2016	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2015	SCHEDULED REDEMPTION		25	25	25	25						25					03/01/2016	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)
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2015	SCHEDULED REDEMPTION		344	344	352	346		(2)		(2)		344				5	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2015	SCHEDULED REDEMPTION		336	336	344	338		(2)		(2)		336				5	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2015	SCHEDULED REDEMPTION		57	57	59	65		(8)		(8)		57				1	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2015	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2015	SCHEDULED REDEMPTION		144	144	149	158		(14)		(14)		144				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2015	SCHEDULED REDEMPTION		147	147	152	148		(2)		(2)		147				2	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2015	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2015	SCHEDULED REDEMPTION		175	175	182	191		(16)		(16)		175				3	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2015	SCHEDULED REDEMPTION		121	121	126	123		(1)		(1)		121				2	01/01/2016	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2015	SCHEDULED REDEMPTION		11	11	12	13		(2)		(2)		11					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2015	SCHEDULED REDEMPTION		157	157	163	159		(2)		(2)		157				2	01/01/2016	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2015	SCHEDULED REDEMPTION		82	82	85	85		(2)		(2)		82				1	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2015	SCHEDULED REDEMPTION		149	149	152	150		(1)		(1)		149				2	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2015	SCHEDULED REDEMPTION		28	28	29	28						28					01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2015	SCHEDULED REDEMPTION		67	67	69	73		(7)		(7)		67				1	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2015	SCHEDULED REDEMPTION		2,267	2,267	2,354	2,375		(108)		(108)		2,267				42	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2015	SCHEDULED REDEMPTION		119	119	123	120		(2)		(2)		119				2	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2015	SCHEDULED REDEMPTION		1,854	1,854	1,902	1,871		(17)		(17)		1,854				29	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2015	SCHEDULED REDEMPTION		265	265	275	276		(11)		(11)		265				5	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2015	SCHEDULED REDEMPTION		126	126	129	127		(1)		(1)		126				2	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2015	SCHEDULED REDEMPTION		46	46	47	46						46				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2015	SCHEDULED REDEMPTION		254	254	263	256		(3)		(3)		254				4	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2015	SCHEDULED REDEMPTION		647	647	672	651		(4)		(4)		647				10	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2015	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2015	SCHEDULED REDEMPTION		111	111	113	111						111				2	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2015	SCHEDULED REDEMPTION		368	368	378	371		(3)		(3)		368				6	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2015	SCHEDULED REDEMPTION		385	385	397	397		(11)		(11)		385				5	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2015	SCHEDULED REDEMPTION		120	120	122	120		(1)		(1)		120				2	04/01/2016	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2015	SCHEDULED REDEMPTION		598	598	610	602		(4)		(4)		598				9	04/01/2016	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2015	SCHEDULED REDEMPTION		230	230	238	230		(1)		(1)		230				4	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2015	SCHEDULED REDEMPTION		1,421	1,421	1,481	1,429		(8)		(8)		1,421				19	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2015	SCHEDULED REDEMPTION		266	266	277	269		(2)		(2)		266				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2015	SCHEDULED REDEMPTION		397	397	413	400		(3)		(3)		397				5	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2015	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2015	SCHEDULED REDEMPTION		87	87	89	88						87				1	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2015	SCHEDULED REDEMPTION		335	335	342	337		(2)		(2)		335				5	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2015	SCHEDULED REDEMPTION		26	26	27	28		(3)		(3)		26					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2015	SCHEDULED REDEMPTION		257	257	270	287		(30)		(30)		257				5	03/01/2031	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2015	SCHEDULED REDEMPTION		42	42	43	42						42				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2015	SCHEDULED REDEMPTION		150	150	153	151		(1)		(1)		150				2	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2015	SCHEDULED REDEMPTION		27	27	28	27						27					05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2015	SCHEDULED REDEMPTION		160	160	167	162		(2)		(2)		160				2	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2015	SCHEDULED REDEMPTION		551	551	563	555		(4)		(4)		551				9	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2015	SCHEDULED REDEMPTION		32	32	33	33						32					09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2015	SCHEDULED REDEMPTION		165	165	172	167		(2)		(2)		165				2	10/01/2016	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2015	SCHEDULED REDEMPTION		538	538	559	544		(6)		(6)		538				8	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2015	SCHEDULED REDEMPTION		29	29	30	30						29					05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2015	SCHEDULED REDEMPTION		2,110	2,110	2,191	2,130		(20)		(20)		2,110				33	05/01/2016	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2015	SCHEDULED REDEMPTION		765	765	781	769		(4)		(4)		765				11	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2015	SCHEDULED REDEMPTION		100	100	102	101		(1)		(1)		100				2	07/01/2016	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2015	SCHEDULED REDEMPTION		10	10	11	12		(2)		(2)		10					04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2015	SCHEDULED REDEMPTION		66	66	67	66						66				1	06/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2015	SCHEDULED REDEMPTION		32	32	32	32						32					06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2015	SCHEDULED REDEMPTION		83	83	87	84		(1)		(1)		83				1	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2015	SCHEDULED REDEMPTION		17	17	18	18						17					07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2015	SCHEDULED REDEMPTION		901	901	921	904		(3)		(3)		901				13	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2015	SCHEDULED REDEMPTION		1,111	1,111	1,124	1,113		(2)		(2)		1,111				16	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2015	SCHEDULED REDEMPTION		1,346	1,346	1,373	1,353		(8)		(8)		1,346				19	06/01/2016	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)
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2015	SCHEDULED REDEMPTION		406	406	415	408		(2)		(2)		406				6	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2015	SCHEDULED REDEMPTION		1,068	1,068	1,096	1,078		(10)		(10)		1,068				17	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2015	SCHEDULED REDEMPTION		701	701	730	708		(8)		(8)		701				9	09/01/2016	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2015	SCHEDULED REDEMPTION		8,596	8,596	8,775	8,652		(56)		(56)		8,596				104	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2015	SCHEDULED REDEMPTION		113	113	115	114		(1)		(1)		113				2	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2015	SCHEDULED REDEMPTION		7,391	7,391	7,674	7,915		(525)		(525)		7,391				117	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2015	SCHEDULED REDEMPTION		674	674	688	679		(6)		(6)		674				10	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2015	SCHEDULED REDEMPTION		1,141	1,141	1,170	1,147		(7)		(7)		1,141				17	08/01/2016	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2015	SCHEDULED REDEMPTION		2,946	2,946	3,007	2,959		(13)		(13)		2,946				42	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2015	SCHEDULED REDEMPTION		126	126	134	150		(24)		(24)		126				2	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2015	SCHEDULED REDEMPTION		1,147	1,147	1,171	1,155		(8)		(8)		1,147				17	08/01/2016	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2015	SCHEDULED REDEMPTION		788	788	804	793		(5)		(5)		788				11	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2015	SCHEDULED REDEMPTION		879	879	897	884		(5)		(5)		879				13	07/01/2016	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2015	SCHEDULED REDEMPTION		141	141	144	142		(1)		(1)		141				2	08/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2015	SCHEDULED REDEMPTION		46	46	47	46						46				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2015	SCHEDULED REDEMPTION		38	38	39	40		(3)		(3)		38				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2015	SCHEDULED REDEMPTION		28	28	29	29						28					07/01/2016	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2015	SCHEDULED REDEMPTION		205	205	209	206		(1)		(1)		205				3	08/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2015	SCHEDULED REDEMPTION		510	510	521	513		(3)		(3)		510				7	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2015	SCHEDULED REDEMPTION		12	12	12	14		(2)		(2)		12					07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2015	SCHEDULED REDEMPTION		1,022	1,022	1,065	1,032		(10)		(10)		1,022				14	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2015	SCHEDULED REDEMPTION		1,779	1,779	1,816	1,792		(13)		(13)		1,779				27	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2015	SCHEDULED REDEMPTION		76	76	78	83		(6)		(6)		76				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2015	SCHEDULED REDEMPTION		35	35	36	36						35				1	10/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2015	SCHEDULED REDEMPTION		928	928	949	934		(6)		(6)		928				14	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2015	SCHEDULED REDEMPTION		50	50	52	56		(5)		(5)		50				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2015	SCHEDULED REDEMPTION		609	609	622	613		(4)		(4)		609				9	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2015	SCHEDULED REDEMPTION		995	995	1,016	1,001		(6)		(6)		995				14	08/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		01/01/2015	SCHEDULED REDEMPTION		4,647	4,647	4,743	4,687		(40)		(40)		4,647				25	10/01/2016	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2015	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2015	SCHEDULED REDEMPTION		167	167	170	168		(1)		(1)		167				2	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2015	SCHEDULED REDEMPTION		81	81	82	81		(1)		(1)		81				1	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2015	SCHEDULED REDEMPTION		2,075	2,075	2,108	2,081		(6)		(6)		2,075				30	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2015	SCHEDULED REDEMPTION		187	187	191	188		(2)		(2)		187				3	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2015	SCHEDULED REDEMPTION		94	94	95	94		(1)		(1)		94				1	09/01/2016	1
31388M-BN-5	FED NATL MTG ASSOC #609445		03/01/2015	SCHEDULED REDEMPTION		248	248	262	284		(36)		(36)		248				5	07/01/2031	1
31388M-FK-7	FED NATL MTG ASSOC #609570		03/01/2015	SCHEDULED REDEMPTION		1,112	1,112	1,136	1,120		(8)		(8)		1,112				16	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2015	SCHEDULED REDEMPTION		522	522	533	525		(3)		(3)		522				8	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2015	SCHEDULED REDEMPTION		896	896	915	905		(8)		(8)		896				13	11/01/2016	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2015	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				1	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2015	SCHEDULED REDEMPTION		54	54	57	62		(8)		(8)		54				1	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2015	SCHEDULED REDEMPTION		60	60	62	61						60				1	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2015	SCHEDULED REDEMPTION		2,191	2,191	2,236	2,206		(15)		(15)		2,191				31	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2015	SCHEDULED REDEMPTION		738	738	767	747		(9)		(9)		738				10	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2015	SCHEDULED REDEMPTION		1,188	1,188	1,212	1,196		(9)		(9)		1,188				17	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2015	SCHEDULED REDEMPTION		37,254	37,254	37,254	37,254						37,254				554	10/01/2031	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2015	SCHEDULED REDEMPTION		491	491	506	494		(4)		(4)		491				7	06/01/2021	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2015	SCHEDULED REDEMPTION		78	78	81	86		(8)		(8)		78				1	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2015	SCHEDULED REDEMPTION		100	100	103	101		(1)		(1)		100				1	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2015	SCHEDULED REDEMPTION		228	228	234	230		(2)		(2)		228				3	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2015	SCHEDULED REDEMPTION		269	269	280	273		(4)		(4)		269				4	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2015	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2015	SCHEDULED REDEMPTION		307	307	320	312		(5)		(5)		307				4	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2015	SCHEDULED REDEMPTION		2,055	2,055	2,055	2,055						2,055				27	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2015	SCHEDULED REDEMPTION		771	771	800	823		(53)		(53)		771				13	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2015	SCHEDULED REDEMPTION		160	160	166	171		(11)		(11)		160				3	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2015	SCHEDULED REDEMPTION		838	838	870	896		(58)		(58)		838				14	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2015	SCHEDULED REDEMPTION		510	510	531	518		(7)		(7)		510				7	01/01/2018	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)
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2015	SCHEDULED REDEMPTION		2,579	2,579	2,678	2,811		(232)		(232)		2,579				48	04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2015	SCHEDULED REDEMPTION		1,084	1,084	1,129	1,099		(15)		(15)		1,084				15	05/01/2017	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2015	SCHEDULED REDEMPTION		486	486	514	518		(32)		(32)		486				8	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2015	SCHEDULED REDEMPTION		48,937	48,937	50,033	49,287		(349)		(349)		48,937				531	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2015	SCHEDULED REDEMPTION		3,843	3,843	3,908	3,924		(82)		(82)		3,843				21	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2015	SCHEDULED REDEMPTION		48,991	48,991	51,096	49,551		(560)		(560)		48,991				584	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2015	SCHEDULED REDEMPTION		356	356	370	360		(4)		(4)		356				5	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2015	SCHEDULED REDEMPTION		2,265	2,265	2,358	2,440		(176)		(176)		2,265				34	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2015	SCHEDULED REDEMPTION		16,629	16,629	16,629	16,629						16,629				186	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2015	SCHEDULED REDEMPTION		9,754	9,754	9,754	9,754						9,754				109	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2015	SCHEDULED REDEMPTION		4,374	4,374	4,374	4,374						4,374				49	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2015	SCHEDULED REDEMPTION		10,430	10,430	10,430	10,430						10,430				116	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2015	SCHEDULED REDEMPTION		11,368	11,368	11,368	11,368						11,368				129	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2015	SCHEDULED REDEMPTION		9,886	9,886	9,886	9,886						9,886				115	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2015	SCHEDULED REDEMPTION		219	219	214	214		5		5		219				2	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2015	SCHEDULED REDEMPTION		120,810	120,810	120,810	120,810						120,810				1,049	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2015	SCHEDULED REDEMPTION		1,375	1,375	1,415	1,401		(26)		(26)		1,375				15	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2015	SCHEDULED REDEMPTION		120,814	120,814	126,251	125,865		(5,051)		(5,051)		120,814				1,371	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2015	SCHEDULED REDEMPTION		4,007	4,007	4,007	4,007						4,007				44	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2015	SCHEDULED REDEMPTION		2,692	2,692	2,692	2,692						2,692				30	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2015	SCHEDULED REDEMPTION		8,694	8,694	8,694	8,694						8,694				97	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2015	SCHEDULED REDEMPTION		5,699	5,699	5,699	5,699						5,699				63	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2015	SCHEDULED REDEMPTION		434	434	422	422		12		12		434				5	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2015	SCHEDULED REDEMPTION		8,928	8,928	9,262	9,131		(203)		(203)		8,928				99	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2015	SCHEDULED REDEMPTION		2,451	2,451	2,451	2,451						2,451				27	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2015	SCHEDULED REDEMPTION		17,458	17,458	18,182	18,303		(845)		(845)		17,458				215	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2015	SCHEDULED REDEMPTION		37,196	37,196	38,876	38,944		(1,748)		(1,748)		37,196				381	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2015	SCHEDULED REDEMPTION		53,263	53,263	55,148	55,328		(2,064)		(2,064)		53,263				630	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2015	SCHEDULED REDEMPTION		53,813	53,813	55,805	55,844		(2,031)		(2,031)		53,813				531	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2015	SCHEDULED REDEMPTION		13,430	13,430	13,987	14,000		(570)		(570)		13,430				172	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2015	SCHEDULED REDEMPTION		39,438	39,438	40,913	40,922		(1,484)		(1,484)		39,438				470	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2015	SCHEDULED REDEMPTION		133,689	133,689	145,323	142,786		(9,097)		(9,097)		133,689				1,510	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2015	SCHEDULED REDEMPTION		19,521	19,521	20,346	20,388		(867)		(867)		19,521				239	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2015	SCHEDULED REDEMPTION		46,073	46,073	47,704	47,919		(1,845)		(1,845)		46,073				566	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2015	SCHEDULED REDEMPTION		324	324	330	333		(10)		(10)		324				4	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2015	SCHEDULED REDEMPTION		83,519	83,519	86,563	86,024		(2,504)		(2,504)		83,519				1,031	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2015	SCHEDULED REDEMPTION		47,604	47,604	49,579	49,441		(1,838)		(1,838)		47,604				585	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2015	SCHEDULED REDEMPTION		24,381	24,381	25,411	25,503		(1,122)		(1,122)		24,381				294	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2015	SCHEDULED REDEMPTION		241,707	241,707	252,886	252,862		(11,154)		(11,154)		241,707				1,639	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2015	SCHEDULED REDEMPTION		212,959	212,959	222,751	221,339		(8,380)		(8,380)		212,959				1,451	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2015	SCHEDULED REDEMPTION		252,681	252,681	264,298	263,766		(11,085)		(11,085)		252,681				1,478	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2015	SCHEDULED REDEMPTION		93,020	93,020	98,107	97,738		(4,718)		(4,718)		93,020				726	06/01/2032	1
45203H-S5-2	ILLINOIS FIN AUTH REV		03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		984,716	875,000	1,018,448			(1,485)		(1,485)		1,016,962		(32,246)	(32,246)	5,469	11/15/2038	1FE
73043P-AB-6	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,516,035	1,500,000	1,503,675							1,503,675		12,360	12,360		08/15/2045	1
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV		03/19/2015	BARCLAYS		6,922,068	6,750,000	6,750,000							6,750,000		172,068	172,068		05/15/2045	1Z
97712D-KP-0	WISCONSIN ST HEALTH & EDL FACS		02/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		568,430	500,000	575,285			(526)		(526)		574,759		(6,329)	(6,329)	1,944	08/15/2034	1FE
97712D-KQ-8	WISCONSIN ST HEALTH & EDL FACS		03/23/2015	JPMORGAN CHASE & CO.		1,117,390	1,000,000	1,145,250			(2,071)		(2,071)		1,143,179		(25,789)	(25,789)	7,917	08/15/2039	1FE
31393V-P9-6	FHR 2628 LE RMBS		03/01/2015	SCHEDULED REDEMPTION		2,815	2,815	2,639	2,771		45		45		2,815				20	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		03/01/2015	SCHEDULED REDEMPTION		216,106	216,106	204,895	213,608		2,497		2,497		216,106				2,121	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2015	SCHEDULED REDEMPTION		105,152	105,152	110,827	108,849		(3,697)		(3,697)		105,152				817	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2015	SCHEDULED REDEMPTION		26,190	26,190	26,640	26,915		(725)		(725)		26,190				280	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2015	SCHEDULED REDEMPTION		143,124	143,124	152,938	153,849		(10,725)		(10,725)		143,124				1,248	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		03/01/2015	SCHEDULED REDEMPTION		22,942	22,942	24,517	24,088		(1,146)		(1,146)		22,942				184	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2015	SCHEDULED REDEMPTION		30,033	30,033	33,571	34,616		(4,583)		(4,583)		30,033				322	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2015	SCHEDULED REDEMPTION		39,555	39,555	42,597	43,019		(3,465)		(3,465)		39,555				341	10/20/2039	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)
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2015	SCHEDULED REDEMPTION		59,255	59,255	63,686	63,917		(4,661)		(4,661)		59,255				540	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2015	SCHEDULED REDEMPTION		165,015	165,015	177,517	176,541		(11,526)		(11,526)		165,015				1,270	04/16/2041	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2015	SCHEDULED REDEMPTION		349,002	349,002	352,314	350,206		(1,204)		(1,204)		349,002				8,954	01/15/2021	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2015	CALLED @ 100.00000000		415,000	415,000	405,534	407,719		52		52		407,771		7,229	7,229	18,675	02/01/2029	2Z
040507-PB-5	ARIZONA HEALTH FACS AUTH REV		03/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,303	100,000	116,597	116,538		(521)		(521)		116,017		286	286	1,097	12/01/2020	1FE
040507-PS-8	ARIZONA HEALTH FACS AUTH REV		01/06/2015	WELLS FARGO		2,232,146	1,960,000	2,173,679	2,173,280		(399)		(399)		2,172,881		59,265	59,265	4,356	12/01/2042	1FE
040507-PV-1	ARIZONA HEALTH FACS AUTH REV		02/25/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		256,241	225,000	255,470	255,302		(1,147)		(1,147)		254,155		2,086	2,086	1,962	12/01/2018	1FE
378325-BD-5	GLENDALE ARIZ TRANSN EXCISE TA		03/17/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,344	100,000	121,782			(193)		(193)		121,589		(1,245)	(1,245)	347	07/01/2022	1FE
721876-SA-9	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA		02/13/2015	TD SECURITIES		1,049,530	1,000,000	1,111,250	1,047,154		(4,174)		(4,174)		1,042,980		6,550	6,550	25,333	07/01/2016	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		03/01/2015	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				617	07/01/2022	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2015	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				250	07/01/2022	1FE
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP		03/05/2015	JPMORGAN CHASE & CO.		802,973	720,000	797,278	797,278		(977)		(977)		796,300		6,672	6,672	5,500	02/01/2033	2FE
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP		01/29/2015	Various		538,352	475,000	521,797	521,797		(160)		(160)		521,637		16,716	16,716	1,000	02/01/2035	2FE
04109F-BG-2	ARKANSAS ST DEV FIN AUTH HOSP		03/05/2015	Various		801,947	715,000	791,741	791,741		(859)		(859)		790,882		11,064	11,064	4,837	02/01/2033	2FE
04109F-BH-0	ARKANSAS ST DEV FIN AUTH HOSP		03/31/2015	Various		654,704	585,000	642,634	642,634		(701)		(701)		641,933		12,772	12,772	4,324	02/01/2035	2FE
74540H-AM-6	PULASKI CNTY ARK PUB FACS BRD		01/23/2015	RAYMOND JAMES & ASSOCIATES, INC.		1,147,250	1,000,000	1,085,740	1,085,444		(532)		(532)		1,084,912		62,338	62,338	5,833	12/01/2042	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2015	CALLED @ 100.00000000		160,000	160,000	145,057	145,541	1,713	64		1,777		147,318		12,682	12,682	5,600	02/01/2034	5*
914072-VE-0	UNIVERSITY ARK UNIV REV		02/17/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		454,697	385,000	452,433	451,948		(1,695)		(1,695)		450,254		4,443	4,443	3,369	03/01/2020	1FE
914072-VU-4	UNIVERSITY ARK UNIV REV		02/17/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		176,199	150,000	173,768	173,691		(268)		(268)		173,422		2,777	2,777	1,313	03/01/2034	1FE
13080S-EF-7	CALIFORNIA STATEWIDE CMNTYS DE		01/13/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		251,788	210,000	246,960	246,389		(245)		(245)		246,144		5,644	5,644	1,458	11/15/2020	1FE
271014-ZD-7	EAST BAY CALIF MUN UTIL DIST W		03/23/2015	Various		1,652,796	1,380,000	1,683,076			(1,580)		(1,580)		1,681,496		(28,700)	(28,700)	4,207	06/01/2036	1FE
544435-3V-0	LOS ANGELES CALIF DEPT ARPTS A		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,182,980	1,000,000	1,195,420			(1,572)		(1,572)		1,193,848		(10,868)	(10,868)	2,639	05/15/2021	1FE
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P		03/20/2015	Various		1,457,828	1,250,000	1,447,400	1,444,103		(2,157)		(2,157)		1,441,946		15,882	15,882	21,771	07/01/2039	1FE
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		03/20/2015	CITIGROUP GLOBAL MARKETS		1,069,615	950,000	1,057,939	1,055,320		(2,161)		(2,161)		1,053,159		16,455	16,455	24,674	08/01/2044	1FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		02/26/2015	CALLED @ 113.00000000		5,280,000	5,280,000	5,280,000	5,280,000						5,280,000				840,400	09/01/2035	5
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		02/26/2015	CALLED @ 113.00000000		14,230,000	14,230,000	14,230,000	12,632,113	1,597,887			1,597,887		14,230,000				2,472,463	09/01/2035	5
79766D-FC-8	SAN FRANCISCO CALIF CITY & CNT		03/20/2015	BANK OF AMERICA/MERRILL LYNCH		2,795,575	2,500,000	2,716,325	2,711,282		(4,400)		(4,400)		2,706,882		88,693	88,693	50,000	05/01/2044	1FE
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		03/20/2015	Various		2,652,664	2,285,000	2,546,610	2,540,413		(3,492)		(3,492)		2,536,921		115,743	115,743	36,273	05/01/2044	1FE
20774Y-PD-3	CONNECTICUT ST HLTH & EDUCTNFACS AUTH RE		03/19/2015	JPMORGAN CHASE & CO.		15,184,050	15,000,000	15,000,000	15,000,000						15,000,000		184,050	184,050	147,938	07/01/2042	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		03/01/2015	CALLED @ 100.00000000		10,000	10,000	10,060	10,022		(1)		(1)		10,021		(21)	(21)	333	07/01/2022	1FE
246387-QT-4	DELAWARE ST ECONOMIC DEV AUTH		03/13/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		176,466	150,000	173,667	173,528		(824)		(824)		172,704		3,762	3,762	1,875	10/01/2020	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		02/25/2015	SECONDMARKET INC		940,000	1,000,000	931,988	935,950		299		299		936,249		3,751	3,751	861	06/01/2039	1FE
10741L-DL-7	BREVARD CNTY FLA HEALTH FACS A		03/23/2015	STIFEL CAPITAL MARKETS		1,107,750	1,000,000	1,099,690	1,099,339		(2,128)		(2,128)		1,097,211		10,539	10,539	13,750	04/01/2039	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2015	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				795	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		01/01/2015	CALLED @ 100.00000000		20,000	20,000	19,900	19,944						19,944		56	56	470	07/01/2022	1FE
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		03/23/2015	Various		2,266,217	2,115,000	2,100,301	2,100,826		129		129		2,100,955		165,262	165,262	71,153	07/01/2031	1FE
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV		03/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		840,738	785,000	775,509	775,795		56		56		775,852		64,886	64,886	21,676	07/01/2033	1FE
511665-JN-2	LAKELAND FLA HOSP SYS REV		03/23/2015	STERN BROTHERS		2,199,000	2,000,000	2,274,900			(3,376)		(3,376)		2,271,524		(72,524)	(72,524)	14,167	11/15/2045	1FE
593338-AR-7	MIAMI DADE CNTY FLA EXPWY AUTH		03/23/2015	BANK OF AMERICA/MERRILL LYNCH		866,895	750,000	851,820	849,947		(2,130)		(2,130)		847,816		19,079	19,079	16,771	07/01/2031	1FE
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		03/17/2015	PRE-REFUNDING		20,044,965	18,200,000	21,283,936	20,152,334		(105,974)		(105,974)		20,046,360		(1,395)	(1,395)	419,611	10/01/2018	1FE
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		03/17/2015	PRE-REFUNDING		5,476,588	5,000,000	5,813,950	5,497,575		(20,714)		(20,714)		5,476,860		(272)	(272)	115,278	10/01/2019	1FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2015	CALLED @ 100.00000000		200,000	200,000	198,822	199,995						199,995		5	5	5,625	01/01/2016	1FE
047870-MQ-0	ATLANTA GA WTR & WASTE WTR REV		03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		398,627	325,000	394,232			(217)		(217)		394,015		4,612	4,612	420	11/01/2022	1FE
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR		01/01/2015	CALLED @ 100.00000000		3,915,000	3,915,000	3,903,372	3,914,488						3,914,488		512	512	124,791	01/01/2016	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)
74265L-B5-6	PRIVATE COLLEGES & UNIVS AUTH		03/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,139,650	1,000,000	1,138,740	1,132,788		(4,695)		(4,695)		1,128,092		11,558	11,558	22,361	04/01/2020	2FE
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2015	MATURED		890,000	890,000	456,125	890,000						890,000				25,588	01/01/2015	6
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2015	SCHEDULED REDEMPTION		234,021	234,021	207,249	211,000		23,021		23,021		234,021				16,280	12/31/2024	4
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2015	SCHEDULED REDEMPTION		173,508	173,508	153,669	156,452		17,057		17,057		173,508				12,072	12/31/2024	4
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI		03/20/2015	Various		2,139,305	1,950,000	2,112,279	2,108,317		(3,423)		(3,423)		2,104,894		34,411	34,411	49,035	01/01/2044	1FE
244415-KM-6	DEERFIELD IL CABS - REF		02/19/2015	CALLED @ 37.44610000		265,867	710,000	7,052	14,762		463		463		15,225		250,643	250,643		10/01/2031	5Z
77615N-AV-6	ROMEOVILLE ILL REV		03/05/2015	WELLS FARGO		975,030	1,000,000	965,290							965,290		9,740	9,740		10/01/2043	1
45506D-MU-6	INDIANA ST FIN AUTH REV		01/06/2015	WELLS FARGO		1,344,200	1,175,000	1,296,695	1,293,997		(225)		(225)		1,293,772		50,428	50,428	16,972	10/01/2044	1FE
45528U-MD-0	INDIANAPOLIS IND LOC PUB IMPT		03/20/2015	CREWS & ASSOC.		1,550,554	1,380,000	1,527,080	1,523,985		(3,190)		(3,190)		1,520,795		29,759	29,759	32,008	01/01/2033	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2015	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				13,750	01/15/2021	2
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		02/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,282	100,000	120,017	118,666		(350)		(350)		118,316		2,966	2,966	1,986	04/01/2022	1FE
982674-JG-9	WYANDOTTE CNTY KANS CITY KANS		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,302,491	1,100,000	1,288,496	1,275,923		(4,588)		(4,588)		1,271,335		31,156	31,156	38,931	09/01/2021	1FE
546850-CM-8	LOUISVILLE KY REGL ARPT AUTH A		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,173,570	1,000,000	1,171,840	1,160,177		(4,593)		(4,593)		1,155,584		17,986	17,986	35,694	07/01/2021	1FE
100216-EX-4	BOSSIER CITY LA UTILS REV		03/09/2015	STEPHENS, INC.		240,028	225,000	241,979	241,270		(653)		(653)		240,617		(589)	(589)	2,775	10/01/2019	1FE
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		03/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		543,483	550,000	537,427							537,427		6,056	6,056		07/01/2039	1FE
647719-MT-7	NEW ORLEANS LA SEW SVC REV		02/02/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		231,074	200,000	227,642	224,968		(512)		(512)		224,456		6,618	6,618	1,778	06/01/2019	2FE
574218-SD-6	MARYLAND ST HEALTH & HIGHER ED		02/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		287,070	250,000	286,835	285,941		(1,330)		(1,330)		284,611		2,459	2,459	3,611	07/01/2019	2FE
574218-SE-4	MARYLAND ST HEALTH & HIGHER ED		02/13/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		158,495	135,000	156,568	156,145		(488)		(488)		155,657		2,838	2,838	1,688	07/01/2020	2FE
574218-SQ-7	MARYLAND ST HEALTH & HIGHER ED		01/23/2015	WELLS FARGO		2,883,300	2,500,000	2,817,525	2,814,323		(2,096)		(2,096)		2,812,226		71,074	71,074	25,156	07/01/2034	2FE
61336P-ET-4	MONTGOMERY CNTY MD REV		03/23/2015	JPMORGAN CHASE & CO.		1,008,290	1,000,000	1,001,620			(11)		(11)		1,001,609		6,681	6,681	3,333	12/01/2044	1FE
780486-HD-1	ROYAL OAK MICH HOSP FIN AUTH H		01/23/2015	Various		456,539	400,000	418,264	417,305		(95)		(95)		417,211		39,328	39,328	7,903	09/01/2039	1FE
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		01/01/2015	MATURED		6,000,000	6,000,000	6,382,680	6,000,000						6,000,000				150,000	01/01/2015	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2015	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				500	07/01/2023	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2015	CALLED @ 100.00000000		290,000	290,000	288,550	289,917						289,917		83	83	9,244	01/01/2016	1
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2015	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				333	09/01/2023	1FE
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM		02/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		411,373	350,000	410,463	407,875		(1,459)		(1,459)		406,415		4,957	4,957	6,368	01/01/2020	1FE
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM		03/03/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		134,517	115,000	130,151	129,824		(168)		(168)		129,656		4,861	4,861	2,019	01/01/2033	1FE
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04		03/26/2015	CALLED @ 100.00000000		525,000	525,000	565,963	525,632		(632)		(632)		525,000				16,115	02/15/2017	1FE
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04		03/26/2015	CALLED @ 100.00000000		1,100,000	1,100,000	1,180,136	1,101,240		(1,240)		(1,240)		1,100,000				33,764	02/15/2018	1FE
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04		03/26/2015	CALLED @ 100.00000000		805,000	805,000	859,511	805,845		(845)		(845)		805,000				24,709	02/15/2019	1FE
682001-DX-7	OMAHA PUB PWR DIST NEB ELEC RE		03/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,183,650	1,000,000	1,189,440	1,189,440		(5,780)		(5,780)		1,183,660		(10)	(10)	9,722	02/01/2021	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2015	CALLED @ 101.00000000		30,000	30,000	31,253	30,388		(23)		(23)		30,365		(365)	(365)	1,050	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2015	CALLED @ 101.00000000		30,000	30,000	29,939	29,912		2		2		29,915		85	85	1,050	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2015	CALLED @ 101.00000000		35,000	35,000	34,402	34,590		9		9		34,600		400	400	1,225	03/01/2021	1FE
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B		01/13/2015	MORGAN STANLEY		3,513,990	3,000,000	3,564,360	3,397,142		(3,150)		(3,150)		3,393,993		119,998	119,998	81,250	01/01/2020	1FE
64990H-XS-4	DASNY - NYS MENTAL HLTH		02/15/2015	CALLED @ 100.00000000		1,785,000	1,785,000	1,797,515	1,786,988		(1,988)		(1,988)		1,785,000				44,625	08/15/2015	1FE
59259Y-T9-0	METROPOLITAN TRANSN AUTH N Y R		02/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,290,440	1,090,000	1,278,090	1,255,285		(3,711)		(3,711)		1,251,574		38,866	38,866	13,171	11/15/2019	1FE
649907-4C-3	NEW YORK ST DORM AUTH REVS NON		03/04/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,972	100,000	119,659			(326)		(326)		119,333		639	639	667	07/01/2022	1FE
649907-4P-4	NEW YORK ST DORM AUTH REVS NON		03/23/2015	CITIGROUP GLOBAL MARKETS		1,370,773	1,195,000	1,389,199			(3,232)		(3,232)		1,385,967		(15,195)	(15,195)	10,788	07/01/2034	1FE
64990H-WW-6	NEW YORK ST DORM AUTH REVS ST		02/15/2015	CALLED @ 100.00000000		15,000	15,000	15,105	15,017		(16)		(16)		15,000				375	08/15/2015	1FE
64990A-CA-1	NEW YORK ST DORM AUTH SALES TA		03/23/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		2,354,120	2,000,000	2,397,740	2,390,647		(8,881)		(8,881)		2,381,766		(27,646)	(27,646)	42,500	03/15/2034	1FE
650009-G5-6	NEW YORK ST TWY AUTH GEN REV		03/20/2015	Various		2,917,914	2,500,000	2,883,725	2,882,471		(7,592)		(7,592)		2,874,879		43,034	43,034	33,833	01/01/2032	1FE

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)
73358W-TJ-3	PORT AUTH N Y & N J		03/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		701,844	600,000	708,828	702,629		(3,441)		(3,441)		699,188		2,656	2,656	16,833	09/01/2020	1FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2015	CALLED @ 100.00000000		785,000	785,000	795,990	785,000						785,000				25,120	01/01/2021	1
65821D-SP-7	NORTH CAROLINA MED CARE COMMN		03/18/2015	WELLS FARGO		988,750	1,000,000	982,730							982,730		6,020	6,020		06/01/2045	1
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06		01/01/2015	MATURED		1,000,000	1,000,000	1,058,070	1,000,000						1,000,000				25,000	01/01/2015	2FE
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		02/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		25,000	8,545,000										25,000	25,000		07/01/2028	6
386442-VY-0	GRAND RIVER DAM AUTH OKLA REV		03/23/2015	FIRST TENNESSEE BANK		890,070	750,000	894,375	891,882		(3,140)		(3,140)		888,742		1,328	1,328	11,979	06/01/2028	1FE
899656-LV-2	TULSA OK MET UTILITY AUTH - 2013 REF		02/13/2015	JPMORGAN CHASE & CO.		4,764,562	4,560,000	4,896,528	4,764,089		(10,090)		(10,090)		4,753,999		10,563	10,563	53,200	09/01/2017	1FE
735240-G4-9	PORT PORTLAND ORE ARPT REV		03/20/2015	Various		1,404,116	1,250,000	1,377,800	1,374,902		(2,444)		(2,444)		1,372,458		31,658	31,658	30,465	07/01/2044	1FE
735240-G9-8	PORT PORTLAND ORE ARPT REV		03/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,461	100,000	120,224							120,224		2,237	2,237		07/01/2022	1FE
736742-WC-7	PORTLAND ORE SWR SYS REV		03/20/2015	MORGAN STANLEY		5,777,514	5,515,000	5,703,117	5,699,553		(3,695)		(3,695)		5,695,858		81,656	81,656	135,424	10/01/2037	1FE
88675A-BM-7	TIGARD ORE WTR SYS REV		03/20/2015	Various		2,318,662	2,000,000	2,291,760			(1,322)		(1,322)		2,290,438		28,224	28,224	5,601	08/01/2045	1FE
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING		03/23/2015	Various		1,265,054	1,250,000	1,236,188	1,236,287		94		94		1,236,381		28,673	28,673	24,206	02/01/2040	1FE
198499-AK-1	COLUMBIA S C SPL OBLIG		03/20/2015	CITIGROUP GLOBAL MARKETS		2,064,523	1,805,000	2,085,226	2,080,781		(6,181)		(6,181)		2,074,600		(10,077)	(10,077)	36,351	02/01/2039	1FE
198499-AL-9	COLUMBIA S C SPL OBLIG		03/20/2015	Various		570,431	500,000	573,720	572,556		(1,538)		(1,538)		571,017		(586)	(586)	9,778	02/01/2044	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		01/01/2015	CALLED @ 100.00000000		15,000	15,000	15,085	15,006						15,006		(6)	(6)	368	07/01/2021	1FE
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT		02/06/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		918,439	810,000	786,453	786,799		24		24		786,823		131,617	131,617	6,722	12/01/2048	1FE
837152-SE-8	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU		03/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		340,033	300,000	363,000	340,610		(2,281)		(2,281)		338,329		1,704	1,704	6,986	10/01/2018	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2015	CALLED @ 100.00000000		180,000	180,000	187,875	180,000						180,000				5,738	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2015	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				6,125	01/01/2016	1
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		03/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,081	110,000	124,524	124,310		(311)		(311)		123,999		82	82	2,353	11/01/2044	1FE
586158-MP-9	MEMPHIS TN ELEC SYS SUB 2010		02/13/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		3,410,205	3,050,000	3,682,753	3,414,782		(16,497)		(16,497)		3,398,286		11,919	11,919	33,042	12/01/2017	1FE
052398-ER-1	AUSTIN TEX ARPT SYS REV		03/20/2015	GUGGENHEIM SECURITIES, LLC		841,988	750,000	827,955	827,955		(1,462)		(1,462)		826,493		15,495	15,495	8,333	11/15/2044	1FE
074561-MF-5	BEAUMONT TEX WTRWKS & SWR SYS		02/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		232,884	200,000	232,706	230,554		(980)		(980)		229,574		3,310	3,310	4,889	09/01/2019	1FE
413890-DU-5	HARRIS CNTY-HOUSTON SPORTS AUT		01/05/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		185,770	160,000	183,074	182,973		(88)		(88)		182,886		2,884	2,884	333	11/15/2019	2FE
442435-FT-5	HOUSTON UTIL-REF-A		02/13/2015	BANK OF AMERICA/MERRILL LYNCH		4,803,305	4,275,000	5,193,014	4,801,069		(24,136)		(24,136)		4,776,933		26,371	26,371	58,603	11/15/2017	1FE
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B		02/15/2015	MATURED		375,000	375,000	425,055	375,709		(709)		(709)		375,000				10,781	02/15/2015	1
66285W-LL-8	NORTH TEX TWY AUTH REV		03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,320,260	2,000,000	2,318,720	2,311,945		(13,583)		(13,583)		2,298,362		21,898	21,898	34,028	01/01/2020	1FE
876443-JJ-2	TARRANT TX REGL WTR DIST WTR REVENUE REF		02/13/2015	MORGAN STANLEY		4,406,640	4,200,000	4,795,266	4,415,505		(24,538)		(24,538)		4,390,968		15,672	15,672	98,000	03/01/2016	1FE
88283K-AZ-1	TEXAS TRANSN COMMN CENT TEX TP		03/20/2015	BARCLAYS		1,655,925	1,500,000	1,679,685			(2,266)		(2,266)		1,677,419		(21,494)	(21,494)	10,625	08/15/2042	2FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2015	CALLED @ 100.00000000		65,000	65,000	65,065	65,008						65,008		(8)	(8)	1,584	07/01/2023	1FE
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		1,840,000	1,840,000	1,986,207	1,840,000						1,840,000				9,456	12/01/2015	1FE
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		1,370,000	1,370,000	1,468,874	1,370,000						1,370,000				7,040	12/01/2016	1FE
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		2,095,000	2,095,000	2,232,613	2,095,000						2,095,000				10,766	12/01/2017	1FE
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		2,315,000	2,315,000	2,459,993	2,315,000						2,315,000				11,897	12/01/2018	1FE
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		2,685,000	2,685,000	2,839,023	2,685,000						2,685,000				13,798	12/01/2019	1FE
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		1,815,000	1,815,000	1,914,011	1,815,000						1,815,000				9,327	12/01/2020	1FE
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		2,405,000	2,405,000	2,518,030	2,405,000						2,405,000				12,359	12/01/2021	1FE
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		01/08/2015	CALLED @ 100.00000000		2,425,000	2,425,000	2,517,182	2,425,000						2,425,000				12,462	12/01/2023	1FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2015	CALLED @ 100.00000000		45,000	45,000	44,654	44,987						44,987		13	13	1,305	01/01/2016	1
765433-JT-5	RICHMOND UTIL-B		02/13/2015	JPMORGAN CHASE & CO.		5,423,150	5,000,000	5,776,500	5,430,208		(27,953)		(27,953)		5,402,256		20,894	20,894	148,611	01/15/2018	1FE
31358D-DR-2	FNMA		03/24/2015	BARCLAYS		3,157,810	5,000,000	3,197,750			14,598		14,598		3,212,348		(54,538)	(54,538)		05/15/2030	1FE
3135G0-TB-9	FEDERAL NATIONAL MORTGAGE ASSOCIAT		02/17/2015	GOLDMAN, SACHS & CO.		52,581,600	53,600,000	52,662,000	52,691,087		22,590		22,590		52,713,677		(132,077)	(132,077)	511,925	01/09/2020	1FE
97712D-KN-5	WISCONSIN ST HEALTH & EDL FACS		02/12/2015	UNION BANK OF SWITZERLAND		286,050	250,000	288,310			(181)		(181)		288,129		(2,079)	(2,079)	660	08/15/2033	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
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)
3199999. Subtotal - Bonds - U.S. Special Revenues						272,242,142	270,565,177	275,379,614	240,001,629	1,599,600	(495,484)		1,104,116		270,341,465		1,900,677	1,900,677	6,770,928	XXX	XXX
00037B-AA-0	ABB FINANCE USA INC	R	03/12/2015	GOLDMAN, SACHS & CO.		1,099,117	1,089,000	1,081,377	1,085,330		323		323		1,085,653		13,464	13,464	6,341	05/08/2017	1FE
00287Y-AJ-8	ABBVIE INC		01/09/2015	BANK OF AMERICA/MERRILL LYNCH		75,392,183	75,000,000	74,866,095	74,908,833		1,129		1,129		74,909,962		482,221	482,221	247,917	11/06/2017	2FE
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		03/31/2015	SCHEDULED REDEMPTION		50,000	50,000	50,217	48,360	1,865	(225)		1,640		50,000				88	04/16/2020	4FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		03/31/2015	Various		37,500	37,500	36,950	70,591		(33,091)		(33,091)		37,500				746	11/25/2019	4Z
00432C-DH-1	ACCSS_07-A ABS		02/25/2015	SCHEDULED REDEMPTION		2,121,156	2,121,156	1,995,212	2,087,599		33,557		33,557		2,121,156				1,967	08/25/2026	1FE
00440E-AS-6	ACE INA HOLDINGS INC		03/10/2015	CANTOR FITZGERALD		2,509,175	2,500,000	2,499,575							2,499,575		9,600	9,600		03/15/2025	1FE
00485G-AB-4	ACOSTA HOLDCO INITIAL TL		01/30/2015	SCHEDULED REDEMPTION		16,250	16,250	16,217	16,190	27	33		60		16,250				197	09/26/2021	4FE
00507U-AP-6	ACTAVIS FUNDING SCS	E	03/09/2015	Various		15,160,710	15,000,000	14,999,250							14,999,250		161,460	161,460		03/12/2020	2Z
00507U-AR-2	ACTAVIS FUNDING SCS	E	03/18/2015	Various		20,180,040	20,000,000	19,971,600			22		22		19,971,622		208,418	208,418	4,217	03/15/2022	2Z
00507U-AS-0	ACTAVIS FUNDING SCS	E	03/04/2015	Various		25,384,524	25,000,000	24,911,250							24,911,250		473,274	473,274		03/15/2025	2FE
00507U-AT-8	ACTAVIS FUNDING SCS	E	03/10/2015	Various		10,144,276	10,000,000	9,957,000			1		1		9,957,001		187,276	187,276	225	03/15/2035	2Z
00507U-AU-5	ACTAVIS FUNDING SCS	E	03/10/2015	Various		7,177,296	7,000,000	6,963,390							6,963,390		213,906	213,906	264	03/15/2045	2FE
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN		02/11/2015	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,198,044	1,198,020		1,980		1,980		1,200,000				3,187	10/12/2020	2FE
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		03/31/2015	SCHEDULED REDEMPTION		12,594	12,594	12,691	12,205	482	(93)		390		12,594				118	10/09/2019	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		02/28/2015	MATURED		1	1				1		1		1					02/28/2015	1Z
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,779	48	12		59		5,000				52	07/25/2021	4FE
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		01/30/2015	EXCHANGE		64,355	64,355	64,355	63,564	791			791		64,355				618	07/25/2021	4FE
00772B-AK-7	AERCAP IRELAND CAPITAL LTD	F	03/03/2015	RBC DOMINION SECURITIES		3,797,500	3,500,000	3,505,000	3,504,845		(109)		(109)		3,504,736		292,764	292,764	76,319	10/01/2021	3FE
00817Y-AK-4	AETNA INC		01/13/2015	MIZUHO SECURITIES USA INC.		5,060,184	5,000,000	4,967,000	4,984,052		275		275		4,984,327		75,858	75,858	14,826	05/15/2017	2FE
00817Y-AL-2	AETNA INC		02/13/2015	JPMORGAN CHASE & CO.		7,026,530	7,000,000	7,006,560	7,003,813		(174)		(174)		7,003,639		22,891	22,891	27,417	11/15/2017	2FE
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/19/2015	Various		5,948,484	6,000,000	5,954,340			74		74		5,954,414		(5,930)	(5,930)	4,258	08/01/2025	2Z
00828K-AF-2	AFFINION GROUP TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		11,881	11,881	11,865	11,104	760	17		777		11,881				91	04/30/2018	4FE
008916-AP-3	AGRIUM INC	A	03/24/2015	BANK OF AMERICA/MERRILL LYNCH		9,023,670	9,000,000	8,986,950			76		76		8,987,026		36,644	36,644	21,094	03/15/2025	2FE
008916-AQ-1	AGRIUM INC	A	03/11/2015	GOLDMAN, SACHS & CO.		2,438,675	2,500,000	2,477,750			27		27		2,477,777		(39,102)	(39,102)	4,010	03/15/2035	2FE
02660T-FJ-7	AHM_05-2 RMBS		03/01/2015	SCHEDULED REDEMPTION		257,936	257,936	166,587	177,890		80,046		80,046		257,936				2,711	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		03/25/2015	SCHEDULED REDEMPTION		5,679	9,986	4,377	4,923		756		756		5,679				17	03/25/2036	1FM
00928Q-AF-8	AIRCASTLE LTD	E	02/18/2015	Various		5,079,323	4,713,000	5,250,245	5,031,128	55,586	(18,436)		37,151		5,068,278		11,044	11,044	104,112	04/15/2017	3FE
00928Q-AN-1	AIRCASTLE LTD	E	01/12/2015	OPPENHEIMER & CO., INC.		1,385,313	1,375,000	1,375,000							1,375,000		10,313	10,313		02/15/2022	3FE
012725-AD-9	ALBEMARLE CORP		03/23/2015	BARCLAYS		1,086,800	1,000,000	997,050	997,054		9		9		997,063		89,737	89,737	18,469	12/01/2044	2FE
018490-AP-7	ALLERGAN INC		01/07/2015	MORGAN STANLEY		9,760,500	10,000,000	9,979,300	9,986,588		125		125		9,986,712		(226,212)	(226,212)	43,875	03/15/2018	1FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		03/11/2015	CALLED @ 106.54400000		27,847,405	26,137,000	27,345,014	26,840,592		(33,290)		(33,290)		26,807,302		1,040,103	1,040,103	878,494	09/15/2020	4FE
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/31/2015	SCHEDULED REDEMPTION		37,730	37,730	37,985	37,245	728	(243)		485		37,730				344	08/23/2019	3FE
02005A-CS-5	ALLMOT_12-4 ABS		03/30/2015	CREDIT SUISSE		14,124,141	14,000,000	14,028,601	13,950,608		4,761		4,761		13,955,369		168,772	168,772	70,902	07/15/2019	1FE
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST ABS		01/15/2015	SCHEDULED REDEMPTION		6,750,000	6,750,000	6,932,461	6,750,000						6,750,000				16,313	05/15/2017	1FE
02005N-AD-2	ALLY FINANCIAL INC		03/03/2015	Various		5,646,125	5,250,000	5,750,625	5,573,811	34,611	(17,067)		17,545		5,591,356		54,769	54,769	77,821	12/01/2017	3FE
02005N-AW-0	ALLY FINANCIAL INC		01/15/2015	BARCLAYS		1,975,000	2,000,000	1,982,000	1,970,000	12,402	183		12,585		1,982,585		(7,585)	(7,585)	13,333	11/18/2019	3FE
02005N-BA-7	ALLY FINANCIAL INC		03/31/2015	Various		4,928,125	5,000,000	4,902,000			86		86		4,902,086		26,039	26,039	2,569	03/30/2025	3Z
02005A-CE-6	ALLY MASTER OWNER TRUST ABS		02/15/2015	SCHEDULED REDEMPTION		20,000,000	20,000,000	19,997,354	19,999,888		112		112		20,000,000				81,000	02/15/2017	1FE
02005A-CW-6	ALLY MASTER OWNER TRUST ABS		03/30/2015	BARCLAYS		18,061,875	18,000,000	17,853,206	17,863,992		12,425		12,425		17,876,417		185,458	185,458	82,390	09/16/2019	1FE
02076X-AG-7	ALPHA NATURAL RESOURCES INC		03/25/2015	JPMORGAN CHASE & CO.		429,000	1,100,000	1,100,000	693,000	407,000			407,000		1,100,000		(671,000)	(671,000)	71,042	08/01/2020	4FE
02154C-AD-5	ALTICE FINANCING SA	F	01/30/2015	GOLDMAN, SACHS & CO.		4,120,000	4,000,000	4,000,000							4,000,000		120,000	120,000		02/15/2023	1
02154E-AD-1	ALTICE FINCO SA	F	01/30/2015	GOLDMAN, SACHS & CO.		1,287,500	1,250,000	1,250,000							1,250,000		37,500	37,500		02/15/2025	1
02154V-AB-7	ALTICE SA	F	01/30/2015	JPMORGAN CHASE & CO.		1,215,000	1,200,000	1,200,000							1,200,000		15,000	15,000		02/15/2025	1
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	11/03/2014	DEUTSCHE BANK SECURITIES															1,385	08/01/2021	4FE
023135-AH-9	AMAZON.COM INC		01/30/2015	BANK OF AMERICA/MERRILL LYNCH		29,923,800	30,000,000	29,853,900	29,913,794		2,669		2,669		29,916,464		7,336	7,336	65,000	11/29/2017	2FE
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		03/31/2015	SCHEDULED REDEMPTION		16,789	16,789	16,937	16,482	434	(127)		308		16,789				147	04/30/2020	3FE
03063P-AE-2	AMCAR_10-3 ABS		03/08/2015	SCHEDULED REDEMPTION		871,385	871,385	871,308	871,383		2		2		871,385				5,392	04/08/2016	1FE
03064M-AE-8	AMCAR_11-1 ABS		03/08/2015	SCHEDULED REDEMPTION		2,604,173	2,604,173	2,603,484	2,604,146		27		27		2,604,173				15,975	08/08/2016	1FE
023770-AB-6	AMERICAN AIRLINES INC		03/06/2015	Various		5,029,375	5,000,000	5,000,000							5,000,000		29,375	29,375		11/01/2024	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)
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		28,607	28,607	28,607	28,607						28,607				805	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2015	SCHEDULED REDEMPTION		71,976	71,976	71,976	71,976						71,976				2,015	01/15/2022	3FE
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		03/31/2015	SCHEDULED REDEMPTION		22,500	22,500	22,394	22,228	183	89		272		22,500				211	06/27/2019	3FE
025537-AF-8	AMERICAN ELECTRIC POWER		03/12/2015	WELLS FARGO		5,015,850	5,000,000	4,994,200	4,996,536		242		242		4,996,778		19,072	19,072	21,083	12/15/2017	2FE
02636P-AA-0	AMERICAN GILSONITE CO		02/24/2015	Various		1,106,788	1,295,000	1,349,675	1,272,142	49,368	(1,958)		47,409		1,319,551		(212,763)	(212,763)	68,086	09/01/2017	4FE
02666Q-F4-0	AMERICAN HONDA FINANCE	R	03/16/2015	MATURED		2,000,000	2,000,000	1,995,640	1,999,804		196		196		2,000,000				35,000	03/16/2015	1FE
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		02/25/2015	Various		8,124,880	8,000,000	7,973,520			78		78		7,973,598		151,282	151,282	27,340	01/15/2035	2FE
029912-BB-7	AMERICAN TOWER CORP		02/11/2015	CALLED @ 100.58981080		7,000,000	7,000,000	6,990,480	6,999,512		217		217		6,999,729		271	271	158,196	04/01/2015	2FE
03027X-AE-0	AMERICAN TOWER CORP		03/26/2015	BARCLAYS		2,587,026	2,550,000	2,535,108	2,535,852		469		469		2,536,321		50,705	50,705	57,184	09/15/2021	2FE
03027W-AH-5	AMERICAN TOWER TRUST I ABS		01/28/2015	MORGAN STANLEY		10,000,000	10,000,000	9,836,139	9,837,553		391		391		9,837,945		162,055	162,055	20,249	03/15/2043	1FE
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		01/15/2015	JPMORGAN CHASE & CO.		2,685,467	2,354,000	2,330,625	2,330,715		19		19		2,330,734		354,732	354,732	37,926	09/01/2044	2FE
03073E-AN-5	AMERISOURCEBERGEN CORP		02/19/2015	CREDIT SUISSE		2,557,325	2,500,000	2,495,325			1		1		2,495,326		61,999	61,999	1,181	03/01/2045	1FE
02582J-GS-3	AMXCA_14-2 ABS		03/30/2015	Various		29,298,645	29,283,000	29,257,491	29,259,819		2,463		2,463		29,262,281		36,363	36,363	97,018	01/15/2020	1FE
032511-BK-2	ANADARKO PETROLEUM CORP		03/20/2015	CREDIT SUISSE		5,023,050	5,000,000	4,966,500	4,966,758		127		127		4,966,885		56,165	56,165	161,250	07/15/2044	2FE
03674X-AA-4	ANTERO RESOURCES CORP		03/03/2015	Various		9,467,412	9,650,000	9,666,250	9,095,125	570,416	(92)		570,324		9,665,449		(198,037)	(198,037)	103,753	12/01/2022	4FE
037411-BB-0	APACHE CORP		01/13/2015	Various		13,048,310	13,000,000	12,962,690	12,982,562		303		303		12,982,865		65,445	65,445	57,264	04/15/2017	1FE
037833-AP-5	APPLE INC		02/06/2015	GOLDMAN, SACHS & CO.		15,064,050	15,000,000	15,000,000	15,000,000						15,000,000		64,050	64,050	21,313	05/06/2019	1FE
037833-AR-1	APPLE INC		01/27/2015	CITIGROUP GLOBAL MARKETS		15,669,000	15,000,000	14,963,100	14,966,240		378		378		14,966,618		702,382	702,382	98,563	05/06/2021	1FE
037833-AY-6	APPLE INC		02/27/2015	JPMORGAN CHASE & CO.		9,863,900	10,000,000	9,998,100			18		18		9,998,118		(134,218)	(134,218)	14,931	02/09/2022	1FE
037833-BA-7	APPLE INC		02/25/2015	Various		18,944,600	20,000,000	19,822,600			170		170		19,822,770		(878,170)	(878,170)	34,500	02/09/2045	1FE
00213M-AF-1	APX GROUP INC		01/29/2015	EXCHANGE		3,562,178	3,500,000	3,570,000	2,955,313	607,949	(1,084)		606,866		3,562,178				49,340	12/01/2020	5Z
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		03/31/2015	SCHEDULED REDEMPTION		30,668	30,668	30,593	30,112	481	75		556		30,668				249	02/24/2021	4FE
03938L-AX-2	ARCELORMITTAL	F	02/13/2015	OPPENHEIMER & CO., INC.		1,096,250	1,000,000	1,060,000	1,050,632		(762)		(762)		1,049,869		46,381	46,381	33,833	02/25/2022	3FE
039380-AG-5	ARCH COAL INC		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		661,775	2,570,000	2,429,350	748,513	1,709,236	1,276		1,710,512		2,459,025		(1,797,250)	(1,797,250)	26,396	06/15/2021	5FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		22,315	22,315	18,633	3,120	630	3,682		4,313		22,315				239	05/16/2018	4FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		15,075	15,075	14,982	9,837	170	94		264		15,075				42	12/17/2019	4FE
04012V-AA-7	ARES_07-12A CDO - CF - LOANS	E	02/25/2015	SCHEDULED REDEMPTION		651,721	651,721	636,080	639,885		11,836		11,836		651,721				1,437	11/25/2020	1FE
04021L-AA-8	ARGOS MERGER SUB INC		02/23/2015	BARCLAYS		485,688	475,000	475,000							475,000		10,688	10,688		03/15/2023	4FE
007036-PC-4	ARMT_05-6A RMBS		03/25/2015	SCHEDULED REDEMPTION		1,680	1,680	1,680	785	880	15		895		1,680				3	11/25/2035	1FM
042735-BE-9	ARROW ELECTRONICS INC		03/03/2015	RBC DOMINION SECURITIES		4,929,650	5,000,000	4,951,550			43		43		4,951,593		(21,943)	(21,943)	2,222	04/01/2025	2FE
04273W-AA-9	ARROW ELECTRONICS INC		03/26/2015	CALLED @ 101.72500000		15,000,000	15,000,000	14,808,800	14,963,763		10,153		10,153		14,973,916		26,084	26,084	462,656	11/01/2015	2FE
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/31/2015	Various		3,009,776	3,024,776	3,002,442	2,981,038	21,304	938		22,241		3,003,279		6,497	6,497	58,126	05/24/2019	4FE
047870-NE-6	ATLANTA GA WTR & WASTE WTR REV		02/27/2015	MORGAN STANLEY		1,716,720	1,500,000	1,707,015							1,707,015		9,705	9,705		11/01/2040	1
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		03/31/2015	SCHEDULED REDEMPTION		34,569	34,569	34,548	33,791	756	22		778		34,569					11/30/2019	3FE
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		02/27/2015	TENDER OFFER		9,702,250	9,850,000	9,383,740	9,175,266	253,720	7,606		261,326		9,436,591		265,659	265,659	428,065	11/15/2021	4FE
050095-AM-0	ATWOOD OCEANICS INC		02/19/2015	DEUTSCHE BANK AG		1,162,500	1,250,000	1,243,750	1,137,500	106,400	150		106,550		1,244,050		(81,550)	(81,550)	45,816	02/01/2020	3FE
05068M-67-9	AUCT PT 2006-5B ABS		01/20/2015	DISTRIBUTION		38											38	38		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		01/30/2015	DISTRIBUTION		5											5	5		04/10/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		03/06/2015	CANCELLED TRADE		63											63	63		06/01/2027	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		03/06/2015	CANCELLED TRADE		13											13	13		05/29/2027	1AM
05070G-AG-3	AUDATEX NORTH AMERICA INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		830,000	800,000	836,000	826,000	9,471	(84)		9,386		835,386		(5,386)	(5,386)	9,119	11/01/2023	3FE
053332-AK-8	AUTOZONE INC		01/15/2015	MATURED		5,000,000	5,000,000	5,172,500	5,001,384		(1,384)		(1,384)		5,000,000				143,750	01/15/2015	2FE
G2967P-AB-0	AVAGO TECH TERM LOANS	E	03/16/2015	SCHEDULED REDEMPTION		790,217	790,217	785,152	785,127		5,090		5,090		790,217				5,003	05/06/2021	3FE
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		13,717	13,717	13,723	13,722		(5)		(5)		13,717				103	03/15/2019	2FE
05377R-AF-1	AVIS BUDGET RENTAL CAR FUNDING ABS		03/20/2015	SCHEDULED REDEMPTION		2,245,000	2,245,000	2,410,481	2,258,660		(13,660)		(13,660)		2,245,000				23,148	05/20/2016	1FE
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		7,813	7,813	7,778	7,741	37	35		72		7,813				32	01/25/2021	4FE
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		03/31/2015	SCHEDULED REDEMPTION		12,576	12,576	12,509	12,220	289	67		356		12,576				118	02/03/2020	4FE
05460N-AB-7	AXIALL CORP LOAN		03/31/2015	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250				9	02/28/2022	3FE
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		36,986	36,986	36,808	36,239	568	180		747		36,986				262	06/12/2021	3FE
05616X-AC-6	BABSN_07-1 CDO - CF - LOANS		01/20/2015	SCHEDULED REDEMPTION		2,248,256	2,248,256	2,201,042	2,222,893		25,362		25,362		2,248,256				2,561	01/18/2021	1FE
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	02/10/2015	SCHEDULED REDEMPTION		206,959	206,959	190,173	200,783		6,176		6,176		206,959				255	11/10/2019	1FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/20/2015	SCHEDULED REDEMPTION		59,738	59,738	41,938	45,697		14,041		14,041		59,738				57	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		166,562	168,380	99,450	116,140		50,421		50,421		166,562				1,132	03/20/2036	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)
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/20/2015	SCHEDULED REDEMPTION		57,767	57,767	33,814	34,279		23,488		23,488		57,767				58	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		03/01/2015	SCHEDULED REDEMPTION		1,171,704	1,304,266	1,202,194	1,196,235		(24,531)		(24,531)		1,171,704				16,416	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		03/20/2015	SCHEDULED REDEMPTION		85,562	85,562	54,852	57,952		27,610		27,610		85,562				76	09/25/2049	1FM
05955Y-AM-1	BAFC_10-R3 RMBS		03/01/2015	SCHEDULED REDEMPTION		433,871	433,871	432,786	433,548		323		323		433,871				4,740	09/26/2037	1FM
058498-AP-1	BALL CORP		03/21/2015	CALLED @ 103.37500000		1,920,000	1,920,000	1,948,800	1,933,353		(834)		(834)		1,932,519		(12,519)	(12,519)	131,760	09/15/2020	3FE
058498-AQ-9	BALL CORP		03/21/2015	CALLED @ 106.09595640		1,100,000	1,100,000	1,082,125	1,087,691		357		357		1,088,047		11,953	11,953	89,193	05/15/2021	3FE
058498-AS-5	BALL CORP		01/22/2015	CREDIT SUISSE		985,000	1,000,000	966,250			157		157		966,407		18,593	18,593	8,000	11/15/2023	3FE
07386H-SQ-5	BALTA_05-4 RMBS		03/25/2015	SCHEDULED REDEMPTION		175,891	175,891	176,056	177,225		(1,334)		(1,334)		175,891				319	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/24/2015	DISTRIBUTION		37											37	37		08/21/2027	1AM
06051G-EY-1	BANK OF AMERICA CORP		02/02/2015	BANK OF AMERICA/MERRILL LYNCH		15,118,050	15,000,000	15,000,000	15,000,000						15,000,000		118,050	118,050	60,023	01/15/2019	1FE
06051G-FM-6	BANK OF AMERICA CORP		01/29/2015	Various		35,018,650	35,000,000	34,788,950			117		117		34,789,067		229,583	229,583	9,444	01/22/2025	2FE
06366Q-W8-6	BANK OF MONTREAL	A	02/03/2015	WELLS FARGO		10,277,500	10,000,000	9,979,500	9,991,373		405		405		9,991,778		285,722	285,722	142,361	01/11/2017	1FE
06366R-MT-9	BANK OF MONTREAL	G	02/17/2015	GOLDMAN, SACHS & CO.		10,054,100	10,000,000	10,000,000	10,000,000						10,000,000		54,100	54,100	31,180	04/09/2018	1FE
06406J-HB-4	BANK OF NEW YORK CO INC		03/15/2015	MATURED		2,500,000	2,500,000	2,673,820	2,510,823		(10,823)		(10,823)		2,500,000				61,875	03/15/2015	1FE
064159-AM-8	BANK OF NOVA SCOTIA	A	02/03/2015	SCOTIA CAPITAL (USA) INC.		15,426,000	15,000,000	14,970,000	14,987,350		592		592		14,987,942		438,058	438,058	216,750	01/12/2017	1FE
06416C-AA-6	BANK OF NOVA SCOTIA	A	03/25/2015	Various		45,666,600	45,000,000	44,995,950	44,996,186		122		122		44,996,308		670,292	670,292	443,594	09/11/2019	1FE
064255-BG-6	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/25/2015	NOMURA SECURITIES INTERNATIONAL INC		10,111,350	10,000,000	9,980,500	9,981,296		579		579		9,981,874		129,476	129,476	154,375	09/08/2021	1FE
06738E-AC-9	BARCLAYS PLC	F	01/27/2015	BARCLAYS		10,144,000	10,000,000	9,984,800	9,637,010	348,165	96		348,260		9,985,270		158,730	158,730	167,708	09/11/2024	3FE
06738E-AD-7	BARCLAYS PLC	F	02/03/2015	CITIGROUP GLOBAL MARKETS		10,243,200	10,000,000	9,964,800	9,965,737		643		643		9,966,379		276,821	276,821	65,694	11/08/2019	1FE
070140-AF-8	BASS PRO GROUP TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		7,652	7,652	7,699	7,531	170	(49)		121		7,652				9	11/20/2019	4FE
07274E-AA-1	BAYER US FINANCE LLC	R	02/06/2015	GOLDMAN, SACHS & CO.		25,010,250	25,000,000	25,000,000	25,000,000						25,000,000		10,250	10,250	42,316	10/07/2016	1FE
05539B-ED-2	BCP_12-RR3 RMBS		03/01/2015	SCHEDULED REDEMPTION		347,737	347,737	342,521	344,520		3,217		3,217		347,737				1,741	11/26/2036	1FM
075887-BE-8	BECTON DICKINSON AND CO		01/27/2015	Various		15,361,300	15,000,000	15,000,000	15,000,000						15,000,000		361,300	361,300	44,955	12/15/2019	2FE
075896-AB-6	BED BATH & BEYOND INC		02/02/2015	JPMORGAN CHASE & CO.		3,216,720	3,000,000	3,051,780	3,051,105		(155)		(155)		3,050,950		165,770	165,770	81,098	08/01/2034	2FE
084659-AA-9	BERKSHIRE HATHAWAY ENERGY CO		01/31/2015	EXCHANGE		17,996,154	18,000,000	17,996,040	17,996,094		60		60		17,996,154				68,400	02/01/2020	2FE
084670-BL-1	BERKSHIRE HATHAWAY INC		02/19/2015	CITIGROUP GLOBAL MARKETS		5,080,150	5,000,000	4,999,550	4,999,583		13		13		4,999,595		80,555	80,555	55,417	08/14/2019	1FE
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		03/31/2015	SCHEDULED REDEMPTION		6,250	6,250	6,219	6,203	16	31		47		6,250				70	10/01/2021	4FE
991583-9A-5	BERLIN PACKAGING 2ND LIEN TL		10/16/2014	MORGAN STANLEY DEAN WITTER															4,736	10/03/2022	5FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		03/31/2015	SCHEDULED REDEMPTION		23,582	23,582	23,520	22,773	746	63		809		23,582					02/10/2020	4FE
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		03/31/2015	SCHEDULED REDEMPTION		3,930	3,930	3,921	3,818	103	10		112		3,930					01/06/2021	4FE
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,394	12,063	332	106		438		12,500				156	09/10/2020	4FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		03/31/2015	SCHEDULED REDEMPTION		22,671	22,671	22,347	14,571	442	324		766		22,671				196	09/10/2020	4FE
05579U-AD-5	BMWLT_2014-1 ABS		01/28/2015	BARCLAYS		27,523,633	27,500,000	27,515,039	27,511,541		(550)		(550)		27,510,992		12,641	12,641	30,250	08/21/2017	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		168,923	168,923	162,826	155,876		13,047		13,047		168,923				1,796	09/25/2022	1FM
097023-BF-1	BOEING CO		01/26/2015	GOLDMAN, SACHS & CO.		20,019,600	20,000,000	20,000,000	20,000,000						20,000,000		19,600	19,600	17,483	10/30/2017	1FE
097023-BK-0	BOEING CO		03/17/2015	BARCLAYS		490,015	500,000	485,260			43		43		485,303		4,712	4,712	1,375	03/01/2035	1FE
097023-BL-8	BOEING CO		02/19/2015	BANK OF AMERICA/MERRILL LYNCH		4,848,700	5,000,000	4,814,300			37		37		4,814,337		34,363	34,363	1,944	03/01/2045	1FE
097751-AS-0	BOMBARDIER INC	A	03/06/2015	CITIGROUP GLOBAL MARKETS		5,194,000	4,900,000	5,468,613	5,272,709	22,524	(22,219)		305		5,273,014		(79,014)	(79,014)	179,667	03/15/2018	3FE
099724-AH-9	BORGWARNER INC		03/10/2015	CREDIT SUISSE		2,524,900	2,500,000	2,492,125							2,492,125		32,775	32,775		03/15/2045	2FE
10330J-AL-2	BOYD GAMING CORP TLB		03/20/2015	SCHEDULED REDEMPTION		7,890	7,890	7,873	7,726	147	17		164		7,890				68	08/14/2020	3FE
05565Q-CD-8	BP CAPITAL MARKETS PLC	E	01/29/2015	Various		24,054,300	25,000,000	23,226,000	23,230,031		11,285		11,285		23,241,316		812,984	812,984	140,174	05/10/2023	1FE
05565Q-CN-6	BP CAPITAL MARKETS PLC	F	02/10/2015	GOLDMAN, SACHS & CO.		10,021,100	10,000,000	10,000,000	10,000,000						10,000,000		21,100	21,100	17,772	11/07/2016	1FE
05565Q-CX-4	BP CAPITAL MARKETS PLC	F	03/18/2015	WELLS FARGO		3,987,480	4,000,000	4,000,000							4,000,000		(12,520)	(12,520)	10,289	02/13/2020	1FE
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		7,444	7,444	7,465	7,213	252	(22)		230		7,444				14	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		03/31/2015	SCHEDULED REDEMPTION		1,875	1,875	1,840	1,839		36		36		1,875				2	01/30/2020	4FE
10919R-AD-1	BRIGHT HORIZONS TERM B-1 LOANS		03/31/2015	SCHEDULED REDEMPTION		625	625	619			6		6		625				1	01/30/2020	4FE
110122-AS-7	BRISTOL-MYERS SQUIBB CO		02/11/2015	CITIGROUP GLOBAL MARKETS		8,936,730	9,000,000	8,918,190	8,957,194		2,089		2,089		8,959,282		(22,552)	(22,552)	42,875	08/01/2017	1FE
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	F	01/28/2015	Various		20,273,050	20,000,000	19,970,200	19,971,837		472		472		19,972,309		300,741	300,741	197,240	09/16/2019	2FE
07384M-4L-3	BSARM_04-10 RMBS		03/01/2015	SCHEDULED REDEMPTION		142,087	142,087	140,666	140,633		1,454		1,454		142,087				686	05/25/2053	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)
07384M-6H-0	BSARM_04-12 RMBS		03/01/2015	SCHEDULED REDEMPTION		106,746	106,746	104,961	104,579		2,167		2,167		106,746				631	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		03/01/2015	SCHEDULED REDEMPTION		333,582	333,582	323,014	322,105		11,477		11,477		333,582				1,973	10/25/2051	1FM
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS	E	01/20/2015	SCHEDULED REDEMPTION		63,934	63,934	62,560	63,084		851		851		63,934				77	04/20/2019	1FE
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		01/09/2015	DEUTSCHE BANK AG		3,759,375	3,750,000	3,751,875	3,740,625	11,223	(7)		11,216		3,751,841		7,534	7,534	35,833	11/15/2024	3FE
C6901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		88,296	88,296	87,755	87,675	80	541		622		88,296				5	10/27/2021	4FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/24/2015	BARCLAYS		4,134,240	4,000,000	3,986,920			11		11		3,986,931		147,309	147,309	8,300	04/01/2045	2FE
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		6,250	6,250	6,192	6,190		60		60		6,250				32	08/14/2020	4FE
12768R-AD-9	CAESARS ENTERTAINMENT OP		02/13/2015	IMPERIAL CAPITAL, LLC		795,500	1,075,000	822,375	811,625	5,570	(1,415)		4,155		815,780		(20,280)	(20,280)	2,134	02/15/2020	5FE
12768Q-AB-5	CAESARS GROWTH PROP 1ST LIEN		03/31/2015	SCHEDULED REDEMPTION		8,750	8,750	8,709	7,969	740	41		781		8,750				123	05/08/2021	4FE
13057Q-AE-7	CALIFORNIA RESOURCES CORP		01/08/2015	Various		4,257,300	5,250,000	4,860,625	4,436,250	424,852	839		425,691		4,861,941		(604,641)	(604,641)	88,521	11/15/2024	3FE
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,475	12,000	475	25		500		12,500				94	05/03/2020	3FE
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED		03/31/2015	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,232	13	5		18		1,250				13	10/09/2019	3FE
14313Q-AD-7	CARMAX AUTO OWNR TR CARMX_14-1 ABS		01/06/2015	JPMORGAN CHASE & CO.		19,931,250	20,000,000	19,821,517	19,838,733		1,045		1,045		19,839,778		91,472	91,472	16,867	03/15/2021	1FE
14313T-AD-1	CARMX_14-3 ABS		02/24/2015	JPMORGAN CHASE & CO.		42,608,457	42,500,000	42,439,002	42,443,101		440		440		42,443,541		164,916	164,916	115,021	02/18/2020	1FE
14313P-AD-9	CARMX_2013-4 ABS		01/28/2015	JPMORGAN CHASE & CO.		17,009,961	17,000,000	16,998,388	16,998,864		36		36		16,998,900		11,061	11,061	28,409	05/15/2019	1FE
14880B-AE-1	CATALENT PHARMA DOLLAR TL		12/31/2014	SCHEDULED REDEMPTION		10,637	10,637	10,637	10,531	106			106		10,637				38	05/20/2021	3FE
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR		02/11/2015	RBC DOMINION SECURITIES		501,245	500,000	499,605	499,748		17		17		499,765		1,480	1,480	1,139	11/25/2016	1FE
124857-AP-8	CBS CORP		01/20/2015	Various		15,070,575	15,000,000	14,854,950			218		218		14,855,168		215,407	215,407	9,479	01/15/2025	2Z
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		640,000	640,000	640,000	640,000						640,000				7,373	02/15/2022	4FE
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		260,000	260,000	260,000	260,000						260,000				3,209	02/15/2024	4FE
17119Y-AC-1	CCART_14-BA_A3 ABS		02/24/2015	CREDIT SUISSE		22,029,219	22,000,000	21,995,820	21,996,333		295		295		21,996,628		32,591	32,591	55,104	05/15/2019	1FE
17119Y-AD-9	CCART_14-BA_A4 ABS		02/24/2015	Various		35,165,430	35,000,000	34,989,353	34,990,205		476		476		34,990,681		174,749	174,749	118,556	12/16/2019	1FE
17305E-FU-4	CCCIT_14-A8 ABS		03/03/2015	NOMURA SECURITIES INTERNATIONAL INC		26,787,914	26,700,000	26,696,257	26,696,534		31		31		26,696,564		91,350	91,350	138,179	04/09/2020	1FE
17305E-FQ-3	CCCIT_2014-A4 ABS		01/27/2015	JPMORGAN CHASE & CO.		40,128,125	40,000,000	39,989,708	39,991,509		292		292		39,991,801		136,324	136,324	131,200	04/24/2019	1FE
12512Y-AD-3	CDW LLC TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		52,457	52,457	52,360	50,773	1,587	98		1,685		52,457				426	04/29/2020	3FE
151020-AH-7	CELGENE CORP		02/09/2015	GOLDMAN, SACHS & CO.		5,103,400	5,000,000	5,015,450	5,014,728		(194)		(194)		5,014,535		88,865	88,865	79,896	08/15/2022	2FE
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	10,117	9,888	225	(113)		113		10,000				175	03/31/2020	4FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		51,098	51,098	51,287	50,232	1,056	(191)		866		51,098				378	02/14/2019	3FE
161571-GP-3	CHAIT_14-A6 ABS		01/06/2015	NOMURA SECURITIES INTERNATIONAL INC		14,979,492	15,000,000	14,949,674	14,950,335		374		374		14,950,709		28,784	28,784	12,075	07/15/2019	1FE
161571-GC-2	CHAIT_2013-A8 ABS		01/27/2015	JPMORGAN CHASE & CO.		20,039,844	20,000,000	19,995,434	19,997,220		124		124		19,997,344		42,500	42,500	25,250	10/15/2018	1FE
16125A-AB-9	CHARTER NEX US HLDGS 1ST LIEN TL		02/20/2015	MORGAN STANLEY DEAN WITTER		498,125	500,000	495,000			2		2		495,002		3,123	3,123	73	02/05/2022	4FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2015	SCHEDULED REDEMPTION		62,119	63,537	45,742	44,163		17,956		17,956		62,119				355	03/25/2037	1FM
161571-FU-3	CHASE ISSUANCE TRUST ABS		01/06/2015	MORGAN STANLEY		14,902,734	15,000,000	14,831,263	14,810,875		1,147		1,147		14,812,022		90,712	90,712	12,458	02/18/2020	1FE
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		8,750	8,750	8,709	8,307	402	40		443		8,750				98	04/09/2021	4FE
166764-AE-0	CHEVRON CORP		01/16/2015	RBS SECURITIES INC		18,233,280	18,000,000	18,000,000	18,000,000						18,000,000		233,280	233,280	24,052	06/24/2018	1FE
166764-AK-6	CHEVRON CORP		01/21/2015	GOLDMAN, SACHS & CO.		34,972,000	35,000,000	35,000,000	35,000,000						35,000,000		(28,000)	(28,000)	25,801	11/15/2017	1FE
166764-AR-1	CHEVRON CORP		03/26/2015	Various		19,008,840	19,000,000	19,000,000							19,000,000		8,840	8,840	15,742	03/03/2020	1FE
166764-AT-7	CHEVRON CORP		03/25/2015	Various		15,065,050	15,000,000	15,000,000							15,000,000		65,050	65,050	26,119	03/03/2022	1FE
17121H-AD-2	CHRYSLER GROUP (FCA US LLC) TLB		03/31/2015	SCHEDULED REDEMPTION		5,089	5,089	5,089	5,052	37			37		5,089					05/24/2017	3FE
17121H-AF-7	CHRYSLER GROUP (FCA) TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		6,250	6,250	6,219	6,180	43	27		70		6,250				52	12/31/2018	3FE
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/31/2015	Various		3,012,790	3,012,790	3,009,425	3,002,124	7,344	60		7,405		3,009,529		3,261	3,261	46,543	01/27/2021	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		03/09/2015	Various		4,151,666	4,143,821	4,151,794	4,116,182	36,247	(751)		35,496		4,151,677		(12)	(12)	40,449	01/25/2017	3FE
172442-AM-7	CINEMARK USA INC. TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		17,500	17,500	17,556	17,303	253	(56)		197		17,500				139	12/18/2019	3FE
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS		01/27/2015	JPMORGAN CHASE & CO.		54,272,929	48,747,000	56,772,104	54,098,487		(155,289)		(155,289)		53,943,197		329,732	329,732	994,574	09/20/2019	1FE
172967-JC-6	CITIGROUP INC		03/05/2015	CITIGROUP GLOBAL MARKETS		2,553,650	2,500,000	2,488,400	2,488,485		143		143		2,488,628		65,022	65,022	32,847	11/20/2026	2FE
185669-AC-2	CLEOPATRA FINANCE LTD	F	02/13/2015	DEUTSCHE BANK AG		1,246,875	1,250,000	1,250,000							1,250,000		(3,125)	(3,125)	1,302	02/15/2022	3FE
18683K-AC-5	CLIFFS NATURAL RESOURCES		03/31/2015	Various		146,953	250,000	127,195	130,000	40,747	(43,256)		(2,509)		127,491		19,462	19,462	7,769	10/01/2040	4FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		03/26/2015	Various		3,168,750	4,000,000	3,669,375	2,600,000	1,092,798	22,455		1,115,254		3,715,254		(546,504)	(546,504)	164,079	01/15/2018	4FE
17319B-AC-9	CML_12-6 RMBS		03/01/2015	SCHEDULED REDEMPTION		373,580	373,580	371,712	372,381		1,199		1,199		373,580				1,923	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		241,259	241,326	183,185	160,703		80,555		80,555		241,259				3,161	08/25/2036	1FM
17316D-AC-8	CMLTI_10-3 RMBS		03/01/2015	SCHEDULED REDEMPTION		247,281	247,281	245,272	246,932		349		349		247,281				1,947	03/25/2046	1FM
17316D-AV-6	CMLTI_10-3 RMBS		03/01/2015	SCHEDULED REDEMPTION		461,694	461,694	458,808	460,278		1,416		1,416		461,694				5,103	10/25/2035	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		331,394	331,394	302,577	292,757		38,637		38,637		331,394				3,990	08/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS		02/17/2015	SCHEDULED REDEMPTION		400,684	400,684	394,994	396,466		4,217		4,217		400,684				494	05/16/2019	1FE
189754-AA-2	COACH INC		02/24/2015	Various		5,028,755	5,000,000	4,972,250							4,972,250		56,505	56,505		04/01/2025	1
191216-BA-7	COCA-COLA CO/THE		02/17/2015	WELLS FARGO		17,353,175	17,500,000	17,464,775	17,477,186		918		918		17,478,104		(124,929)	(124,929)	77,146	04/01/2018	1FE
991525-9A-6	COLOUROZ INVEST 1 GMBH TERM LOAN C	E	03/31/2015	SCHEDULED REDEMPTION		1,064	1,064	1,053			11		11		1,064					09/03/2021	4FE
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	01/20/2015	SCHEDULED REDEMPTION		1,529,086	1,529,086	1,409,818	1,469,650		59,436		59,436		1,529,086				1,918	07/18/2018	1FE
20007#-AB-3	COMAR LLC TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		29,688	29,688	29,472	29,471		217		217		29,688				390	10/21/2019	4Z
14041N-ET-4	COMET_14-A5-A ABS		02/24/2015	NOMURA SECURITIES INTERNATIONAL INC		32,166,250	32,000,000	32,067,705	14,996,274		(3,225)		(3,225)		32,064,768		101,482	101,482	93,404	07/15/2020	1FE
14041N-EM-9	COMET_2013-A3 ABS		01/27/2015	JPMORGAN CHASE & CO.		26,370,000	26,370,000	26,348,448	26,352,070		765		765		26,352,834		17,166	17,166	31,644	09/16/2019	1FE
14041N-EP-2	COMET_2014-A2 ABS		02/24/2015	WELLS FARGO		30,321,520	30,220,000	30,314,984	30,301,613		(5,588)		(5,588)		30,296,026		25,495	25,495	75,097	01/15/2020	1FE
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA (NE	R	02/03/2015	UNION BANK OF SWITZERLAND		10,196,200	10,000,000	9,999,500	9,999,576		9		9		9,999,586		196,614	196,614	89,375	03/13/2019	1FE
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		15,114	15,114	15,136	14,929		(23)		185		15,114				44	01/15/2018	3FE
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		1,827	1,827	1,829	1,808		(2)		19		1,827				4	01/23/2017	3FE
205768-AH-7	COMSTOCK RESOURCES INC		01/26/2015	OPPENHEIMER & CO., INC.		765,313	1,455,000	1,286,488	1,009,132	267,307	1,219		268,526		1,277,658		(512,345)	(512,345)	36,686	04/01/2019	4FE
205768-AJ-3	COMSTOCK RESOURCES INC		01/29/2015	OPPENHEIMER & CO., INC.		2,824,305	5,500,000	5,323,750	3,740,000	1,625,682	1,519		1,627,201		5,367,201		(2,542,896)	(2,542,896)	65,762	06/15/2020	4FE
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,952	4,944	8	48		56		5,000				63	05/14/2021	4FE
20826F-AC-0	CONOCOPHILLIPS		02/25/2015	BARCLAYS		2,670,550	2,500,000	2,486,200	2,486,231		39		39		2,486,270		184,280	184,280	32,847	11/15/2044	1FE
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		03/31/2015	SCHEDULED REDEMPTION		17,569	17,569	17,589	14,191	158	(20)		139		17,569				167	12/23/2020	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		03/31/2015	Various		10,625	10,625	10,694	10,174	559	(108)		451		10,625				190	04/01/2019	3FE
22160K-AH-8	COSTCO WHOLESALE CORP		02/19/2015	CITIGROUP GLOBAL MARKETS		4,932,100	5,000,000	4,985,200			38		38		4,985,238		(53,138)	(53,138)	2,188	02/15/2022	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2015	SCHEDULED REDEMPTION		192,765	212,641	183,960	164,839		27,927		27,927		192,765				2,575	08/25/2040	1FM
126186-AA-3	CPS_11-A ABS		03/15/2015	SCHEDULED REDEMPTION		612,012	612,012	611,928	612,005		6		6		612,012				3,754	04/16/2018	1FE
126195-AA-4	CPS_11-B ABS		03/15/2015	SCHEDULED REDEMPTION		980,943	980,943	980,826	980,900		42		42		980,943				8,073	09/17/2018	1FE
12623N-AA-9	CPS_11-C ABS		03/15/2015	SCHEDULED REDEMPTION		835,109	835,109	835,067	835,091		18		18		835,109				7,778	03/15/2019	1FE
126185-AA-5	CPS_12-A ABS		03/15/2015	SCHEDULED REDEMPTION		480,241	480,241	480,181	480,209		32		32		480,241				2,944	06/17/2019	1FE
12624G-AA-3	CPS_2012-B ABS		03/15/2015	SCHEDULED REDEMPTION		947,691	947,691	947,580	947,631		60		60		947,691				5,271	09/16/2019	1FE
225313-AF-2	CREDIT AGRICOLE SA	F	03/09/2015	Various		10,032,800	10,000,000	9,945,600							9,945,600		87,200	87,200		03/17/2025	1
225433-AA-9	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	Various		25,148,793	25,000,000	24,940,000							24,940,000		208,793	208,793		03/26/2025	2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/27/2015	Various		20,070,601	20,000,000	19,989,800			16		16		19,989,816		80,785	80,785	4,583	03/26/2020	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2015	SCHEDULED REDEMPTION		35,994	78,597	36,802	46,297		(10,303)		(10,303)		35,994				1,135	08/25/2037	1FM
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/24/2015	Various		2,267,188	2,250,000	2,250,000							2,250,000		17,188	17,188	1,389	04/01/2023	4FE
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TL (1ST LIEN)		03/31/2015	SCHEDULED REDEMPTION		11,219	11,219	11,214	10,433	781	5		785		11,219				106	11/23/2020	4FE
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		03/31/2015	SCHEDULED REDEMPTION		40,320	40,320	40,325	39,614	711	(5)		706		40,320				302	01/31/2021	3FE
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		03/31/2015	SCHEDULED REDEMPTION		33,376	33,376	33,280	32,589	655	131		787		33,376				223	04/17/2020	3FE
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		323,358	323,358	329,522	325,106		(1,748)		(1,748)		323,358				4,483	09/26/2037	1FM
12638P-BV-0	CSMC_07-3 RMBS		03/25/2015	SCHEDULED REDEMPTION		91,598	97,201	50,819	36,001		55,596		55,596		91,598				86	11/25/2040	1FM
23130R-AB-1	CURO HEALTH SERV HLDGS INC TLB		03/24/2015	GOLDMAN, SACHS & CO.		1,494,375	1,500,000	1,485,000			41		41		1,485,041		9,334	9,334		02/07/2022	4FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		15,570	17,510	16,853	10,883		4,687		4,687		15,570				207	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		03/25/2015	SCHEDULED REDEMPTION		519,698	680,567	421,952	438,095		81,603		81,603		519,698				989	01/25/2051	1FM
02151L-AA-4	CWALT_07-20 RMBS		03/25/2015	SCHEDULED REDEMPTION		87,676	113,093	66,969	61,979		25,697		25,697		87,676				163	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		14,311	14,311	12,526	12,797		1,515		1,515		14,311				94	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		197,847	247,019	188,687	192,629		5,217		5,217		197,847				3,506	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2015	SCHEDULED REDEMPTION		71,443	78,086	64,723	59,158		12,286		12,286		71,443				930	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2015	SCHEDULED REDEMPTION		10,688	10,688	10,261	10,391		298		298		10,688				25	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2015	SCHEDULED REDEMPTION		118,689	126,406	105,570	99,471		19,218		19,218		118,689				1,525	03/25/2039	1FM
126685-DW-3	CWL 2006-S2, A2 RMBS		01/30/2015	CANCELLED TRADE		124,307											124,307	124,307		07/25/2027	6Z*
12668X-AC-9	CWL 2006-S8, A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		388,293	388,293	388,286	379,272	9,017	3		9,021		388,293				4,740	04/25/2036	5FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2015	SCHEDULED REDEMPTION		97,462	119,881	100,789	96,783		679		679		97,462				1,258	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		03/01/2015	SCHEDULED REDEMPTION		23,205	23,205	23,203	22,295	950	(41)		909		23,205				285	11/25/2036	5FM
152314-DP-2	CXHE_01-B RMBS		03/01/2015	SCHEDULED REDEMPTION		27,215	27,215	21,907	20,909		6,305		6,305		27,215				449	07/25/2032	1FM
23331A-BD-0	D.R. HORTON INC		01/16/2015	BANK OF AMERICA/MERRILL LYNCH		6,313,500	6,100,000	6,326,125	6,250,750	9,008	(3,820)		5,188		6,255,938		57,562	57,562	53,926	05/15/2017	3FE
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	02/27/2015	JPMORGAN CHASE & CO.		9,026,280	9,000,000	8,979,300			22		22		8,979,322		46,958	46,958	1,125	03/02/2020	1FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS TLB		03/31/2015	SCHEDULED REDEMPTION		15,000	15,000	14,928	14,816	113	71		184		15,000				131	06/24/2021	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)
251510-FB-4	DBALT_05-AR1 RMBS		03/25/2015	SCHEDULED REDEMPTION		41,092	41,092	19,084	20,992		20,100		20,100		41,092				43	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2015	SCHEDULED REDEMPTION		36,892	82,243	48,044	35,895		997		997		36,892				781	12/25/2040	1FM
254683-BL-8	DCENT_14-A5 ABS		03/30/2015	JPMORGAN CHASE & CO.		6,022,969	6,000,000	5,987,437	5,987,472		1,115		1,115		5,988,587		34,382	34,382	24,788	04/15/2020	1FE
254683-BJ-3	DCENT_2014-A3 ABS		03/18/2015	WELLS FARGO		25,031,250	25,000,000	25,004,613	25,003,905		(401)		(401)		25,003,504		27,746	27,746	83,028	11/15/2019	1FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/24/2015	BARCLAYS		475,375	500,000	497,050	497,490		87		87		497,577		(22,202)	(22,202)	5,475	04/01/2019	2FE
242370-AD-6	DEAN FOODS CO		02/20/2015	Various		2,054,271	2,050,000	2,050,000							2,050,000		4,271	4,271		03/15/2023	3FE
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	01/22/2015	CITIGROUP GLOBAL MARKETS		2,989,500	3,000,000	3,000,000	3,000,000						3,000,000		(10,500)	(10,500)	48,352	12/30/2016	2FE
24668P-AF-4	DELHAIZE GROUP	E	02/10/2015	TENDER OFFER		15,609,750	15,000,000	14,971,050	14,981,346		433		433		14,981,779		627,971	627,971	656,250	04/10/2019	2FE
24702N-AB-6	DELL INC. TERM LOAN B		01/30/2015	SCHEDULED REDEMPTION		42,500	42,500	42,054	42,066		434		434		42,500				483	04/29/2020	2FE
24713E-AF-4	DELPHI CORP		03/25/2015	CALLED @ 109.12000000		14,450,000	14,450,000	15,280,875	14,984,886		(25,646)		(25,646)		14,959,240		(509,240)	(509,240)	1,637,446	05/15/2021	2FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2015	SCHEDULED REDEMPTION		462,244	462,244	482,189	477,192		(14,949)		(14,949)		462,244				15,527	07/02/2024	1FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2015	SCHEDULED REDEMPTION		137,682	137,682	142,501	140,174		(2,492)		(2,492)		137,682				4,268	01/02/2020	1FE
247916-AD-1	DENBURY RESOURCES INC		02/09/2015	JEFFERIES & COMPANY, INC.		558,000	600,000	600,000	549,000	51,000			51,000		600,000		(42,000)	(42,000)	9,258	05/01/2022	4FE
25152R-YD-9	DEUTSCHE BANK AG	F	02/18/2015	BNP CAPITAL MARKETS		4,998,850	5,000,000	4,994,050			54		54		4,994,104		4,746	4,746	2,604	02/13/2018	1FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		27,500	27,500	27,718	27,234	488	(221)		266		27,500				172	01/31/2020	3FE
25470D-AB-5	DISCOVERY COMMUNICATIONS		03/31/2015	CALLED @ 100.57700000		12,500,000	12,500,000	12,694,725	12,519,842		(11,905)		(11,905)		12,507,937		(7,937)	(7,937)	226,292	06/01/2015	2FE
25470X-AV-7	DISH DBS CORP		02/05/2015	EXCHANGE		3,010,000	3,010,000	3,010,000	3,010,000						3,010,000				36,841	11/15/2024	3FE
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		03/31/2015	Various		3,011,906	3,011,906	3,024,243	2,939,108	85,154	(561)		84,593		3,023,701		(11,795)	(11,795)	44,345	09/15/2017	4FE
257375-AH-8	DOMINION GAS HOLDINGS LLC		02/25/2015	MORGAN STANLEY		3,491,645	3,335,000	3,325,795	3,325,844		131		131		3,325,975		165,670	165,670	28,014	12/15/2024	1FE
257375-AJ-4	DOMINION GAS HOLDINGS LLC		01/06/2015	BANK OF AMERICA/MERRILL LYNCH		898,034	835,000	829,740	829,745		2		2		829,747		68,288	68,288	3,308	12/15/2044	1FE
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		03/31/2015	SCHEDULED REDEMPTION		12,519	12,519	12,534	12,425	109	(15)		94		12,519				141	05/28/2021	3FE
25960E-AF-1	DOUGLAS DYNAMICS LLC TERM LOAN		01/13/2015	J. P. MORGAN SECURITIES, INC.		2,977,500	3,000,000	2,970,000			10		10		2,970,010		7,490	7,490	438	12/31/2021	4FE
26138E-AN-9	DR PEPPER SNAPPLE GROUP		02/04/2015	JPMORGAN CHASE & CO.		30,234,650	29,500,000	29,742,825	29,694,381		(4,428)		(4,428)		29,689,954		544,696	544,696	427,411	01/15/2019	2FE
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	01/12/2015	SCHEDULED REDEMPTION		5,051	5,051	4,883	3,936	948	166		1,114		5,051				29	03/31/2021	4FE
26442R-AC-5	DUKE ENERGY PROGRESS INC		02/06/2015	GOLDMAN, SACHS & CO.		9,987,700	10,000,000	10,000,000	10,000,000						10,000,000		(12,300)	(12,300)	9,837	11/20/2017	1FE
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4		01/26/2015	Various		5,975,527	5,975,527	6,012,656	5,800,026	212,692	(37,191)		175,501		5,975,527				17,003	02/05/2021	4FE
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		02/27/2015	SCHEDULED REDEMPTION		3,256,535	3,256,535	3,279,379	3,232,111	47,323	(22,899)		24,424		3,256,535				18,363	01/28/2017	3FE
278062-AB-0	EATON CORP		02/13/2015	MIZUHO SECURITIES USA INC.		9,027,540	9,000,000	8,992,108	8,994,290		263		263		8,994,553		32,987	32,987	40,125	11/02/2017	2FE
278865-AH-3	ECOLAB INC		01/15/2015	WELLS FARGO		9,707,782	9,680,000	10,630,963	9,709,964		(13,620)		(13,620)		9,696,344		11,438	11,438	204,490	02/15/2015	2FE
532457-BH-0	ELI LILLY AND CO		02/25/2015	Various		4,999,650	5,000,000	4,990,350							4,990,350		9,300	9,300		06/01/2025	1
532457-BJ-6	ELI LILLY AND CO		02/25/2015	Various		5,006,725	5,000,000	4,975,750							4,975,750		30,975	30,975		03/01/2045	1
26867L-AE-0	EMD FINANCE LLC	R	03/18/2015	Various		8,015,360	8,000,000	7,999,600			1		1		7,999,601		15,759	15,759	1,533	03/19/2020	2FE
26867L-AG-5	EMD FINANCE LLC	R	03/18/2015	BANK OF AMERICA/MERRILL LYNCH		9,103,590	9,000,000	8,984,160			23		23		8,984,183		119,407	119,407	2,950	03/19/2022	2FE
26867L-AL-4	EMD FINANCE LLC	R	03/25/2015	BANK OF AMERICA/MERRILL LYNCH		4,045,720	4,000,000	3,975,320			64		64		3,975,384		70,336	70,336	3,972	03/19/2025	2FE
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB	E	03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,431	57	11		69		2,500				20	03/01/2021	3FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		03/01/2015	SCHEDULED REDEMPTION		2,065,738	2,065,738	2,481,470	1,218,834	1,024	(401,656)		(400,632)		2,065,738					03/01/2022	6Z
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/09/2015	Various		4,988,150	5,000,000	4,995,900							4,995,900		(7,750)	(7,750)		03/15/2025	2FE
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		03/16/2015	Various		6,971,840	7,000,000	6,984,040			2		2		6,984,042		(12,202)	(12,202)	3,004	03/15/2045	2FE
29276K-AV-3	ENERGY XXI GULF COAST INC		03/06/2015	CREDIT SUISSE		1,321,688	1,330,000	1,280,963							1,280,963		40,725	40,725		03/15/2020	1
29358Q-AB-5	ENSCO PLC	E	01/12/2015	Various		25,412,345	25,000,000	24,809,750	24,951,129		1,519		1,519		24,952,648		459,697	459,697	270,337	03/15/2016	2FE
29358Q-AD-1	ENSCO PLC	E	03/05/2015	CITIGROUP GLOBAL MARKETS		3,998,720	4,000,000	3,813,400							3,813,400		185,320	185,320	104,139	10/01/2044	2FE
29358Q-AE-9	ENSCO PLC	E	03/05/2015	CANTOR FITZGERALD		4,059,800	4,000,000	3,984,880							3,984,880		74,920	74,920		03/15/2025	2FE
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LLC		02/19/2015	WELLS FARGO		10,093,300	10,000,000	9,998,100	9,998,177		53		53		9,998,229		95,071	95,071	92,083	10/15/2019	2FE
26884T-AN-2	ERAC USA FINANCE LLC		03/09/2015	GOLDMAN, SACHS & CO.		2,446,800	2,500,000	2,471,200			30		30		2,471,230		(24,430)	(24,430)	7,500	02/15/2045	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/01/2015	SCHEDULED REDEMPTION		15,621	15,621	15,621	15,621						15,621				139	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/02/2015	SCHEDULED REDEMPTION		21,743	21,743	21,743	21,743						21,743				178	10/01/2025	1FE
C3328T-AD-4	ESSAR STEEL ALGOMA INC INITIAL TL		12/11/2014	DEUTSCHE BANK SECURITIES															1,250	08/16/2019	4FE
26924X-AE-5	ETRVM_04-1 ABS		03/07/2015	SCHEDULED REDEMPTION		247,072	247,072	248,940	247,193		(121)		(121)		247,072				2,485	11/07/2031	3AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30051J-AA-1	EVRAZ INC NA CANADA		01/23/2015	OPPENHEIMER & CO., INC.		4,653,688	5,225,000	5,225,000	5,055,188	169,813			169,813		5,225,000		(571,313)	(571,313)	82,833	11/15/2019	3FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		03/31/2015	SCHEDULED REDEMPTION		11,250	11,250	11,241	3,694	20	8		28		11,250				145	09/18/2021	4FE
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	E	03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,734	1	16		16		3,750				49	05/08/2019	4FE
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO		02/02/2015	JPMORGAN CHASE & CO.		17,159,460	17,000,000	16,959,030	16,963,460		739		739		16,964,199		195,261	195,261	53,125	06/15/2019	2FE
30231G-AE-2	EXXON MOBIL CORP		02/09/2015	GOLDMAN, SACHS & CO.		15,994,400	16,000,000	16,000,000	16,000,000						16,000,000		(5,600)	(5,600)	9,895	03/15/2019	1FE
30231G-AN-2	EXXON MOBIL CORP		03/03/2015	Various		7,560,904	7,500,000	7,500,000							7,500,000		60,904	60,904		03/06/2045	1Z
31428X-BB-1	FEDEX CORP		01/13/2015	Various		5,025,400	5,000,000	4,971,600			8		8		4,971,608		53,792	53,792	3,417	02/01/2045	2Z
31428X-BD-7	FEDEX CORP		03/05/2015	Various		7,674,534	7,500,000	7,450,950			19		19		7,450,969		223,565	223,565	25,128	02/01/2065	2FE
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2015	SCHEDULED REDEMPTION		3,763,592	3,763,592	3,763,592	3,763,592						3,763,592				49,397	01/15/2018	2FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		244,365	333,786	235,549	248,788		(4,423)		(4,423)		244,365				3,795	08/25/2036	1FM
31732F-AG-1	FILTRATION GROUP CORP TL		03/31/2015	SCHEDULED REDEMPTION		12,075	12,075	12,113	11,988	126	(39)		87		12,075				44	11/21/2020	4FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		02/28/2015	MATURED		1	1				1		1		1					02/28/2015	1Z
32007U-BL-2	FIRST DATA CORP 2018B NEW TERM LOAN		02/02/2015	CREDIT SUISSE		2,953,125	3,000,000	3,009,831	2,929,500	79,541	(189)		79,352		3,008,852		(55,727)	(55,727)	12,224	09/24/2018	3FE
31679J-AC-7	FITAT_14-1 ABS		02/18/2015	MORGAN STANLEY		27,780,669	27,810,000	27,800,223	27,802,971		955		955		27,803,926		(23,257)	(23,257)	35,720	04/16/2018	1FE
31679K-AE-0	FITAT_2014-2 ABS		01/06/2015	WELLS FARGO		9,999,609	10,000,000	9,963,217	9,966,636		264		264		9,966,899		32,710	32,710	8,817	12/15/2020	1FE
34530D-AD-1	FORD CREDIT AUTO OWNER TRUST ABS		03/11/2015	WELLS FARGO		14,023,516	14,000,000	13,998,740	13,999,236		74		74		13,999,309		24,206	24,206	44,236	03/15/2020	1FE
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		3,727,000	3,727,000	3,725,459	3,726,958		42		42		3,727,000				31,120	02/15/2017	1FE
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		13,975,000	13,975,000	13,971,186	13,974,894		106		106		13,975,000				130,433	02/15/2017	1FE
34528Q-AM-6	FORDF 2010-2 A ABS		02/15/2015	SCHEDULED REDEMPTION		104,798,000	104,798,000	104,793,420	104,797,876		124		124		104,798,000				773,759	02/15/2017	1FE
34530L-AE-1	FORDL_14-B ABS		03/17/2015	CREDIT SUISSE		16,990,703	17,000,000	16,997,562	16,997,990		220		220		16,998,211		(7,508)	(7,508)	48,828	11/15/2017	1FE
34530H-AD-2	FORDO_2014-A ABS		01/06/2015	NOMURA SECURITIES INTERNATIONAL INC		17,002,656	17,000,000	16,995,842	16,996,935		26		26		16,996,961		5,695	5,695	14,620	04/15/2019	1FE
345838-AE-6	FOREST LABORATORIES INC		03/31/2015	Various		21,327,213	19,500,000	21,327,025	21,210,849		(58,576)		(58,576)		21,152,274		174,939	174,939	578,839	02/15/2021	2FE
03930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	03/31/2015	Various		5,055,239	5,503,747	5,510,472	5,510,549		(142)		(142)		5,510,407		(455,167)	(455,167)		06/30/2019	2FE
35671D-BL-8	FREEPORT-MCMORAN INC		03/18/2015	Various		6,522,371	7,000,000	6,993,350	6,993,419		112		112		6,993,531		(471,160)	(471,160)	108,364	11/14/2024	2FE
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		03/31/2015	SCHEDULED REDEMPTION		12,594	12,594	12,525	12,272	251	72		323		12,594				43	02/28/2020	4FE
35906A-A#-5	FRONTIER COMMUNICATIONS TLA		03/31/2015	SCHEDULED REDEMPTION		138,889	138,889	138,337	136,111	2,362	416		2,778		138,889				1,110	10/14/2016	3
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	01/19/2015	SCHEDULED REDEMPTION		207,489	207,489	203,858	205,113		2,376		2,376		207,489				250	04/19/2021	1FE
36155W-AJ-5	GCI INC		03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,125,000	2,125,000	2,105,981							2,105,981		19,019	19,019		04/15/2025	1
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		03/25/2015	Various		63,301,376	63,401,000	63,024,153	63,074,551		18,265		18,265		63,092,815		208,561	208,561	155,686	08/17/2020	1FE
369550-AV-0	GENERAL DYNAMICS CORP		02/13/2015	BNP CAPITAL MARKETS		9,959,900	10,000,000	9,937,600	9,963,905		1,651		1,651		9,965,556		(5,656)	(5,656)	26,111	11/15/2017	1FE
37045V-AG-5	GENERAL MOTORS CO		01/06/2015	MORGAN STANLEY		10,140,100	10,000,000	9,927,300	9,928,071		126		126		9,928,197		211,903	211,903	63,333	04/01/2025	3FE
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY I		02/27/2015	BANK OF AMERICA/MERRILL LYNCH		523,750	500,000	501,250	501,189		(21)		(21)		501,168		22,582	22,582	6,434	05/15/2023	3FE
36159R-AG-8	GEO GROUP INC		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		3,320,100	3,255,000	3,123,357	3,135,112		1,778		1,778		3,136,890		183,210	183,210	67,654	04/01/2023	3FE
36159R-AE-3	GEO GROUP INC/THE		01/15/2015	BANK OF AMERICA/MERRILL LYNCH		2,110,000	2,000,000	2,015,000	2,008,669		(101)		(101)		2,008,568		101,433	101,433	57,417	02/15/2021	3FE
378272-AD-0	GLENCORE FUNDING LLC		03/16/2015	BNP CAPITAL MARKETS		4,979,500	5,000,000	4,975,100	4,981,759		933		933		4,982,692		(3,192)	(3,192)	84,722	01/15/2019	2FE
378272-AE-8	GLENCORE FUNDING LLC		03/03/2015	GOLDMAN, SACHS & CO.		2,301,035	2,300,000	2,300,000	2,300,000						2,300,000		1,035	1,035	14,499	01/15/2019	2FE
378272-AG-3	GLENCORE FUNDING LLC	R	02/11/2015	Various		10,070,950	10,000,000	9,967,400	9,971,494		625		625		9,972,118		98,832	98,832	85,503	04/29/2019	2FE
37951K-AF-3	GLOBAL CASH ACCESS HLDGS INC. TLB		03/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,388			113		113		7,500				42	12/18/2020	4FE
361841-AB-5	GLP CAPITAL LP		02/18/2015	CITIGROUP GLOBAL MARKETS		1,042,500	1,000,000	1,000,000	1,000,000						1,000,000		42,500	42,500	13,611	11/01/2018	3FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		02/23/2015	DISTRIBUTION		15											15	15		06/08/2026	3FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		02/19/2015	CANCELLED TRADE		79											79	79		06/08/2026	3FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		02/12/2015	DISTRIBUTION		14											14	14		08/14/2026	3FE
38148L-AA-4	GOLDMAN SACHS GROUP INC		01/30/2015	GOLDMAN, SACHS & CO.		25,323,250	25,000,000	24,953,000			255		255		24,953,255		369,995	369,995	19,861	04/23/2020	1FE
38148L-AC-0	GOLDMAN SACHS GROUP INC		01/28/2015	DEUTSCHE BANK AG		10,190,500	10,000,000	9,995,800			9		9		9,995,809		194,691	194,691	8,750	01/23/2025	1FE
38141E-C4-9	GOLDMAN SACHS GROUP INC/THE		01/30/2015	GOLDMAN, SACHS & CO.		45,067,050	45,000,000	45,000,000	45,000,000						45,000,000		67,050	67,050	65,178	12/15/2017	1FE
382550-BC-4	GOODYEAR TIRE & RUBBER		03/03/2015	OPPENHEIMER & CO., INC.		1,663,125	1,500,000	1,530,000	1,525,047		(709)		(709)		1,524,338		138,787	138,787	32,375	05/15/2022	4FE
382550-BD-2	GOODYEAR TIRE & RUBBER		02/19/2015	Various		2,404,375	2,250,000	2,250,000	2,250,000						2,250,000		154,375	154,375	60,802	03/01/2021	4FE
39248T-AA-4	GREEKTOWN HOLDINGS LLC		02/03/2015	STERNE AGEE CLEARING INC.		3,251,900	3,195,000	3,209,550	3,187,013	21,922	(355)		21,568		3,208,580		43,320	43,320	109,506	03/15/2019	4FE
G4123E-AC-0	GRIFOLS WORLDWIDE OP LTS TLB	E	03/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,428	7,388	41	71		113		7,500				59	02/27/2021	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)
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		01/12/2015	SCHEDULED REDEMPTION		98,726	98,726	98,419	96,627	1,823	276		2,099		98,726				599	01/02/2021	3FE
36228F-AA-4	GSMPS_98-1 RMBS		03/01/2015	SCHEDULED REDEMPTION		6,721	6,721	7,043	6,882		(161)		(161)		6,721				99	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		03/01/2015	SCHEDULED REDEMPTION		8,677	8,677	8,713	8,850		(174)		(174)		8,677				143	05/19/2027	1FM
36228F-AK-2	GSMPS_98-3 RMBS		03/01/2015	SCHEDULED REDEMPTION		12,560	12,560	13,111	12,806		(246)		(246)		12,560				209	09/19/2027	1FM
36228F-CG-9	GSMPS_99-2 RMBS		03/01/2015	SCHEDULED REDEMPTION		13,451	13,451	13,830	13,618		(167)		(167)		13,451				250	09/19/2027	1FM
362631-AB-9	GSR_06-OA1 RMBS		03/25/2015	SCHEDULED REDEMPTION		315,808	315,808	201,198	267,249		48,559		48,559		315,808				192	08/25/2046	1FM
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	03/17/2015	SCHEDULED REDEMPTION		3,267,974	3,267,974	3,200,163	3,223,292		44,681		44,681		3,267,974				4,188	06/17/2021	1FE
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	G	03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,956	9,913	43	44		88		10,000				81	01/16/2021	3FE
423074-AR-4	H.J. HEINZ CO		03/27/2015	CITIGROUP GLOBAL MARKETS		281,875	275,000	275,000	275,000						275,000		6,875	6,875	5,389	10/15/2020	3FE
423074-AS-2	H.J. HEINZ CO		02/24/2015	WELLS FARGO		2,007,500	2,000,000	2,000,000							2,000,000		7,500	7,500	7,313	02/15/2025	3FE
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/24/2015	RBS SECURITIES INC		4,513,185	4,500,000	4,489,605			6		6		4,489,611		23,574	23,574	269	02/26/2020	1FE
44890U-AC-8	HART_14-B ABS		03/17/2015	CREDIT SUISSE		16,952,188	17,000,000	16,986,719	16,989,070		1,334		1,334		16,990,404		(38,217)	(38,217)	39,950	12/17/2018	1FE
44890Q-AD-5	HART_2013-C ABS		01/28/2015	MORGAN STANLEY		28,285,469	28,000,000	27,992,504	27,995,145		167		167		27,995,312		290,157	290,157	54,250	03/15/2019	1FE
40412C-AC-5	HCA HOLDINGS INC		02/12/2015	JEFFERIES & COMPANY, INC.		542,500	500,000	538,750			(427)		(427)		538,324		4,177	4,177	15,885	02/15/2021	4FE
404119-BQ-1	HCA INC		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,970,000	2,750,000	2,750,000	2,750,000						2,750,000		220,000	220,000	39,703	04/15/2025	3FE
404119-BR-9	HCA INC		01/22/2015	WELLS FARGO		1,184,500	1,150,000	1,150,000							1,150,000		34,500	34,500	1,889	02/01/2025	4FE
40414L-AM-1	HCP INC		03/30/2015	Various		9,883,900	10,000,000	9,918,500			754		754		9,919,254		(35,354)	(35,354)	37,542	02/01/2025	2FE
41284A-AD-0	HDMOT_2014-1 ABS		01/28/2015	BNP CAPITAL MARKETS		32,530,469	32,500,000	32,475,914	32,479,461		689		689		32,480,150		50,319	50,319	44,688	09/16/2019	1FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		6,266	6,266	6,240	6,195	44	26		70		6,266				70	06/02/2021	4FE
40419V-AJ-1	HEINZ (HJ) CO TLB-2		01/30/2015	SCHEDULED REDEMPTION		13,985,206	13,985,206	14,043,875	13,882,835	170,095	(67,724)		102,372		13,985,206				130,841	06/05/2020	3FE
423457-AA-8	HELMERICH & PAYNE INTERNATIONAL DR		03/13/2015	Various		8,078,180	8,000,000	7,954,000							7,954,000		124,180	124,180		03/15/2025	1
42804V-AM-3	HERTZ CORP B-1 TL		03/31/2015	SCHEDULED REDEMPTION		13,445	13,445	13,494	13,345	152	(51)		101		13,445				48	03/11/2018	3FE
42805R-AV-1	HERTZ_09-2A ABS		03/25/2015	SCHEDULED REDEMPTION		18,217,500	18,217,500	19,751,712	18,299,042		(81,542)		(81,542)		18,217,500				160,618	03/25/2016	1FE
42805R-AX-7	HERTZ_09-2A ABS		03/25/2015	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,726,563	2,513,403		(13,403)		(13,403)		2,500,000				24,708	03/25/2016	3AM
42805R-BH-1	HERTZ_11-1A ABS		03/25/2015	SCHEDULED REDEMPTION		11,000,000	11,000,000	11,217,525	11,013,888		(13,888)		(13,888)		11,000,000				76,450	03/25/2016	3AM
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,976	4,775	201	24		225		5,000				53	08/19/2021	3FE
43134L-AG-7	HILEX POLY (NOVOLEX HLDGS) TL		01/15/2015	GECC CAPITAL MARKETS GROUP		1,741,250	1,750,000	1,732,576	1,722,665	9,889	51		9,940		1,732,605		8,645	8,645	(291)	12/05/2021	4FE
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		03/25/2015	SCHEDULED REDEMPTION		277,632	277,632	278,158	274,045	4,127	(540)		3,587		277,632				756	10/25/2020	3FE
43739E-AJ-6	HMBT_04-2 RMBS		03/25/2015	SCHEDULED REDEMPTION		29,709	29,709	29,755	29,481		228		228		29,709				61	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		03/25/2015	SCHEDULED REDEMPTION		89,033	89,033	62,531	78,749		10,284		10,284		89,033				94	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		03/25/2015	SCHEDULED REDEMPTION		181,332	181,332	140,192	146,968		34,364		34,364		181,332				172	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		03/25/2015	SCHEDULED REDEMPTION		142,928	142,928	89,568	92,583		50,345		50,345		142,928				134	11/26/2038	1FM
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		01/30/2015	SCHEDULED REDEMPTION		7,808	7,808	7,829	7,724	105	(21)		83		7,808				26	08/01/2019	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2015	SCHEDULED REDEMPTION		49,250	49,250	40,996	40,641		8,609		8,609		49,250				328	12/01/2015	4
437076-BE-1	HOME DEPOT INC		02/09/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,071,250	5,000,000	4,980,850	4,982,868		420		420		4,983,288		87,962	87,962	15,833	06/15/2019	1FE
44328W-BT-0	HSBC BANK PLC	E	01/08/2015	HSBC SECURITIES, INC.		7,951,040	8,000,000	7,985,040	7,989,786		99		99		7,989,885		(38,845)	(38,845)	19,333	05/15/2018	1FE
40428H-PN-6	HSBC USA INC	R	02/19/2015	MORGAN STANLEY		15,136,950	15,000,000	14,990,850	14,991,081		255		255		14,991,336		145,614	145,614	99,948	11/13/2019	1FE
40428H-PR-7	HSBC USA INC	R	03/17/2015	MORGAN STANLEY		16,941,520	17,000,000	16,983,340			132		132		16,983,472		(41,952)	(41,952)	16,646	03/05/2020	1FE
444859-BA-9	HUMANA INC		01/07/2015	MORGAN STANLEY		9,931,400	10,000,000	9,762,500	9,769,623		778		778		9,770,401		160,999	160,999	35,875	12/01/2022	2FE
444859-BC-5	HUMANA INC		01/07/2015	MORGAN STANLEY		5,040,200	5,000,000	4,999,750	4,999,763		1		1		4,999,765		40,435	40,435	41,198	10/01/2019	2FE
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL		03/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,502	19,492		508		508		20,000				67	08/12/2021	3FE
44890P-AD-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/18/2015	CREDIT SUISSE		28,094,063	28,000,000	28,061,397	28,044,395		(4,655)		(4,655)		28,039,740		54,322	54,322	61,880	08/15/2017	1FE
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		01/27/2015	JPMORGAN CHASE & CO.		42,011,484	42,000,000	41,986,606	41,992,517		318		318		41,992,835		18,649	18,649	53,025	02/15/2019	1FE
45256H-AA-6	IF_01-A CMBS		03/01/2015	SCHEDULED REDEMPTION		135,316	135,316	139,095	137,453		(2,137)		(2,137)		135,316				1,647	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL (WME ENTERT)		03/31/2015	SCHEDULED REDEMPTION		4,994	4,994	4,948	4,816	131	47		178		4,994				44	05/06/2021	4FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/15/2015	SCHEDULED REDEMPTION		298,965	298,965	298,965	276,393	22,572			22,572		298,965				3,537	06/15/2020	5Z
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2015	SCHEDULED REDEMPTION		34,308	34,308	34,308	24,984		6		6		34,308				457	10/25/2056	2AM
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		01/15/2015	SCHEDULED REDEMPTION		3,916	3,916	4,095	3,691	394	(168)		226		3,916				1	01/31/2029	5Z
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/31/2015	SCHEDULED REDEMPTION		18,569	18,569	18,520	18,105	416	48		464		18,569				162	03/17/2021	3FE
45672N-AD-3	INFOR (US) INC		03/23/2015	OPPENHEIMER & CO., INC.		1,011,250	1,000,000	1,000,000							1,000,000		11,250	11,250		05/15/2022	4FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		03/31/2015	SCHEDULED REDEMPTION		27,707	27,707	27,746	26,810	936	(39)		897		27,707				260	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		03/31/2015	SCHEDULED REDEMPTION		23,074	23,074	22,921	22,355	566	153		719		23,074				216	06/03/2020	4FE

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)
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		01/28/2015	Various		2,517,078	2,531,519	2,542,472	2,518,861	23,367	(86)		23,282		2,542,143		(25,064)	(25,064)	20,513	09/30/2020	4FE
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE	E	01/29/2015	Various		20,323,800	20,000,000	19,885,000	19,886,686		696		696		19,887,382		436,418	436,418	175,528	11/01/2024	2FE
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE	E	01/06/2015	BANK OF AMERICA/MERRILL LYNCH		3,491,198	3,334,000	3,314,229	3,314,283		7		7		3,314,290		176,908	176,908	30,576	11/01/2044	2FE
457153-AG-9	INGRAM MICRO INC		02/24/2015	MORGAN STANLEY		10,891,094	10,625,000	10,587,706	10,587,836		325		325		10,588,161		302,933	302,933	81,813	12/15/2024	2FE
459200-HX-2	INTERNATIONAL BUSINESS MACHINES CO		02/19/2015	WELLS FARGO		10,000,500	10,000,000	10,000,000	10,000,000						10,000,000		500	500	24,923	11/06/2021	1FE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/18/2015	Various		98,784,709	1,093,100	98,359,775	17,920,000	584,583			584,583		98,359,775		424,934	424,934	454,847	01/01/9999	4
832696-AE-8	J M SMUCKER CO		03/24/2015	JPMORGAN CHASE & CO.		5,060,300	5,000,000	4,978,600			79		79		4,978,679		81,621	81,621	2,431	03/15/2020	2Z
832696-AG-3	J M SMUCKER CO		03/25/2015	CREDIT SUISSE		3,537,555	3,500,000	3,484,495			56		56		3,484,551		53,004	53,004	2,917	03/15/2022	2Z
832696-AL-2	J M SMUCKER CO		03/16/2015	Various		4,006,460	4,000,000	3,985,080							3,985,080		21,380	21,380		03/15/2035	1
832696-AN-8	J M SMUCKER CO		03/13/2015	BANK OF AMERICA/MERRILL LYNCH		3,978,840	4,000,000	3,932,400							3,932,400		46,440	46,440		03/15/2045	1
46611V-AP-0	JBS USA LLC TLB		03/31/2015	SCHEDULED REDEMPTION		31,250	31,250	31,259	30,508	752	(10)		742		31,250					09/18/2020	3FE
466112-AF-6	JBS USA LLC/JBS USA FINA	R	02/19/2015	JPMORGAN CHASE & CO.		1,578,750	1,500,000	1,433,038	1,448,995		914		914		1,449,909		128,841	128,841	25,073	06/01/2021	3FE
24422E-SR-1	JOHN DEERE CAPITAL CORP		01/09/2015	BNP CAPITAL MARKETS		19,084,050	19,000,000	18,995,440	18,995,843		42		42		18,995,885		88,165	88,165	95,713	12/15/2017	1FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2015	SCHEDULED REDEMPTION		5,199	5,199	3,823	3,244		1,955		1,955		5,199				45	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		03/01/2015	SCHEDULED REDEMPTION		160,651	160,651	131,553	119,235		41,416		41,416		160,651				1,348	07/25/2042	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2015	SCHEDULED REDEMPTION		19,262	19,262	15,330	13,833		5,430		5,430		19,262				205	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2015	SCHEDULED REDEMPTION		229,497	315,063	208,206	215,586		13,911		13,911		229,497				1,782	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2015	SCHEDULED REDEMPTION		53,349	53,383	42,780	39,942		13,407		13,407		53,349				527	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		03/01/2015	SCHEDULED REDEMPTION		9,816	10,709	9,983	8,231		1,585		1,585		9,816				57	04/25/2037	1FM
46625H-JZ-4	JPMORGAN CHASE & CO		02/25/2015	JPMORGAN CHASE & CO.		5,179,950	5,000,000	4,987,300	4,987,350		140		140		4,987,490		192,460	192,460	47,552	12/15/2026	1FE
46625H-KB-5	JPMORGAN CHASE & CO		02/06/2015	BANK OF AMERICA/MERRILL LYNCH		15,151,200	15,000,000	15,000,000							15,000,000		151,200	151,200	9,091	01/23/2020	1FE
46625H-KC-3	JPMORGAN CHASE & CO		01/26/2015	JPMORGAN CHASE & CO.		4,971,950	5,000,000	4,988,900			16		16		4,988,916		(16,966)	(16,966)	2,604	01/23/2025	1FE
48126E-AA-5	JPMORGAN CHASE & CO		01/15/2015	NOMURA SECURITIES INTERNATIONAL INC		10,117,800	10,000,000	9,982,100	9,990,362		198		198		9,990,561		127,239	127,239	86,667	08/15/2017	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		233,752	233,752	203,903	189,547		44,204		44,204		233,752				2,515	11/25/2035	1FM
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2015	SCHEDULED REDEMPTION		741,966	741,966	807,816	757,595		(15,629)		(15,629)		741,966				20,949	03/29/2021	1FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/31/2015	SCHEDULED REDEMPTION		24,073	24,073	24,173	23,591	578	(97)		481		24,073				211	03/11/2021	3FE
48666K-AV-1	KB HOME		02/12/2015	Various		1,256,250	1,250,000	1,250,000							1,250,000		6,250	6,250	265	05/15/2023	1
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		03/31/2015	SCHEDULED REDEMPTION		2,657	2,657	2,655	2,630	25	2		27		2,657				9	06/11/2016	3FE
49456B-AG-6	KINDER MORGAN INC		03/23/2015	Various		5,215,050	5,000,000	4,985,900	4,985,939		95		95		4,986,034		229,016	229,016	87,965	12/01/2034	2FE
49456B-AH-4	KINDER MORGAN INC		01/27/2015	CITIGROUP GLOBAL MARKETS		1,069,310	1,000,000	996,630	996,634		4		4		996,638		72,672	72,672	9,867	06/01/2045	2FE
494580-AC-7	KINDRED HEALTHCARE INC		01/30/2015	EXCHANGE		1,403,565	1,500,000	1,402,500	1,402,752		813		813		1,403,565				27,891	04/15/2022	4FE
49460Y-AY-1	KINETIC CONCEPTS DOLLAR TL E-1		03/31/2015	SCHEDULED REDEMPTION		7,557	7,557	7,538			19		19		7,557				13,843	05/04/2018	3FE
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S	F	03/29/2015	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				259,433	03/29/2015	2
493268-BY-1	KSLT_04-A ABS		01/27/2015	SCHEDULED REDEMPTION		1,446,568	1,446,568	1,348,021	1,391,353		55,215		55,215		1,446,568				1,973	10/28/2041	1FE
493268-CJ-3	KSLT_05-A ABS		03/27/2015	SCHEDULED REDEMPTION		1,865,403	1,865,403	1,594,920	1,724,246		141,157		141,157		1,865,403				2,711	06/28/2038	1FE
49327H-AF-2	KSLT_06-A ABS		03/27/2015	SCHEDULED REDEMPTION		467,507	467,507	411,406	449,320		18,187		18,187		467,507				508	06/27/2029	1FE
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		01/29/2015	CREDIT SUISSE		5,056,350	5,000,000	4,995,950			4		4		4,995,954		60,396	60,396	1,333	02/01/2022	2FE
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA		01/29/2015	Various		25,344,750	25,000,000	24,962,500			23		23		24,962,523		382,227	382,227	6,500	02/01/2025	2Z
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		01/29/2015	Various		25,703,500	25,000,000	24,809,000							24,809,000		894,500	894,500		02/01/2045	2FE
516806-AE-6	LAREDO PETROLEUM INC		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,146,250	2,125,000	2,125,000							2,125,000		21,250	21,250		03/15/2023	1
51783Q-AL-2	LAS VEGAS SANDS LLC TLB		03/31/2015	SCHEDULED REDEMPTION		13,882	13,882	13,850	13,784	66	32		98		13,882				40	12/19/2020	3FE
521865-AS-4	LEAR CORP		03/15/2015	CALLED @ 104.06300000		1,438,000	1,438,000	1,610,560	1,504,455		(8,029)		(8,029)		1,496,426		(58,426)	(58,426)	116,845	03/15/2020	3FE
527298-BB-8	LEVEL 3 FINANCING INC		01/15/2015	CITIGROUP GLOBAL MARKETS		2,266,875	2,250,000	2,250,000							2,250,000		16,875	16,875		02/01/2023	1
529897-AF-7	LIBBEY GLASS INC TLB		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,458	36	6		42		2,500				24	04/09/2021	4FE
53217V-AB-5	LIFE TECHNOLOGIES CORP		01/15/2015	WELLS FARGO		8,032,880	8,000,000	8,077,480	8,002,997		(999)		(999)		8,001,998		30,882	30,882	136,889	03/01/2015	2FE
C5184A-AB-7	LIONS GATE ENTMT CORP 2ND LIEN TL		04/02/2015	J. P. MORGAN SECURITIES, INC.		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		03/17/2022	3FE
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	25,138	24,688	451	(139)		313		25,000				219	08/17/2020	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		189,556	262,047	226,120	216,336		(26,779)		(26,779)		189,556				2,402	01/25/2036	1FM
544435-4M-9	LOS ANGELES CALIF DEPT ARPTS A		03/20/2015	FIRST TENNESSEE BANK		1,706,640	1,500,000	1,721,100			(1,567)		(1,567)		1,719,533		(12,893)	(12,893)	6,458	05/15/2045	1FE

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)
550372-AA-4	LUNDIN MINING CORP	A	01/13/2015	BANK OF AMERICA/MERRILL LYNCH		1,243,750	1,250,000	1,250,000	1,237,500	12,500			12,500		1,250,000		(6,250)	(6,250)	20,573	11/01/2020	4FE
55181W-AA-2	LYNX I CORP	R	03/31/2015	CALLED @ 103		412,000	400,000	400,000	400,000						400,000		12,000	12,000	9,914	04/15/2021	3FE
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE	E	02/05/2015	BARCLAYS		4,811,450	5,000,000	4,617,750	4,631,302		3,749		3,749		4,635,051		176,399	176,399	75,783	04/15/2023	4FE
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB	E	03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,449	46	6		51		2,500				20	03/19/2021	3FE
570506-AS-4	MARKWEST ENERGY PARTNERS LP		02/26/2015	OPPENHEIMER & CO., INC.		1,020,000	1,000,000	1,016,250							1,016,250		3,750	3,750	13,813	12/01/2024	3FE
574599-BJ-4	MASCO CORP		03/27/2015	Various		14,222,475	13,975,000	13,975,000							13,975,000		247,475	247,475	5,052	04/01/2025	3FE
575385-AA-7	MASONITE INTERNATIONAL CORP	A	03/09/2015	BANK OF AMERICA/MERRILL LYNCH		1,259,375	1,250,000	1,250,000							1,250,000		9,375	9,375		03/15/2023	1
587729-AD-6	MBART_14-1 ABS		01/28/2015	MORGAN STANLEY		14,019,688	14,000,000	13,997,544	13,997,888		58		58		13,997,946		21,741	21,741	22,925	11/16/2020	1FE
581557-AY-1	MCKESSON CORP		02/11/2015	Market Axess		10,021,600	10,000,000	9,989,700	9,996,792		442		442		9,997,234		24,366	24,366	19,264	12/04/2015	2FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL) DTLB	E	03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,131	12,131		369		369		12,500				206	08/13/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		03/31/2015	SCHEDULED REDEMPTION		48,836	48,836	48,753	47,188	1,563	86		1,648		48,836				141	01/29/2021	3FE
585055-BA-3	MEDTRONIC INC		02/13/2015	JPMORGAN CHASE & CO.		32,395,350	32,500,000	32,451,250	32,468,015		1,283		1,283		32,469,298		(73,948)	(73,948)	171,302	04/01/2018	1FE
585055-BF-2	MEDTRONIC INC		01/06/2015	CANTOR FITZGERALD		10,121,300	10,000,000	9,989,900	9,990,005		40		40		9,990,045		131,255	131,255	20,139	03/15/2020	1FE
585055-BL-9	MEDTRONIC INC		01/09/2015	Various		25,586,550	25,000,000	24,947,750	24,948,124		160		160		24,948,284		638,266	638,266	65,625	03/15/2022	1FE
585055-BN-5	MEDTRONIC INC		01/06/2015	BARCLAYS		3,586,025	3,335,000	3,305,552	3,305,605		20		20		3,305,625		280,401	280,401	11,754	03/15/2035	1FE
585055-BP-0	MEDTRONIC INC		01/06/2015	JPMORGAN CHASE & CO.		2,775,750	2,500,000	2,493,300	2,493,306		2		2		2,493,308		282,442	282,442	9,314	03/15/2045	1FE
58933Y-AQ-8	MERCK & CO INC		03/24/2015	BANK OF AMERICA/MERRILL LYNCH		5,002,150	5,000,000	4,993,250			116		116		4,993,366		8,784	8,784	15,340	02/10/2022	1FE
58933Y-AR-6	MERCK & CO INC		03/20/2015	Various		39,958,950	40,000,000	39,934,000			319		319		39,934,319		24,631	24,631	60,729	02/10/2025	1FE
58933Y-AS-4	MERCK & CO INC		02/11/2015	Various		19,877,000	20,000,000	19,996,200			6		6		19,996,206		(119,206)	(119,206)	3,083	02/10/2020	1FE
58933Y-AT-2	MERCK & CO INC		02/25/2015	Various		14,961,580	15,000,000	14,913,750			56		56		14,913,806		47,774	47,774	19,528	02/10/2045	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		12/18/2014	CALLED @ 0			700,000	1,407												05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/23/2015	DISTRIBUTION		10											10	10		05/22/2027	1AM
59156R-BN-7	METLIFE INC		03/03/2015	Various		4,992,675	5,000,000	4,975,050			1		1		4,975,051		17,624	17,624	563	03/01/2045	1
59259Y-3Q-0	METROPOLITAN TRANSN AUTH N Y R		03/20/2015	RBC DOMINION SECURITIES		5,699,900	5,000,000	5,861,850			(12,491)		(12,491)		5,849,359		(149,459)	(149,459)	43,750	11/15/2045	1FE
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	24,906	24,500	398	102		500		25,000				65	12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		03/31/2015	SCHEDULED REDEMPTION		13,807	13,807	13,782	13,418	365	23		388		13,807				121	12/20/2019	3FE
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		03/31/2015	SCHEDULED REDEMPTION		41,152	41,152	40,638			514		514		41,152				150	07/31/2020	3FE
61913P-AZ-5	MHL_05-4 RMBS		03/25/2015	SCHEDULED REDEMPTION		128,726	128,726	82,060	84,179		44,547		44,547		128,726				135	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		03/25/2015	SCHEDULED REDEMPTION		58,979	263,196	37,634	37,626		21,353		21,353		58,979				275	04/25/2036	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		01/30/2015	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,680	53	17		70		3,750				38	01/28/2020	4FE
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		01/30/2015	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,892	108			108		5,000				47	01/28/2020	4FE
594918-BA-1	MICROSOFT CORP		03/27/2015	CITIGROUP GLOBAL MARKETS		15,061,800	15,000,000	14,974,050			466		466		14,974,516		87,284	87,284	48,490	02/12/2022	1FE
594918-BC-7	MICROSOFT CORP		02/25/2015	CITIGROUP GLOBAL MARKETS		4,984,950	5,000,000	4,942,500			111		111		4,942,611		42,339	42,339	9,722	02/12/2035	1Z
594918-BD-5	MICROSOFT CORP		03/24/2015	CITIGROUP GLOBAL MARKETS		4,047,720	4,000,000	3,977,880			50		50		3,977,930		69,790	69,790	18,750	02/12/2045	1FE
594918-BE-3	MICROSOFT CORP		02/10/2015	MORGAN STANLEY		3,987,320	4,000,000	3,936,400			2		2		3,936,402		50,918	50,918	444	02/12/2055	1
60038C-AF-0	MILLENNIUM LABS LLC TLB		03/31/2015	SCHEDULED REDEMPTION		10,625	10,625	10,529	10,527		98		98		10,625				50	04/16/2021	4FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL		03/31/2015	SCHEDULED REDEMPTION		24,046	24,046	23,944	23,669	274	102		377		24,046				43	10/12/2020	4FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		116,805	137,710	115,206	105,799		11,005		11,005		116,805				1,552	09/25/2035	1FM
55313Y-AD-3	MMCA_12-A ABS		03/15/2015	SCHEDULED REDEMPTION		369,810	369,810	374,664	371,020		(1,210)		(1,210)		369,810				1,275	08/15/2017	1FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		11,263	11,263	11,307	10,300	1,001	(38)		963		11,263				120	03/27/2020	4FE
61747Y-DW-2	MORGAN STANLEY		01/30/2015	Various		25,285,700	25,000,000	24,978,000			57		57		24,978,057		307,643	307,643	9,201	01/27/2020	1Z
61747Y-DY-8	MORGAN STANLEY		01/30/2015	Various		10,392,700	10,000,000	9,925,000			12		12		9,925,012		467,688	467,688	4,181	01/27/2045	1FE
61761J-VN-6	MORGAN STANLEY		01/13/2015	MORGAN STANLEY		24,999,750	25,000,000	25,000,000	25,000,000						25,000,000		(250)	(250)	28,433	01/05/2018	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2015	SCHEDULED REDEMPTION		267,934	267,934	175,834	176,653		91,281		91,281		267,934				2,069	05/25/2052	1FM
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL		03/24/2015	SCHEDULED REDEMPTION		137,589	137,589	136,927	133,530	3,406	653		4,059		137,589				1,313	03/31/2021	4FE
55336V-AA-8	MPLX LP		02/25/2015	GOLDMAN, SACHS & CO.		2,378,004	2,333,000	2,324,601			38		38		2,324,639		53,364	53,364	5,184	02/15/2025	2FE
61748H-EF-4	MSM_04-8AR RMBS		03/01/2015	SCHEDULED REDEMPTION		141,732	141,732	98,858	99,175		42,557		42,557		141,732				734	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		03/25/2015	SCHEDULED REDEMPTION		5,751	5,751	1,175	1,687		4,065		4,065		5,751				2	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		03/25/2015	SCHEDULED REDEMPTION		225,933	225,933	147,292	185,987		39,946		39,946		225,933				137	02/25/2047	1FM
55292L-AD-6	MTBAT_2013-1 ABS		02/24/2015	BARCLAYS		42,301,875	42,000,000	42,161,453	42,094,404		(3,488)		(3,488)		42,090,915		210,960	210,960	130,048	08/15/2018	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)
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		02/12/2015	SCHEDULED REDEMPTION		347,443	347,443	344,949	340,891	3,905	2,648		6,553		347,443				3,981	06/29/2018	3FE
62475P-AB-6	MUELLER WATER PRODUCTS INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,731		19		19		3,750				13	11/25/2021	4FE
553794-AC-2	MUFG AMERICAS HOLDINGS CORP		02/06/2015	MORGAN STANLEY		9,918,800	10,000,000	9,946,900			13		13		9,946,913		(28,113)	(28,113)	833	02/10/2025	1
57165L-AA-2	MVCOT_10-1A ABS		03/20/2015	SCHEDULED REDEMPTION		654,049	654,049	663,475	661,500		(7,450)		(7,450)		654,049				5,081	10/20/2032	1FE
65490B-AE-5	NALT_14-B ABS		03/17/2015	CREDIT SUISSE		17,267,563	17,300,000	17,298,467	17,298,583		119		119		17,298,702		(31,140)	(31,140)	58,272	03/16/2020	1FE
65477N-AE-6	NALT_2014-A ABS		02/24/2015	BARCLAYS		19,967,969	20,000,000	19,997,412	19,997,982		163		163		19,998,146		(30,177)	(30,177)	41,022	10/15/2019	1FE
65477M-AD-0	NAROT_2013-C_A4 ABS		01/06/2015	WELLS FARGO		16,956,836	17,000,000	16,899,873	16,906,819		616		616		16,907,435		49,401	49,401	14,119	06/15/2020	1FE
63253W-AG-6	NATIONAL AUSTRALIA BANK LTD	F	02/17/2015	JPMORGAN CHASE & CO.		9,039,330	9,000,000	8,991,900	8,992,380		210		210		8,992,590		46,740	46,740	85,531	09/09/2019	1FE
63938C-AC-2	NAVIENT CORP		03/26/2015	Various		7,955,000	8,000,000	7,950,320			66		66		7,950,386		4,614	4,614	4,406	03/25/2021	3FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2015	SCHEDULED REDEMPTION		86,805	86,805	68,117	54,574		32,231		32,231		86,805				739	10/25/2042	1FM
628852-AH-8	NCI BUILDING SYSTEMS INC		01/14/2015	CANTOR FITZGERALD		634,375	625,000	625,000							625,000		9,375	9,375	573	01/15/2023	4Z
62886E-AJ-7	NCR CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		7,196,250	7,210,000	7,239,829	7,029,750	200,287	(648)		199,639		7,229,389		(33,139)	(33,139)	221,926	07/15/2022	3FE
63543V-AC-7	NCSLT_06-3 ABS		03/25/2015	SCHEDULED REDEMPTION		1,973,104	1,973,104	1,627,811	1,856,545		116,559		116,559		1,973,104				1,388	10/25/2027	2AM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2015	SCHEDULED REDEMPTION		15,315	29,740	8,902	11,132		4,183		4,183		15,315				292	05/01/2041	6
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2015	Various		23,638	75,966		1,276		19,947		19,947		21,223		2,415	2,415	959	10/01/2050	6
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2015	Various		12,261	10,358	6,815	7,301	16	1,615		1,631		8,933		3,328	3,328	102	10/01/2041	6
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		01/30/2015	SCHEDULED REDEMPTION		7,481	7,481	7,382	7,302	81	98		179		7,481				47	10/25/2020	4FE
62908U-AF-3	NEP/NCP HOLDCO AMEND 3 INCREM TL		03/31/2015	SCHEDULED REDEMPTION		4,913	4,913	4,902	4,798	104	11		115		4,913				52	01/22/2020	4FE
64110L-AF-3	NETFLIX INC		03/03/2015	EXCHANGE		3,573,312	3,500,000	3,573,750			(438)		(438)		3,573,312				101,743	03/01/2024	1Z
64110L-AH-9	NETFLIX INC		02/24/2015	MORGAN STANLEY		1,011,250	1,000,000	1,000,000							1,000,000		11,250	11,250	3,361	02/15/2022	4FE
64110L-AK-2	NETFLIX INC		02/24/2015	MORGAN STANLEY		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750	3,590	02/15/2025	4FE
64952W-BY-8	NEW YORK LIFE GLOBAL FUNDING		02/19/2015	Various		11,750,832	11,800,000	11,797,758			13		13		11,797,771		(46,939)	(46,939)	7,139	02/11/2020	1FE
BA5OA1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	CANCELLED TRADE							(31,800)		(31,800)						(37,558)	06/02/2025	6FE
65336Y-AK-9	NEXSTAR BROADCASTING INC		01/21/2015	OPPENHEIMER & CO., INC.		375,469	375,000	375,000							375,000		469	469		02/15/2022	4FE
65409Q-BB-7	NIELSEN FINANCE LLC		02/24/2015	BAIRD (ROBERT W.) & CO. INC.		734,969	725,000	730,438			(5)		(5)		730,432		4,536	4,536	13,292	04/15/2022	4FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		01/09/2015	SCHEDULED REDEMPTION		26,599	26,599	26,625	26,422	147	31		177		26,599				145	04/15/2021	3FE
654742-AB-1	NISSAN MOTOR ACCEPTANCE	R	01/30/2015	MATURED		25,000,000	25,000,000	24,895,750	24,998,146		1,854		1,854		25,000,000				562,500	01/30/2015	1FE
65535H-AG-4	NOMURA HOLDINGS INC	F	03/26/2015	BANK OF AMERICA/MERRILL LYNCH		2,548,700	2,500,000	2,485,075	2,487,277		711		711		2,487,988		60,712	60,712	36,667	03/19/2019	2FE
656560-AH-2	NORTEK INC LOAN		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,441	54	6		59		2,500				23	10/30/2020	3FE
666807-BJ-0	NORTHROP GRUMMAN CORP		02/25/2015	JPMORGAN CHASE & CO.		9,778,360	10,000,000	10,016,931			(23)		(23)		10,016,909		(238,549)	(238,549)	24,597	04/15/2045	2FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	03/31/2015	SCHEDULED REDEMPTION		25,466	25,466	25,717	25,122	595	(251)		344		25,466				239	03/10/2017	3FE
62937N-AT-4	NRG ENERGY INC TL		03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,236	264			264		12,500				86	07/01/2018	3FE
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2	E	03/31/2015	Various		1,395,597	1,400,815	1,396,026	1,390,015	5,949	122		6,071		1,396,087		(489)	(489)	78	05/21/2020	4FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1	E	03/31/2015	Various		1,613,153	1,619,185	1,613,649	1,606,702	6,877	141		7,018		1,613,719		(567)	(567)		05/21/2020	4FE
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	03/26/2015	OPPENHEIMER & CO., INC.		1,321,875	1,250,000	1,334,375	1,312,500	12,519	(4,235)		8,284		1,320,784		1,091	1,091	44,323	02/15/2021	3FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC	E	01/22/2015	CITIGROUP GLOBAL MARKETS		1,062,500	1,000,000	1,055,000	1,045,429		(453)		(453)		1,044,976		17,524	17,524	21,083	03/15/2023	3FE
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2		03/31/2015	SCHEDULED REDEMPTION		5,013	5,013	4,998	4,862	136	14		150		5,013				38	10/18/2019	4FE
681936-AV-2	OMEGA HLTHCARE INVESTORS		03/13/2015	CALLED @ 103.75000000		2,185,000	2,185,000	2,400,038	2,272,732		(5,794)		(5,794)		2,266,938		(81,938)	(81,938)	176,621	02/15/2020	2FE
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		03/24/2015	JEFFERIES & COMPANY, INC.		2,021,060	2,000,000	1,994,480			4		4		1,994,484		26,576	26,576	492	04/01/2025	2FE
68233J-BA-1	ONCOR ELECTRIC DELIVERY COMPANY LL		03/24/2015	JEFFERIES & COMPANY, INC.		2,516,475	2,500,000	2,480,375			3		3		2,480,378		36,097	36,097	781	04/01/2045	1
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		03/31/2015	SCHEDULED REDEMPTION		82,911	82,911	83,119			(207)		(207)		82,911				336	06/07/2019	4FE
683715-AA-4	OPEN TEXT CORP	A	01/12/2015	OPPENHEIMER & CO., INC.		1,275,000	1,250,000	1,250,000							1,250,000		25,000	25,000		01/15/2023	3FE
68389X-AN-5	ORACLE CORP		02/13/2015	WELLS FARGO		17,525,550	17,500,000	17,469,725	17,482,793		809		809		17,483,602		41,948	41,948	72,333	10/15/2017	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2015	SCHEDULED REDEMPTION		451,824	451,824	451,798	451,805		19		19		451,824				3,416	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2015	SCHEDULED REDEMPTION		282,390	282,390	282,336	282,351		39		39		282,390				3,014	03/10/2027	2AM
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC TLB		03/27/2015	SCHEDULED REDEMPTION		8,750	8,750	8,748	8,595	153	2		155		8,750				107	06/30/2021	4FE
690070-AB-3	OUTERWALL INC		01/08/2015	GUGGENHEIM SECURITIES, LLC		2,206,575	2,335,000	2,335,000	2,177,388	157,613			157,613		2,335,000		(128,425)	(128,425)	10,670	06/15/2021	3FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2015	SCHEDULED REDEMPTION		60,255	60,255	49,755	45,998		14,257		14,257		60,255				661	01/25/2042	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)
991610-9A-6	PACKERS HLDGS, LLC INITIAL TL (PPSI)		01/27/2015	MORGAN STANLEY DEAN WITTER		248,750	250,000	248,750			8		8		248,758		(8)	(8)	694	12/02/2021	4FE
69888D-AK-9	PAR PHARMACEUTICAL TERM LOAN B-3		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				8	09/30/2019	4FE
991623-9A-9	PARIS PRESENTS INC. 1ST LIEN TL		02/06/2015	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	1,980,000							1,980,000		20,000	20,000		12/31/2020	4Z
70109H-AL-9	PARKER HANNIFIN CORP		01/05/2015	BARCLAYS		10,282,800	10,000,000	9,978,000	9,978,208		36		36		9,978,244		304,556	304,556	43,083	11/21/2024	1FE
70109H-AN-5	PARKER HANNIFIN CORP		01/06/2015	WELLS FARGO		2,778,850	2,500,000	2,496,700	2,496,706		1		1		2,496,707		282,143	282,143	14,833	11/21/2044	1FE
704549-AF-1	PEABODY ENERGY CORP		01/13/2015	OPPENHEIMER & CO., INC.		2,594,688	3,125,000	3,463,088	2,656,250	757,062	(669)		756,393		3,412,643		(817,956)	(817,956)	51,188	11/01/2026	3FE
704549-AM-6	PEABODY ENERGY CORP		02/02/2015	OPPENHEIMER & CO., INC.		901,500	1,200,000	939,000			513		513		939,513		(38,013)	(38,013)	16,667	11/15/2021	3FE
709599-AR-5	PENSKE TRUCK LEASING CO LP		02/02/2015	BANK OF AMERICA/MERRILL LYNCH		31,593,940	31,000,000	30,971,790	30,972,074		481		481		30,972,555		621,385	621,385	140,554	01/09/2020	2FE
709599-AS-3	PENSKE TRUCK LEASING CORP		01/27/2015	JPMORGAN CHASE & CO.		5,015,000	5,000,000	4,997,850							4,997,850		17,150	17,150		02/01/2022	2FE
713448-CK-2	PEPSICO INC		01/13/2015	MIZUHO SECURITIES USA INC.		5,119,500	5,000,000	4,994,450	4,995,834		41		41		4,995,875		123,625	123,625	59,063	01/07/2019	1FE
71360#-AA-9	PERC HLDGS 2 (PRIMARY ENERGY) TLB		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,751		249		249		25,000				415	12/16/2021	4Z
714295-AA-0	PERRIGO CO	E	02/26/2015	Various		3,781,310	3,500,000	3,489,535	3,489,547		27		27		3,489,574		291,736	291,736	43,011	12/15/2044	2FE
69336Q-AC-6	PHHMC_07-4 RMBS		02/01/2015	SCHEDULED REDEMPTION		80,120	80,120	78,104	79,336		784		784		80,120				1,124	08/15/2037	1FM
718546-AK-0	PHILLIPS 66		01/23/2015	Various		5,372,343	5,111,000	5,046,806	5,047,045		85		85		5,047,131		325,212	325,212	39,409	11/15/2034	2FE
718549-AB-4	PHILLIPS 66 PARTNERS LP		03/16/2015	BANK OF AMERICA/MERRILL LYNCH		987,670	1,000,000	999,670			2		2		999,672		(12,002)	(12,002)	2,604	02/15/2025	2FE
718549-AC-2	PHILLIPS 66 PARTNERS LP		02/20/2015	CREDIT SUISSE		1,013,500	1,000,000	999,530							999,530		13,970	13,970	260	02/15/2045	2FE
72108P-AB-0	PIKE CORP INITIAL TL		01/09/2015	J. P. MORGAN SECURITIES, INC.		996,250	1,000,000	990,000			6		6		990,006		6,244	6,244	306	12/22/2021	4FE
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB		02/27/2015	SCHEDULED REDEMPTION		25,000	25,000	24,988	24,959	29	41		41		25,000				127	10/01/2021	3FE
73328X-AD-1	PILOT_13-1 ABS		03/18/2015	TD SECURITIES		12,954,608	12,945,000	12,975,488	12,966,908		(4,701)		(4,701)		12,962,207		(7,599)	(7,599)	28,795	10/22/2019	1FE
73329A-AD-0	PILOT_14-1 ABS		02/24/2015	BARCLAYS		22,987,422	23,000,000	22,998,473	22,998,632		98		98		22,998,730		(11,308)	(11,308)	53,130	09/21/2020	1FE
72342B-AN-1	PINGREE GROVE ILL SPL SVC AREA		02/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		991,375	1,000,000	973,100			7		7		973,107		18,268	18,268	300	03/01/2035	1Z
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B2		03/31/2015	SCHEDULED REDEMPTION		183,750	183,750	182,789	180,764	1,973	1,013		2,986		183,750				1,793	08/13/2020	3FE
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	5,005	4,838	168	(5)		163		5,000				13	04/29/2020	3FE
69349L-AN-8	PNC BANK NA		02/13/2015	MIZUHO SECURITIES USA INC.		30,156,000	30,000,000	29,972,400	29,984,288		1,180		1,180		29,985,468		170,532	170,532	147,333	10/03/2016	1FE
00190N-AC-3	PODS INC. 2ND LIEN TL		03/04/2015	MORGAN STANLEY DEAN WITTER		1,010,000	1,000,000	990,000			58		58		990,058		19,942	19,942		02/02/2023	5FE
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,976	9,863	113	24		138		10,000				74	08/02/2021	4FE
73744G-AF-9	POST HLDGS SER A INCREM TL		03/31/2015	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,484	5	12		16		2,500				23	06/02/2021	3FE
74005P-AR-5	PRAXAIR INC		03/30/2015	MATURED		16,289,000	16,289,000	17,294,846	16,341,516		(52,516)		(52,516)		16,289,000				376,683	03/30/2015	1FE
74005P-BD-5	PRAXAIR INC		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		3,892,775	4,000,000	3,993,520			11		11		3,993,531		(100,756)	(100,756)	46,544	11/07/2042	1FE
74005P-BN-3	PRAXAIR INC		01/30/2015	CANTOR FITZGERALD		10,087,700	10,000,000	9,961,700							9,961,700		126,000	126,000		02/05/2025	1FE
74153W-BZ-1	PRICOA GLOBAL FUNDING 1		02/25/2015	UNION BANK OF SWITZERLAND		4,982,550	5,000,000	4,996,150	4,997,340		118		118		4,997,459		(14,909)	(14,909)	19,556	05/29/2018	1FE
742718-EG-0	PROCTER & GAMBLE CO		01/08/2015	RBC DOMINION SECURITIES		6,042,360	6,000,000	5,990,880	5,991,162		53		53		5,991,215		51,145	51,145	21,850	11/01/2019	1FE
743315-AQ-6	PROGRESSIVE CORP		01/28/2015	CITIGROUP GLOBAL MARKETS		5,034,400	5,000,000	4,973,950			8		8		4,973,958		60,442	60,442	3,083	01/26/2045	1Z
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	01/06/2015	BABSON CAPITAL MANAGEMENT LLC		3,358,638	3,337,777	3,363,096	3,352,397	10,751	(126)		10,625		3,363,022		(4,383)	(4,383)	(1,167)	10/24/2019	3FE
74339K-AA-0	PROJECT HOMESTAKE MERGER CORP		03/11/2015	Various		1,754,000	1,750,000	1,750,000							1,750,000		4,000	4,000	1,312	03/01/2023	5FE
69363L-AA-7	PSPC ESCROW CORP		03/12/2015	EXCHANGE		4,135,001	4,100,000	4,135,625			(624)		(624)		4,135,001				29,611	02/01/2022	4FE
69368H-AC-7	PVH CORP. TRANCHE B TL		01/05/2015	SCHEDULED REDEMPTION		372,865	372,865	373,922	372,406	1,633	(1,174)		460		372,865				1,020	02/13/2020	3FE
747262-AW-3	QVC INC		02/02/2015	GOLDMAN, SACHS & CO.		742,921	730,000	728,436	712,314	16,125	4		16,130		728,443		14,478	14,478	18,124	08/15/2034	3FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2015	SCHEDULED REDEMPTION		99,201	335,347	319,935	189,903		(90,702)		(90,702)		99,201				4,395	03/25/2040	1FM
761118-WQ-7	RALI_06-Q03 RMBS		03/25/2015	SCHEDULED REDEMPTION		158,882	158,882	58,799	55,521		103,361		103,361		158,882				144	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		234,900	234,900	225,012	229,578		5,322		5,322		234,900				2,331	02/25/2036	2FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		03/01/2015	SCHEDULED REDEMPTION		42,855	42,855	34,951	29,541	3,923	9,392		13,315		42,855				554	05/25/2036	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)
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		03/01/2015	SCHEDULED REDEMPTION		120,717	121,679	114,854	111,093		9,624		9,624		120,717				1,497	07/25/2034	1FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		03/01/2015	SCHEDULED REDEMPTION		11,182	11,182	11,180	9,899	1,280	2		1,283		11,182				109	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		03/01/2015	SCHEDULED REDEMPTION		32,623	32,623	32,616	28,723	3,892	9		3,900		32,623				381	03/25/2041	1FM
760106-AY-0	RCFC_11-1A ABS		02/25/2015	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,999,548	4,999,985		15		15		5,000,000				15,688	02/25/2016	1FE
760106-AZ-7	RCFC_11-1A ABS		02/25/2015	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,369	1,666,656		10		10		1,666,667				9,125	02/25/2016	1FE
759470-AS-6	RELIANCE INDUSTRIES LIMITED	F	03/23/2015	Various		4,256,200	4,550,000	4,498,358			66		66		4,498,424		(242,224)	(242,224)	19,101	02/10/2045	2FE
76009N-AH-3	RENT-A-CENTER INC		01/27/2015	Various		1,344,000	1,400,000	1,382,500	1,344,000	44,128	128		44,256		1,388,256		(44,256)	(44,256)	18,964	11/15/2020	4FE
76009N-AK-6	RENT-A-CENTER INC		02/02/2015	GUGGENHEIM SECURITIES, LLC		578,813	675,000	614,250	580,500	39,722	670		40,392		620,892		(42,080)	(42,080)	8,372	05/01/2021	4FE
76168J-AK-2	REXNORD LLC TLB		03/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,439	7,335	102	63		165		7,500				33	08/21/2020	4FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		03/11/2015	SCHEDULED REDEMPTION		138,956	138,956	138,270	27,000		691		691		138,956				185	12/01/2018	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		03/01/2015	SCHEDULED REDEMPTION		145,828	145,828	99,639			145,828		145,828		145,828				1,686	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2015	SCHEDULED REDEMPTION		207,764	223,328	206,470	192,321		15,443		15,443		207,764				2,867	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2015	SCHEDULED REDEMPTION		159,045	237,248	171,492	171,382		(12,337)		(12,337)		159,045				3,273	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2015	SCHEDULED REDEMPTION		64,097	95,614	81,743	77,592		(13,495)		(13,495)		64,097				1,319	09/25/2037	1FM
762760-AC-0	RICE ENERGY INC		03/25/2015	OPPENHEIMER & CO., INC.		1,386,525	1,390,000	1,379,339			11		11		1,379,349		7,176	7,176	1,120	05/01/2023	1
767754-CH-5	RITE AID CORP		03/20/2015	Various		2,585,063	2,550,000	2,550,000							2,550,000		35,063	35,063		04/01/2023	4FE
771196-AS-1	ROCHE HLDGS INC	R	03/26/2015	CALLED @ 116.20100000		3,488,000	3,488,000	4,008,410	3,780,328		(15,340)		(15,340)		3,764,989		(276,989)	(276,989)	684,264	03/01/2019	1FE
777779-AD-1	ROSETTA RESOURCES INC		01/09/2015	JPMORGAN CHASE & CO.		4,606,250	5,000,000	5,138,125	4,575,500	548,026	(928)		547,098		5,122,598		(516,348)	(516,348)	57,031	05/01/2021	4FE
78011D-AG-9	ROYAL BANK OF CANADA	A	03/25/2015	Various		24,440,112	24,000,000	23,996,640	23,996,814		154		154		23,996,968		443,144	443,144	270,747	09/23/2019	1FE
74966U-AH-3	RPI FINANCE Term Loan Facility B-2		03/31/2015	SCHEDULED REDEMPTION		15,060	15,060	15,086	15,086		(26)		(26)		15,060				122	05/09/2018	2FE
74966U-AJ-9	RPI FINANCE Term Loan Facility B-3		03/31/2015	SCHEDULED REDEMPTION		6,162	6,162	6,174	6,174		(12)		(12)		6,162				50	11/09/2018	2FE
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,975	4,975		25		25		5,000				34	11/09/2020	2FE
74966U-AG-5	RPI FINANCE TRUST TLB-1		03/31/2015	Various		3,035	3,035	3,035	5,457		(2,422)		(2,422)		3,035				36	11/09/2016	2FE
78355H-JQ-3	RYDER SYSTEM INC		03/02/2015	MATURED		9,000,000	9,000,000	8,996,580	8,999,849		151		151		9,000,000				141,750	03/02/2015	2FE
785592-AK-2	SABINE PASS LIQUEFACTION LLC		02/26/2015	Various		3,750,000	3,750,000	3,750,000							3,750,000					03/01/2025	3FE
80007P-AT-6	SANDRIDGE ENERGY INC		01/26/2015	STERNE AGEE CLEARING INC.		228,375	350,000	375,375	220,500	152,904	(280)		152,624		373,124		(144,749)	(144,749)	11,958	02/15/2023	4FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2015	SCHEDULED REDEMPTION		130,675	130,675	108,641	112,280		18,395		18,395		130,675				862	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		338,402	405,692	339,531	333,254		5,148		5,148		338,402				5,634	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		434,975	447,854	356,640	327,303		107,672		107,672		434,975				5,501	10/25/2035	1FM
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL		03/31/2015	SCHEDULED REDEMPTION		8,750	8,750	8,730	8,551	179	20		199		8,750				71	03/24/2021	3FE
80685P-AC-2	SCHLUMBERGER NORGE AS	E	01/09/2015	Various		15,270,750	15,000,000	14,973,750	14,990,771		182		182		14,990,953		279,797	279,797	96,958	09/14/2016	1FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		11/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)															28,487	10/18/2020	3FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		03/27/2015	SCHEDULED REDEMPTION		20,000	20,000	19,776	12,302	75	226		301		20,000				100	10/01/2021	3FE
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC		03/17/2015	GOLDMAN, SACHS & CO.		10,063,350	10,000,000	9,964,500	9,965,188		1,459		1,459		9,966,647		96,703	96,703	88,229	11/15/2019	2FE
81180W-AJ-0	SEAGATE HDD CAYMAN	E	01/28/2015	EXCHANGE		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				152,083	11/15/2018	2FE
81180W-AM-3	SEAGATE HDD CAYMAN	E	02/19/2015	Various		6,756,459	6,250,000	6,231,625	6,231,665		53		53		6,231,718		524,741	524,741	66,764	12/01/2034	2FE
81211K-AR-1	SEALED AIR CORP		03/30/2015	Various		4,487,500	4,000,000	4,575,000	4,352,816		(14,257)		(14,257)		4,338,558		148,942	148,942	144,469	09/15/2021	4FE
81211K-AU-4	SEALED AIR CORP		02/24/2015	RBC DOMINION SECURITIES		396,563	375,000	372,188	372,291		41		41		372,331		24,231	24,231	7,984	04/01/2023	4FE
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,980	4,813	168	20		188		5,000				44	05/14/2020	3FE
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		75,182	75,182	75,324	75,326		(145)		(145)		75,182				564	04/29/2020	2FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/11/2015	SCHEDULED REDEMPTION		303,515	303,515	305,877	304,615		(1,100)		(1,100)		303,515				2,626	05/12/2019	2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		03/31/2015	SCHEDULED REDEMPTION		639	639	638	623	15	1		16		639					05/09/2017	4FE
818097-AB-3	SEVENTY SEVEN ENERGY INC		02/02/2015	OPPENHEIMER & CO., INC.		2,840,000	7,100,000	5,904,817	4,153,500	1,752,580	8,367		1,760,947		5,914,447		(3,074,447)	(3,074,447)	279,622	07/15/2022	4FE
165258-AB-0	SEVENTY SEVEN OPERATING		01/22/2015	JPMORGAN CHASE & CO.		1,445,000	2,000,000	2,032,751	1,520,000	502,708	(528)		502,179		2,022,179		(577,179)	(577,179)	26,500	11/15/2019	4FE
82088K-AC-2	SHEA HOMES LP/SHEA HOMES FUNDING C		03/12/2015	OPPENHEIMER & CO., INC.		701,750	700,000	700,000							700,000		1,750	1,750		04/01/2023	4FE
82088K-AD-0	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	CITIGROUP GLOBAL MARKETS		702,625	700,000	700,000							700,000		2,625	2,625		04/01/2025	4FE
822538-AA-2	SHELF DRILL HOLD LTD	F	01/22/2015	JEFFERIES & COMPANY, INC.		1,520,000	1,900,000	1,984,500	1,558,000	397,539	(1,329)		396,211		1,954,211		(434,211)	(434,211)	39,148	11/01/2018	4FE
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2015	SCHEDULED REDEMPTION		443,940	443,940	443,852	443,861		79		79		443,940				3,284	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2015	SCHEDULED REDEMPTION		197,307	197,307	197,300	197,300		6		6		197,307				1,888	07/20/2028	2AM

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)
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2015	SCHEDULED REDEMPTION		580,854	580,854	580,731	580,705		148		148		580,854				3,545	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2015	SCHEDULED REDEMPTION		232,341	232,341	232,293	232,283		59		59		232,341				1,787	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		03/20/2015	SCHEDULED REDEMPTION		153,355	153,355	153,315	153,311		45		45		153,355				1,385	04/20/2026	2AM
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		03/10/2015	GOLDMAN, SACHS & CO.		906,588	910,000	914,550	887,250	26,996	(135)		26,861		914,111		(7,524)	(7,524)	21,271	05/01/2022	5FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		03/31/2015	Various		37,037	37,037	36,703	33,759	2,718	560		3,278		37,037				325	05/01/2021	4FE
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		34,958	34,958	34,997	34,018	980	(41)		939		34,958				93	04/09/2020	3FE
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		33,848	33,848	33,871	33,594	276	(22)		254		33,848				641	12/20/2018	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/16/2015	SCHEDULED REDEMPTION		344,580	344,580	312,491	318,125		26,455		26,455		344,580				689	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		03/16/2015	SCHEDULED REDEMPTION		225,068	225,068	217,472	221,504		3,564		3,564		225,068				251	06/15/2021	1FE
78443C-CJ-1	SLM STUDENT LOAN TRUST ABS		03/16/2015	SCHEDULED REDEMPTION		2,408,175	2,408,175	2,148,698	2,318,060		90,114		90,114		2,408,175				2,621	12/15/2023	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		03/16/2015	SCHEDULED REDEMPTION		393,324	393,324	364,808	380,321		13,003		13,003		393,324				359	09/15/2025	1FE
78443J-AD-1	SLM STUDENT LOAN TRUST ABS		03/16/2015	SCHEDULED REDEMPTION		1,374,958	1,374,958	1,206,526	1,310,655		64,303		64,303		1,374,958				1,427	03/15/2023	1FE
832248-AQ-1	SMITHFIELD FOODS INC		02/06/2015	TENDER OFFER		568,980	522,000	577,463	551,771		(1,098)		(1,098)		550,673		18,307	18,307	39,821	07/01/2017	3FE
832248-AV-0	SMITHFIELD FOODS INC		02/06/2015	TENDER OFFER		4,207,976	4,051,000	4,370,005	3,237,410	69,304	(4,279)		65,025		4,307,850		(99,874)	(99,874)	249,010	08/15/2022	3FE
837151-MQ-9	SOUTH CAROLINA ST PUB SVCS AUT		03/04/2015	Various		1,511,797	1,375,000	1,503,054			(341)		(341)		1,502,712		9,084	9,084	2,306	12/01/2050	1FE
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO		01/14/2015	Various		5,056,500	5,000,000	4,980,800			4		4		4,980,804		75,696	75,696	2,000	02/01/2045	1
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		03/26/2015	JEFFERIES & COMPANY, INC.		4,416,345	4,500,000	4,459,860			10		10		4,459,870		(43,525)	(43,525)	2,438	04/01/2045	2Z
845467-AJ-8	SOUTHWESTERN ENERGY CO		02/17/2015	Various		12,137,670	12,000,000	11,993,880			101		101		11,993,981		143,689	143,689	20,442	01/23/2018	2FE
845467-AK-5	SOUTHWESTERN ENERGY CO		03/23/2015	BANK OF AMERICA/MERRILL LYNCH		9,254,790	9,000,000	8,990,730			296		296		8,991,026		263,764	263,764	63,788	01/23/2020	2FE
845467-AL-3	SOUTHWESTERN ENERGY CO		01/29/2015	Various		20,394,800	20,000,000	19,956,400			81		81		19,956,481		438,319	438,319	23,375	01/23/2025	2FE
84603H-AB-3	SOUTHWIRE COMPANY TL		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,742	3,603	139	8		147		3,750				11	02/10/2021	3FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/17/2015	JPMORGAN CHASE & CO.		2,485,700	2,500,000	2,480,850			7		7		2,480,857		4,843	4,843	2,500	03/15/2045	2FE
84762N-AW-1	Spectrum Brands Inc. TLC.		03/31/2015	SCHEDULED REDEMPTION		19,500	19,500	19,561	19,287	277	(64)		213		19,500				37	09/04/2019	3FE
847788-AS-5	SPEEDWAY MOTORSPORTS INC		01/27/2015	Various		3,029,500	3,000,000	3,000,000							3,000,000		29,500	29,500	420	02/01/2023	3FE
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		03/31/2015	SCHEDULED REDEMPTION		19,900	19,900	20,010	19,539	473	(113)		361		19,900				21	11/14/2019	4FE
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		03/18/2015	Various		15,003,233	15,003,233	15,003,999	14,753,129	250,794	(690)		250,104		15,003,233				127,161	09/15/2020	3FE
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		12,500	12,500	12,445	12,438	6	57		63		12,500				44	04/23/2020	3FE
85771P-AH-5	STATOIL ASA	F	02/17/2015	WELLS FARGO		34,686,050	35,000,000	34,959,750	34,975,926		1,037		1,037		34,976,962		(290,912)	(290,912)	247,333	01/17/2018	1FE
858119-AR-1	STEEL DYNAMICS INC		03/16/2015	CALLED @ 103.81300000		3,585,000	3,585,000	3,934,478	3,726,851	2,208	(15,431)		(13,222)		3,713,629		(128,629)	(128,629)	274,134	03/15/2020	3FE
863667-AA-9	STRYKER CORP		01/15/2015	MATURED		3,000,000	3,000,000	3,097,920	3,000,998		(998)		(998)		3,000,000				45,000	01/15/2015	1FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		02/10/2015	OPPENHEIMER & CO., INC.		502,500	500,000	500,000							500,000		2,500	2,500		03/01/2025	3FE
865622-BG-8	SUMITOMO MITSUI BANKING CORP	F	01/28/2015	MIZUHO SECURITIES USA INC.		10,703,925	10,542,000	10,528,717	10,531,181		221		221		10,531,402		172,523	172,523	144,923	01/10/2019	1FE
865622-BM-5	SUMITOMO MITSUI BANKING CORP (NEW	F	02/03/2015	Various		7,050,800	7,000,000	6,986,210	6,987,447		248		248		6,987,695		63,105	63,105	89,188	07/11/2019	1FE
86680W-AA-3	SUN MERGER SUB INC		02/06/2015	TENDER OFFER		151,620	152,000	152,000	152,000						152,000		(380)	(380)	8,661	08/01/2018	4FE
86680W-AB-1	SUN MERGER SUB INC		02/06/2015	TENDER OFFER		9,075,330	9,064,000	9,290,208	6,535,140	35,759	(3,393)		32,366		9,284,289		(208,959)	(208,959)	545,571	08/01/2021	4FE
867363-AR-4	SUNGARD DATA SYSTEMS INC		03/11/2015	BARCLAYS		4,082,000	3,925,000	4,082,000	3,982,649		(6,089)		(6,089)		3,976,559		105,441	105,441	97,294	11/15/2018	4FE
867363-AX-1	SUNGARD DATA SYSTEMS INC		03/12/2015	Various		6,143,010	5,908,000	6,044,740	5,951,080	83,574	(7,970)		75,604		6,026,684		116,326	116,326	141,919	11/01/2019	5FE
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		03/20/2015	RBC DOMINION SECURITIES		2,105,560	2,000,000	1,986,620	1,986,642		41		41		1,986,683		118,877	118,877	38,044	05/15/2045	2FE
84751P-LM-9	SURF_06-BC2 RMBS		03/01/2015	SCHEDULED REDEMPTION		35,677	35,677	25,896	17,530	2,847	15,300		18,147		35,677				552	06/25/2042	1FM
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		03/01/2015	SCHEDULED REDEMPTION		256,162	256,162	254,110	256,043		118		118		256,162				2,702	11/22/2027	2AM
87611E-AE-7	TARGA RESOURCES CORP TL		03/13/2015	BANK OF AMERICA		991,250	1,000,000	982,500			66		66		982,566		8,684	8,684	1,757	02/25/2022	4Z
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/20/2015	Various		4,263,125	4,250,000	4,250,000							4,250,000		13,125	13,125		01/15/2018	3FE
872267-AC-3	TCFAT_14-1 ABS		02/24/2015	CREDIT SUISSE		26,348,766	26,390,000	26,389,554	26,389,645		42		42		26,389,687		(40,921)	(40,921)	52,047	09/17/2018	1FE
872267-AD-1	TCFAT_14-1 ABS		03/30/2015	CREDIT SUISSE		15,043,945	15,000,000	14,958,281	14,961,215		3,498		3,498		14,964,713		79,232	79,232	68,900	01/15/2020	1FE
872312-AA-1	TCM SUB LLC		01/15/2015	MATURED		5,000,000	5,000,000	4,994,600	4,999,953		47		47		5,000,000				88,750	01/15/2015	2FE
878744-AA-9	TECK RESOURCES LIMITED	A	03/11/2015	MORGAN STANLEY		9,772,800	10,000,000	9,970,500	9,981,717		858		858		9,982,575		(209,775)	(209,775)	162,500	03/01/2019	2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B	G	03/31/2015	SCHEDULED REDEMPTION		32,381	32,381	32,536	31,875	630	(124)		506		32,381				283	03/28/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/31/2015	SCHEDULED REDEMPTION		138,246	138,246	138,025	135,223	2,798	225		3,023		138,246				331	03/18/2020	3FE
88046#-AA-5	TENNESSEE INDUSTRIAL ELECTRONICS LLC TL		01/12/2015	SCHEDULED REDEMPTION		187,500	187,500	184,548	184,361		3,139		3,139		187,500					09/05/2019	4Z
88078F-AZ-1	TEREX CORP US TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		20,609	20,609	20,644	20,265	378	(35)		344		20,609				180	08/13/2021	3FE
88104L-AA-1	TERRAFORM POWER OPERATING LLC		01/23/2015	STERNE AGEE CLEARING INC.		1,949,513	1,935,000	1,919,791							1,919,791		29,722	29,722		02/01/2023	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)
882330-AM-5	TEXAS COMPETITIVE/TCEH		02/11/2015	CITIGROUP GLOBAL MARKETS		866,450	1,333,000	1,046,405	943,098	111,029	9,771		120,799		1,063,897		(197,447)	(197,447)	11,286	10/01/2020	6
882508-AV-6	TEXAS INSTRUMENTS INC		02/17/2015	WELLS FARGO		23,387,100	23,750,000	23,529,125	23,600,745		5,981		5,981		23,606,726		(219,626)	(219,626)	71,910	05/01/2018	1FE
920355-AJ-3	THE VALSPAR CORP		02/03/2015	Various		7,556,100	7,500,000	7,422,150			31		31		7,422,181		133,919	133,919	8,250	02/01/2045	2FE
883556-BH-4	THERMO FISHER SCIENTIFIC INC		02/09/2015	CITIGROUP GLOBAL MARKETS		5,116,750	5,000,000	4,999,550	4,999,557		6		6		4,999,563		117,187	117,187	40,333	02/15/2022	2FE
87264A-AM-7	T-MOBILE USA INC		01/20/2015	JPMORGAN CHASE & CO.		709,625	700,000	700,000	700,000						700,000		9,625	9,625	16,100	03/01/2023	3FE
87264A-AN-5	T-MOBILE USA INC		02/24/2015	Various		7,950,938	7,750,000	7,757,500	7,757,227		(2)		(2)		7,757,225		193,712	193,712	197,979	03/01/2025	3FE
88947E-AJ-9	TOLL BROS FINANCE CORP		01/16/2015	BANK OF AMERICA/MERRILL LYNCH		3,352,500	3,000,000	3,226,875	3,148,104		(1,572)		(1,572)		3,146,532		205,968	205,968	45,563	11/01/2019	3FE
891145-W5-9	TORONTO DOMINION BANK	A	02/04/2015	JPMORGAN CHASE & CO.		24,477,360	24,000,000	23,943,600	23,946,456		1,130		1,130		23,947,586		529,774	529,774	201,000	09/25/2019	1FE
89114Q-AH-1	TORONTO-DOMINION BANK	G	02/17/2015	GOLDMAN, SACHS & CO.		20,090,600	20,000,000	20,000,000	20,000,000						20,000,000		90,600	90,600	49,387	04/30/2018	1FE
89236T-BG-9	TOYOTA MOTOR CREDIT CORP	R	02/06/2015	GOLDMAN, SACHS & CO.		14,983,050	15,000,000	15,000,000	15,000,000						15,000,000		(16,950)	(16,950)	15,304	05/16/2017	1FE
89233U-AM-7	TOYS R US-DELAWARE CANADIAN TLA1		01/12/2015	BANK OF AMERICA		440,290	446,429	433,036	433,328		64		64		433,392		6,898	6,898	218	10/24/2019	4FE
89233U-AL-9	TOYS R US DOMESTIC TRANCHE A-1		01/12/2015	BANK OF AMERICA		545,960	553,571	536,964	537,326		80		80		537,406		8,554	8,554	271	10/24/2019	4FE
87264N-AB-3	TPF II POWER LLC TL		03/31/2015	SCHEDULED REDEMPTION		17,500	17,500	17,607	17,478	129	(107)		22		17,500					10/02/2021	4FE
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO		01/28/2015	JPMORGAN CHASE & CO.		10,428,700	10,000,000	9,992,400	9,992,433		32		32		9,992,465		436,235	436,235	42,243	06/01/2025	2FE
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		03/31/2015	SCHEDULED REDEMPTION		11,225	11,225	11,198	11,043	156	26		182		11,225				112	04/09/2021	4FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2015	SCHEDULED REDEMPTION		11,063	11,063	10,971	10,849	122	91		213		11,063					02/28/2020	3FE
89364M-AY-0	TRANSDIGM INC. TLD		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,965	4,904	60	35		96		5,000					06/04/2021	4FE
893830-AS-8	TRANSOCEAN INC	F	02/19/2015	Various		6,798,125	7,000,000	6,721,250			2,432		2,432		6,723,682		74,443	74,443	183,583	03/15/2018	3FE
893830-AT-6	TRANSOCEAN INC	F	03/27/2015	Various		4,769,895	6,250,000	5,873,103	5,874,111		901		901		5,875,013		(1,105,118)	(1,105,118)	180,263	03/15/2038	2FE
893830-AZ-2	TRANSOCEAN INC	F	03/30/2015	GOLDMAN, SACHS & CO.		1,036,125	1,350,000	1,119,875			438		438		1,120,313		(84,188)	(84,188)	29,492	12/15/2041	3FE
896239-AA-8	TRIMBLE NAVIGATION LTD		03/31/2015	JPMORGAN CHASE & CO.		3,688,545	3,500,000	3,472,175	3,472,399		578		578		3,472,978		215,567	215,567	60,958	12/01/2024	2FE
872882-AC-9	TSMC GLOBAL LTD	E	01/05/2015	GOLDMAN, SACHS & CO.		19,678,200	20,000,000	19,986,600	19,991,153		51		51		19,991,204		(313,004)	(313,004)	85,764	04/03/2018	1FE
10010Y-AA-0	TURK HAVA YOLLARI AO	F	03/19/2015	CITIGROUP GLOBAL MARKETS		4,035,000	4,000,000	4,000,000							4,000,000		35,000	35,000		09/15/2028	1
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		03/31/2015	SCHEDULED REDEMPTION		48,214	48,214	48,219	46,940	1,280	(5)		1,274		48,214				38	02/11/2017	4FE
89365N-AB-7	TYCHE HLDGS (TRANSFIRST) 1ST LIEN TL		03/31/2015	SCHEDULED REDEMPTION		6,250	6,250	6,246	6,196	51	4		54		6,250				86	11/12/2021	4FE
89365N-AE-1	TYCHE HLDGS (TRANSFIRST) 2ND LIEN TL		02/19/2015	Various		496,250	500,000	495,044	492,815	2,230	57		2,287		495,102		1,148	1,148	6,250	11/11/2022	5FE
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		03/31/2015	SCHEDULED REDEMPTION		611	611	611	604	8			8		611				10	07/28/2017	4FE
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		03/31/2015	SCHEDULED REDEMPTION		3,538	3,538	3,522	3,494	28	16		44		3,538				55	07/28/2017	4FE
903914-AA-7	ULTRA PETROLEUM CORP	G	02/18/2015	BANK OF AMERICA/MERRILL LYNCH		3,187,500	3,400,000	3,170,500			865		865		3,171,365		16,135	16,135	36,928	12/15/2018	4FE
903914-AC-3	ULTRA PETROLEUM CORP	G	02/19/2015	Various		5,319,185	6,062,000	5,444,251	1,612,500	193,712	2,042		195,754		5,446,412		(127,227)	(127,227)	158,105	10/01/2024	4FE
907818-EB-0	UNION PACIFIC CORP		01/28/2015	Various		10,147,800	10,000,000	9,969,700			6		6		9,969,706		178,094	178,094	1,875	02/01/2035	1FE
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,946	6	48		54		5,000				47	09/15/2021	3FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2015	SCHEDULED REDEMPTION		287,784	287,784	292,433	223,033	1,563	(4,551)		(2,989)		287,784				7,734	02/15/2023	3FE
911365-AX-2	UNITED RENTALS NORTH AM		01/14/2015	JEFFERIES & COMPANY, INC.		1,290,625	1,250,000	1,325,000	1,312,500	11,414	(598)		10,816		1,323,316		(32,691)	(32,691)	7,444	06/15/2023	3FE
911365-AY-0	UNITED RENTALS NORTH AM		01/20/2015	Various		8,300,000	8,000,000	8,229,937	8,136,438		(1,820)		(1,820)		8,134,618		165,382	165,382	229,042	07/15/2018	3FE
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		01/14/2015	BANK OF AMERICA/MERRILL LYNCH		459,000	450,000	450,000	450,000						450,000		9,000	9,000	9,678	08/01/2022	3FE
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		01/15/2015	GOLDMAN, SACHS & CO.		2,523,750	2,500,000	2,500,000							2,500,000		23,750	23,750		02/15/2045	1
914906-AS-1	UNIVISION COMMUNICATIONS INC		02/17/2015	BANK OF AMERICA/MERRILL LYNCH		680,906	675,000	675,000							675,000		5,906	5,906	96	02/15/2025	4Z
90331H-MS-9	US BANK NA/CINCINNATI OH		01/23/2015	Various		10,078,750	10,000,000	9,966,300			6		6		9,966,306		112,444	112,444	389	01/27/2025	1FE
91733W-AA-0	US SHALE SOLUTIONS INC		02/25/2015	EXCHANGE		974,292	1,000,000	970,000	750,000	223,041	1,251		224,292		974,292				64,583	09/01/2017	4FE
903293-BD-9	USG CORP		02/20/2015	OPPENHEIMER & CO., INC.		710,500	700,000	700,000							700,000		10,500	10,500	107	03/01/2025	3Z
91911X-AQ-7	VALEANT PHARMACEUTICALS		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		5,218,750	5,000,000	5,005,000	5,002,895		(95)		(95)		5,002,800		215,950	215,950	180,000	08/15/2021	4FE
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	02/23/2015	DEUTSCHE BANK AG		1,020,000	1,000,000	1,032,500	1,007,500	21,520	(1,038)		20,482		1,027,982		(7,982)	(7,982)	13,281	12/01/2021	4FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	G	02/24/2015	Various		2,135,000	2,125,000	2,125,000							2,125,000		10,000	10,000	6,703	03/01/2023	4FE
92210M-AH-7	VANTIV LLC TLB		03/31/2015	SCHEDULED REDEMPTION		218,036	218,036	217,003	215,175	1,834	1,027		2,861		218,036				497	06/13/2021	3FE
92343E-AG-7	VERISIGN INC		03/24/2015	CITIGROUP GLOBAL MARKETS		1,407,000	1,400,000	1,400,000							1,400,000		7,000	7,000		04/01/2025	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)
92343V-CQ-5	VERIZON COMMUNICATIONS INC		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		2,589,925	2,500,000	2,481,900	2,481,998		44		44		2,482,042		107,883	107,883	27,500	11/01/2034	2FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	02/17/2015	Various		2,875,313	2,750,000	2,757,500			(46)		(46)		2,757,454		117,859	117,859	9,424	01/15/2025	4FE
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	E	03/31/2015	SCHEDULED REDEMPTION		1,597,096	1,597,096	1,591,222			1,597,096		1,597,096		1,597,096				3,765	06/07/2020	3FE
92839F-AM-2	VISTEON CORP INITIAL TL		03/31/2015	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,684	48	18		66		3,750					04/09/2021	4FE
92867N-AE-8	VOLKSWAGEN AUTO LEASE TRUST ABS		01/28/2015	BARCLAYS		33,087,656	33,000,000	32,994,073	32,997,856		214		214		32,998,070		89,586	89,586	39,233	11/20/2017	1FE
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	01/21/2015	GOLDMAN, SACHS & CO.		3,020,310	3,000,000	2,998,590	2,998,753		17		17		2,998,770		21,540	21,540	10,625	05/23/2019	1FE
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC	R	02/06/2015	GOLDMAN, SACHS & CO.		14,995,350	15,000,000	15,000,000	15,000,000						15,000,000		(4,650)	(4,650)	19,594	05/23/2017	1FE
929043-AH-0	VORNADO REALTY LP		02/10/2015	UNION BANK OF SWITZERLAND		4,991,900	5,000,000	4,980,950	4,982,881		422		422		4,983,303		8,597	8,597	14,931	06/30/2019	2FE
92938K-AD-1	W.R. GRACE AND CO. DD TL		03/31/2015	Various		795,824	795,824	795,824							795,824					02/03/2021	3FE
92938K-AB-5	W.R. GRACE AND CO. TL		03/31/2015	Various		2,211,635	2,211,635	2,206,301	2,190,912	15,684	165		15,849		2,206,761		4,874	4,874	16,780	02/03/2021	3FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		01/06/2015	SUNTRUST INVESTMENT SERVICES, INC.		3,174,000	3,000,000	2,980,050	2,980,124		14		14		2,980,138		193,862	193,862	19,125	11/18/2034	2FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		01/06/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,081,480	1,000,000	999,840	999,840						999,840		81,640	81,640	6,800	11/18/2044	2FE
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		03/30/2015	Various		25,693,950	25,000,000	24,931,750	24,932,793		840		840		24,933,633		760,317	760,317	177,833	11/18/2021	2FE
931142-DF-7	WAL-MART STORES INC		02/13/2015	HSBC SECURITIES, INC.		12,130,777	12,190,000	12,178,785	12,182,577		286		286		12,182,863		(52,086)	(52,086)	48,135	04/11/2018	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		240,823	448,969	255,303	261,038		(20,216)		(20,216)		240,823				2,166	10/25/2042	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		03/25/2015	SCHEDULED REDEMPTION		35,804	111,960	14,164	10,293		25,511		25,511		35,804				106	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		03/25/2015	Various		(8,902)	65,682	9,107	10,462		14,869		14,869		(8,902)				109	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		03/25/2015	SCHEDULED REDEMPTION		18,177	85,276	12,147	8,958		9,219		9,219		18,177				80	08/25/2046	1FM
92926W-AB-3	WAMU_07-OA1 RMBS		01/26/2015	Various		1,934	107,959	1,544	1,621		313		313		1,934				34	02/25/2047	1FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	02/17/2015	SCHEDULED REDEMPTION		946,707	946,707	915,614	923,347		23,361		23,361		946,707				1,182	11/14/2022	1FE
942683-AG-8	WATSON PHARMACEUTICALS I		02/27/2015	Various		30,936,840	31,000,000	30,970,099	30,984,971		39		39		30,985,009		(48,169)	(48,169)	229,063	10/01/2017	2FE
94974B-GG-9	WELLS FARGO & COMPANY		02/06/2015	WELLS FARGO		20,050,000	20,000,000	20,000,000							20,000,000		50,000	50,000	4,154	01/30/2020	1FE
94980V-AA-6	WELLS FARGO BANK NA		02/09/2015	MATURED		2,000,000	2,000,000	1,917,520	1,998,680		1,320		1,320		2,000,000				47,500	02/09/2015	1FE
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		03/30/2015	SCHEDULED REDEMPTION		29,980	29,980	29,843	29,642	189	148		337		29,980					12/07/2017	3FE
96088E-AB-8	WESTMORELAND COAL CO TL		03/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,879	4,876		124		124		5,000				16	12/16/2020	5FE
960878-AB-2	WESTMORELAND COAL COMPANY		03/04/2015	Various		2,142,000	2,100,000	2,072,868	2,063,250	9,732	505		10,237		2,073,487		68,513	68,513	40,177	01/01/2022	5FE
96122W-AF-7	WESTPAC BANKING CORP	F	02/13/2015	RBC DOMINION SECURITIES		25,139,750	25,000,000	24,969,000	24,974,587		662		662		24,975,249		164,501	164,501	106,632	11/26/2019	1FE
96032Q-AA-0	WESTR_12-1 ABS		02/01/2015	SCHEDULED REDEMPTION		2,474,701	2,474,701	2,474,701	2,474,701						2,474,701				21,280	09/20/2025	1FE
96032Q-AC-6	WESTR_12-1 ABS		02/01/2015	SCHEDULED REDEMPTION		1,857,997	1,857,997	1,857,997	1,857,997						1,857,997				19,531	09/20/2025	2AM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		116,488	127,159	95,954	91,635		24,853		24,853		116,488				746	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2015	SCHEDULED REDEMPTION		140,312	140,312	121,102	111,297		29,014		29,014		140,312				1,764	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2015	SCHEDULED REDEMPTION		110,742	122,640	109,097	102,226		8,516		8,516		110,742				1,559	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2015	SCHEDULED REDEMPTION		271,770	300,968	265,222	244,301		27,469		27,469		271,770				3,825	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2015	SCHEDULED REDEMPTION		98,033	101,935	90,229	81,895		16,139		16,139		98,033				1,491	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2015	SCHEDULED REDEMPTION		63,170	65,685	57,548	53,542		9,629		9,629		63,170				961	09/25/2037	1FM
966244-AA-3	WHITEWAVE FOODS CO		02/25/2015	BARCLAYS		3,156,500	2,950,000	3,079,625	3,030,486	47,712	(2,304)		45,408		3,075,894		80,606	80,606	72,227	10/01/2022	4FE
97381H-AL-1	WINDSTREAM CORP TL A-4		03/31/2015	SCHEDULED REDEMPTION		177,215	177,215	176,094	176,051		1,164		1,164		177,215				554	08/08/2017	3FE
97381H-AN-7	WINDSTREAM CORP TL B-4		03/31/2015	SCHEDULED REDEMPTION		25,000	25,000	25,000	24,667	333			333		25,000				102	01/23/2020	3FE
97381H-AM-9	WINDSTREAM CORP TL B-5		03/31/2015	SCHEDULED REDEMPTION		10,000	10,000	10,041	9,869	173	(42)		131		10,000				41	08/08/2019	3FE
982526-AV-7	WM WRIGLEY JR CO		01/20/2015	JPMORGAN CHASE & CO.		23,897,029	23,174,000	23,163,269	23,165,238		103		103		23,165,341		731,688	731,688	171,745	10/21/2019	2FE
92933B-AE-4	WMG ACQUISITION CORP		01/08/2015	CITIGROUP GLOBAL MARKETS		1,012,500	1,000,000	1,037,500	1,000,000	32,296	(239)		32,058		1,032,058		(19,558)	(19,558)	29,667	01/15/2021	4FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		03/31/2015	SCHEDULED REDEMPTION		40,095	40,095	40,066	38,491	1,579	25		1,604		40,095				376	07/01/2020	4FE
98158L-AC-1	WOART 2014-A ABS		01/27/2015	JPMORGAN CHASE & CO.		25,421,170	25,450,000	25,408,246	25,415,460		1,542		1,542		25,417,001		4,169	4,169	29,904	04/15/2019	1FE
98160N-AD-1	WOART_2013-B ABS		01/06/2015	WELLS FARGO		11,996,719	12,000,000	11,953,784	11,954,076		329		329		11,954,405		42,313	42,313	10,120	01/15/2020	1FE
98160L-AE-3	WOLS_2013-A ABS		02/24/2015	BARCLAYS		23,293,091	23,170,000	23,167,676	23,168,772		132		132		23,168,904		124,187	124,187	63,975	02/15/2019	1FE
980236-AM-5	WOODSIDE FINANCE LTD	F	03/03/2015	Various		3,495,229	3,500,000	3,497,970							3,497,970		(2,741)	(2,741)	195	03/05/2025	2FE
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR ABS		02/24/2015	TD SECURITIES		22,437,723	22,450,000	22,478,063	22,471,834		(1,573)		(1,573)		22,470,261		(32,538)	(32,538)	35,864	01/15/2019	1FE
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		03/18/2015	TD SECURITIES		9,846,841	9,875,000	9,906,245	9,899,679		(2,161)		(2,161)		9,897,518		(50,677)	(50,677)	23,387	07/15/2019	1FE
983130-AR-6	WYNN LAS VEGAS LLC/CORP		02/18/2015	TENDER OFFER		1,073,820	1,000,000	1,097,500	1,049,332		(2,174)		(2,174)		1,047,158		26,662	26,662	39,396	08/15/2020	3FE
98389B-AP-5	XCEL ENERGY INC		02/11/2015	WELLS FARGO		19,660,362	19,670,000	19,665,279	19,667,854		201		201		19,668,055		(7,694)	(7,694)	40,160	05/09/2016	2FE
98420E-AD-7	XLIT LTD	F	03/25/2015	Various		9,039,210	9,000,000	8,920,350							8,920,350		118,860	118,860		03/31/2045	1
983793-AB-6	XPO LOGISTICS INC		02/12/2015	MORGAN STANLEY		2,100,000	2,000,000	2,080,000			(275)		(275)		2,079,725		20,275	20,275	75,688	09/01/2019	4Z

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)
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL		03/16/2015	SCHEDULED REDEMPTION		272,727	272,727	272,400	272,007	389	331		720		272,727				39	10/27/2021	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2015	SCHEDULED REDEMPTION		39,583	39,583	39,583	32,911	6,673			6,673		39,583				516	02/10/2024	4
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		01/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		9,225,563	9,450,000	9,450,000	9,450,000						9,450,000		(224,438)	(224,438)	377,409	07/01/2029	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,628,987,782	4,518,465,397	4,619,685,510	3,452,902,882	15,059,359	2,793,565		17,852,925		4,612,251,768		16,736,014	16,736,014	31,510,453	XXX	XXX
025816-BJ-7	AMERICAN EXPRESS COMPANY		03/25/2015	Various		5,065,625	5,000,000	5,000,000	5,000,000						5,000,000		65,625	65,625	100,028	12/31/2049	2AM
060505-EG-5	BANK OF AMERICA CORP		03/19/2015	CITIGROUP GLOBAL MARKETS		4,912,500	5,000,000	4,821,360	4,821,875		411		411		4,822,286		90,214	90,214	69,045	12/31/2049	1AM
060505-EN-0	BANK OF AMERICA CORP		03/20/2015	Various		7,560,000	7,500,000	7,500,000							7,500,000		60,000	60,000	9,743	12/31/2049	1AM
172967-HZ-7	CITIGROUP INC		03/19/2015	CITIGROUP GLOBAL MARKETS		2,515,625	2,500,000	2,500,000	2,500,000						2,500,000		15,625	15,625	58,403	12/31/2049	3AM
251525-AN-1	DEUTSCHE BANK AG	F	02/18/2015	Various		4,924,375	5,000,000	4,800,023	4,800,000		116		116		4,800,116		124,259	124,259	81,062	12/31/2049	1AM
404280-AT-6	HSBC HOLDINGS PLC	F	03/24/2015	Various		13,239,688	13,000,000	13,000,000							13,000,000		239,688	239,688		12/31/2049	6Z
617474-AA-9	MORGAN STANLEY		03/20/2015	MORGAN STANLEY		5,034,375	5,000,000	5,000,000							5,000,000		34,375	34,375	4,625	12/31/2049	1AM
853254-AT-7	STANDARD CHARTERED PLC	F	03/26/2015	Various		10,063,750	10,000,000	10,000,000							10,000,000		63,750	63,750		12/31/2049	6Z
949746-RN-3	WELLS FARGO & CO		03/25/2015	Various		11,868,750	11,250,000	11,250,000							11,250,000		618,750	618,750	60,586	12/31/2049	2AM
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		01/01/2015	Various		3,237,687	13,052,300	3,237,687	3,237,687						3,237,687					06/30/2033	1AM
4899999. Subtotal - Bonds - Hybrid Securities						68,422,375	77,302,300	67,109,071	20,359,562		527		527		67,110,089		1,312,286	1,312,286	383,491	XXX	XXX
8399997. Total - Bonds - Part 4						7,610,583,342	7,455,102,342	7,611,578,814	4,679,276,543	16,658,959	2,127,887		18,786,847		7,597,607,589		12,975,753	12,975,753	48,164,629	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						7,610,583,342	7,455,102,342	7,611,578,814	4,679,276,543	16,658,959	2,127,887		18,786,847		7,597,607,589		12,975,753	12,975,753	48,164,629	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
88579Y-10-1	3M COMPANY		01/14/2015	CITIGROUP GLOBAL MARKETS	8,846.000	1,426,964		894,844	1,453,575	(558,731)			(558,731)		894,844		532,120	532,120			L
002824-10-0	ABBOTT LABS		01/14/2015	CITIGROUP GLOBAL MARKETS	16,099.000	713,164		536,084	724,777	(188,693)			(188,693)		536,084		177,079	177,079	3,864		L
G1151C-10-1	ACCENTURE PLC		03/18/2015	Various	62,641.000	5,613,175		5,079,602	5,462,646	(507,656)			(507,656)		5,079,602		533,573	533,573			L
H0023R-10-5	ACE LIMITED		01/14/2015	CITIGROUP GLOBAL MARKETS	6,437.000	707,716		684,593	739,483	(54,889)			(54,889)		684,593		23,123	23,123	4,184		L
G0083B-10-8	ACTAVIS PLC	E	03/30/2015	Various	5,649.620	1,573,101		1,182,470	1,454,109	(271,830)			(271,830)		1,182,470		390,630	390,630			L
009158-10-6	AIR PRODUCTS & CHEM		01/14/2015	CITIGROUP GLOBAL MARKETS	5,117.000	716,506		447,228	738,025	(290,797)			(290,797)		447,228		269,278	269,278	3,940		L
018490-10-2	ALLERGAN I NC COM		03/19/2015	Various	12,649.000	3,067,076		2,115,304	2,689,051	(573,747)			(573,747)		2,115,304		951,772	951,772	632		L
021441-10-0	ALTERA CORP		01/09/2015	GOLDMAN, SACHS & CO.	17,122.000	639,351		579,322	632,487	(53,164)			(53,164)		579,322		60,028	60,028			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		03/19/2015	MORGAN STANLEY	84,149.000	4,568,013		3,244,379	3,619,060	(1,224,798)			(1,224,798)		3,244,379		1,323,634	1,323,634	8,368		L
025537-10-1	AMERICAN ELEC PWR INC		03/11/2015	Various	71,873.000	4,062,097		3,124,844	4,364,129	(1,239,285)			(1,239,285)		3,124,844		937,253	937,253	31,254		L
03076C-10-6	AMERIPRISE FINL INC		03/18/2015	Various	46,406.000	6,047,921		4,768,687	6,009,572	(1,363,609)			(1,363,609)		4,768,687		1,279,234	1,279,234	10,350		L
03073E-10-5	AMERISOURCEBERGEN CORP		02/18/2015	CITIGROUP GLOBAL MARKETS	17,030.000	1,697,971		1,284,623	1,535,425	(250,802)			(250,802)		1,284,623		413,349	413,349	4,939		L
032511-10-7	ANADARKO PETE CORP		02/03/2015	Various	55,528.000	4,724,150		4,386,118	4,581,060	(194,942)			(194,942)		4,386,118		338,032	338,032			L
032654-10-5	ANALOG DEVICES INC		01/09/2015	GOLDMAN, SACHS & CO.	11,364.000	619,968		562,404	630,929	(68,525)			(68,525)		562,404		57,564	57,564			L
036752-10-3	ANTHEM INC		03/18/2015	Various	23,867.000	3,620,419		3,075,327							3,075,327		545,092	545,092	12,285		L
037833-10-0	APPLE INC.		03/18/2015	Various	50,333.000	5,907,429		4,105,679	5,424,956	(1,457,325)			(1,457,325)		4,105,679		1,801,750	1,801,750	10,297		L
00206R-10-2	AT&T INC		01/14/2015	CITIGROUP GLOBAL MARKETS	19,668.000	654,613		576,888	660,648	(83,760)			(83,760)		576,888		77,725	77,725	9,244		L
053332-10-2	AUTOZONE INC		03/19/2015	Various	7,031.000	4,440,622		3,473,061	4,352,962	(879,902)			(879,902)		3,473,061		967,561	967,561			L
057224-10-7	BAKER HUGHES INC		03/18/2015	Various	50,693.000	2,911,129		2,847,743	2,315,579						2,847,743		63,386	63,386	3,751		L
058498-10-6	BALL CORP COM		02/06/2015	Various	78,628.000	5,435,477		4,590,651	4,430,845	(708,116)			(708,116)		4,590,651		844,826	844,826			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	02/05/2015	Various	1,200	103,785		117,138							117,138	(13,352)	(2)	(13,353)			U
060505-10-4	BANK AMER CORP COM		01/28/2015	Various	369,357.000	6,194,123		6,141,432	6,607,797	(466,364)			(466,364)		6,141,432		52,691	52,691			L
064058-10-0	BANK NEW YORK MELLON CORP		01/28/2015	GOLDMAN, SACHS & CO.	14,784.000	533,611		572,584	599,787	(27,203)			(27,203)		572,584		(38,973)	(38,973)			L
067383-10-9	BARD (C.R.) INC.		03/19/2015	Various	25,889.000	4,379,670		3,813,625	4,212,154	(502,222)			(502,222)		3,813,625		566,046	566,046	2,345		L
068323-10-4	BARRACUDA NETWORKS INC		02/20/2015	BANK OF AMERICA/MERRILL LYNCH	4,588.000	178,319		167,249							167,249		11,069	11,069			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)
067901-10-8	BARRICK GOLD CORPORATION	A	01/20/2015	MORGAN STANLEY	122,548.000	1,518,607		1,317,391	1,317,391						1,317,391		201,216	201,216			L
071813-10-9	BAXTER INTL INC		01/14/2015	CITIGROUP GLOBAL MARKETS	8,988.000	644,086		607,597	658,731	(51,133)			(51,133)		607,597		36,489	36,489	4,053		L
054937-10-7	BB+T CORP		01/28/2015	GOLDMAN, SACHS & CO.	15,599.000	557,771		580,439	606,645	(26,206)			(26,206)		580,439		(22,668)	(22,668)			L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	01/13/2015	Various	1.080	29,815		32,304							32,304	(2,489)		(2,489)			U
075896-10-0	BED BATH & BEYOND INC		01/09/2015	Various	105,000.000	7,705,708		8,307,889							8,307,889		(602,181)	(602,181)			L
081437-10-5	BEMIS CO INC		01/14/2015	GOLDMAN, SACHS & CO.	16,818.000	752,626		609,076	760,342	(151,266)			(151,266)		609,076		143,550	143,550			L
097023-10-5	BOEING CO		03/18/2015	Various	39,706.000	5,560,853		5,035,380	5,160,986	(125,606)			(125,606)		5,035,380		525,473	525,473	15,728		L
14040H-10-5	CAPITAL ONE FINL CORP		01/28/2015	Various	15,138.000	1,151,034		1,235,839	1,249,642	(13,803)			(13,803)		1,235,839		(84,805)	(84,805)			L
14149Y-10-8	CARDINAL HEALTH INC		02/18/2015	CITIGROUP GLOBAL MARKETS	17,234.000	1,481,769		771,667	1,391,301	(619,634)			(619,634)		771,667		710,102	710,102	5,903		L
148887-10-2	CATAMARAN CORPORATION		02/18/2015	CITIGROUP GLOBAL MARKETS	22,544.000	1,178,712		950,230	1,166,652	(216,422)			(216,422)		950,230		228,483	228,483			L
149123-10-1	CATERPILLAR INC		01/09/2015	CITIGROUP GLOBAL MARKETS	5,530.000	489,974		415,060	506,161	(91,101)			(91,101)		415,060		74,914	74,914			L
124857-20-2	CBS CORP C LASS B		03/18/2015	Various	83,596.000	4,841,302		4,137,479	3,312,210	(505,226)			(505,226)		4,137,479		703,823	703,823	10,410		L
150934-88-3	CELL THERAPEUTICS INC		03/24/2015	CANCELLED TRADE	0.000	22											22	22			L
156504-30-0	CENTURY COMMUNITIES INC		02/18/2015	KEEFE, BRUYETTE & WOODS, INC.	66,667.000	1,114,874		1,093,999	1,152,006	(58,007)			(58,007)		1,093,999		20,876	20,876			L
125269-10-0	CF INDUSTRIES HOLDINGS		03/18/2015	Various	22,331.000	6,478,899		5,157,672	6,086,091	(928,418)			(928,418)		5,157,672		1,321,226	1,321,226	12,126		L
808513-10-5	CHARLES SCHWAB		01/28/2015	GOLDMAN, SACHS & CO.	17,578.000	462,880		516,617	530,680	(14,062)			(14,062)		516,617		(53,737)	(53,737)			L
16411R-20-8	CHENIERE ENERGY INC		02/03/2015	Various	31,064.000	2,266,467		1,969,141	697,946	(271,217)			(271,217)		1,969,141		297,326	297,326			L
Y13213-10-6	CHEUNG KONG	D	03/26/2015	EXCHANGE	83,000.000	1,413,687		1,414,261	1,394,598	19,051			19,051	612	1,414,261	(574)		(574)			U
166764-10-0	CHEVRON CORP		01/30/2015	CITIGROUP GLOBAL MARKETS	29,664.000	3,001,614		2,788,602	3,327,708	(539,105)			(539,105)		2,788,602		213,012	213,012			L
171232-10-1	CHUBB CORP		03/18/2015	Various	42,780.000	4,366,425		3,743,644	4,322,356	(677,808)			(677,808)		3,743,644		622,781	622,781	20,887		L
125509-10-9	CIGNA CORP		01/12/2015	Various	58,182.000	6,137,153		5,350,129	5,987,510	(637,381)			(637,381)		5,350,129		787,024	787,024			L
17275R-10-2	CISCO SYS INC		03/18/2015	Various	221,946.000	6,170,194		4,793,406	6,049,262	(1,375,515)			(1,375,515)		4,793,406		1,376,788	1,376,788	41,322		L
178566-10-5	CITY NATIONAL CORP.		01/28/2015	Various	21,172.000	1,875,808		1,602,085	1,710,909	(108,824)			(108,824)		1,602,085		273,722	273,722			L
125896-10-0	CMS ENERGY CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	22,664.000	814,656		578,037	787,574	(209,537)			(209,537)		578,037		236,619	236,619			L
191216-10-0	COCA COLA CO.		01/14/2015	CITIGROUP GLOBAL MARKETS	16,452.000	699,804		566,734	694,603	(127,870)			(127,870)		566,734		133,070	133,070			L
200340-10-7	COMERICA INC		01/28/2015	GOLDMAN, SACHS & CO.	8,477.000	351,711		397,063	397,063						397,063		(45,352)	(45,352)	1,695		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		02/18/2015	JPMORGAN CHASE & CO.	20,853.000	1,021,398		1,080,499							1,080,499		(59,101)	(59,101)			L
205363-10-4	COMPUTER S CIENCES CORP COM		03/19/2015	Various	84,518.000	5,460,708		5,078,570	5,203,390	(247,276)			(247,276)		5,078,570		382,139	382,139	18,981		L
20605P-10-1	CONCHO RESOURCES INC		02/03/2015	GOLDMAN, SACHS & CO.	18,424.000	1,971,847		1,873,665	586,530						1,873,665		98,182	98,182			L
20825C-10-4	CONOCOPHILLIPS		01/06/2015	GOLDMAN, SACHS & CO.	46,862.000	3,078,107		2,606,469	3,236,290	(629,820)			(629,820)		2,606,469		471,638	471,638			L
212015-10-1	CONTINENTAL RESOURCES INC OK		02/03/2015	GOLDMAN, SACHS & CO.	33,407.000	1,375,832		1,276,360	408,956						1,276,360		99,471	99,471			L
219350-10-5	CORNING IN C COM		03/18/2015	Various	246,117.000	5,729,690		4,786,536	5,643,463	(856,926)			(856,926)		4,786,536		943,154	943,154	12,855		L
G2554F-11-3	COVIDIEN PLC	E	01/29/2015	Various	19,224.000	2,065,666		1,639,509	1,966,231	(326,722)			(326,722)		1,639,509		426,157	426,157	6,921		L
224399-10-5	CRANE CO.		01/09/2015	GOLDMAN, SACHS & CO.	8,377.000	479,964		491,730	491,730						491,730		(11,766)	(11,766)			L
231021-10-6	CUMMINS IN C COM		01/09/2015	GOLDMAN, SACHS & CO.	4,083.000	589,446		535,051	588,646	(53,595)			(53,595)		535,051		54,395	54,395			L
126650-10-0	CVS HEALTH CORPORATION		03/18/2015	Various	64,875.000	6,496,509		5,217,646	6,248,111	(1,030,465)			(1,030,465)		5,217,646		1,278,863	1,278,863	13,083		L
235851-10-2	DANAHER CO RP COM		01/09/2015	MORGAN STANLEY	7,709.000	662,339		561,359	660,738	(99,379)			(99,379)		561,359		100,980	100,980	771		L
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	03/06/2015	JPMORGAN CHASE & CO.	2,239.000	175,202		155,560	160,445	(9,207)			(9,207)	4,322	155,560	(19,591)	39,233	19,642			U
254709-10-8	DISCOVER FINL SVCS		03/18/2015	Various	88,378.000	5,380,455		4,618,899	4,284,945	(941,428)			(941,428)		4,618,899		761,556	761,556	6,526		L
260003-10-8	DOVER CORP COM		01/09/2015	MORGAN STANLEY	6,663.000	473,217		361,062	477,870	(116,808)			(116,808)		361,062		112,155	112,155			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		03/19/2015	Various	63,664.000	4,740,831		3,439,152	4,563,436	(1,124,283)			(1,124,283)		3,439,152		1,301,678	1,301,678	26,102		L
233331-10-7	DTE ENERGY CO		03/11/2015	Various	49,073.000	3,945,260		3,087,805	4,238,435	(1,150,630)			(1,150,630)		3,087,805		857,455	857,455	33,860		L
26441C-20-4	DUKE ENERGY HLDG CORP		03/10/2015	Various	51,956.000	3,984,473		3,420,086	4,340,404	(920,318)			(920,318)		3,420,086		564,387	564,387	33,889		L
269246-40-1	E TRADE FINANCIAL CORP		01/28/2015	GOLDMAN, SACHS & CO.	28,323.000	661,956		639,817	686,974	(47,158)			(47,158)		639,817		22,140	22,140			L
G29183-10-3	EATON CORP PLC	E	01/09/2015	MORGAN STANLEY	8,539.000	571,568		541,116	580,310	(39,194)			(39,194)		541,116		30,452	30,452			L
278642-10-3	EBAY INC		02/25/2015	Various	291,241.000	16,816,621		14,579,524	16,344,445	(1,764,920)			(1,764,920)		14,579,524		2,237,097	2,237,097			L
532457-10-8	ELI LILLY & CO		01/14/2015	CITIGROUP GLOBAL MARKETS	10,983.000	765,277		577,790	757,717	(179,927)			(179,927)		577,790		187,487	187,487			L
268648-10-2	EMC CORP		03/18/2015	Various	187,454.000	5,246,533		4,853,474	4,220,731	(586,616)			(586,616)		4,853,474		393,059	393,059	16,321		L
291011-10-4	EMERSON ELEC CO		01/09/2015	GOLDMAN, SACHS & CO.	9,247.000	566,967		570,817	570,817						570,817		(3,851)	(3,851)			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)
29273R-10-9	ENERGY TRANSFER PARTNERS		02/03/2015	Various	36,209.000	2,199,566		2,025,510	1,369,160	(245,294)			(245,294)		2,025,510		174,056	174,056			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/03/2015	Various	37,405.000	1,252,727		1,267,726	446,985						1,267,726		(14,999)	(14,999)	4,313		L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		02/18/2015	GOLDMAN, SACHS & CO.	29,474.000	1,086,905		992,636							992,636		94,269	94,269			L
26875P-10-1	EOG RESOUR CES INC COM		02/03/2015	Various	22,276.000	2,016,748		1,935,659	654,526	(50,805)			(50,805)		1,935,659		81,089	81,089	1,191		L
26884L-10-9	EQT CORPORATION		02/03/2015	Various	24,703.000	1,840,031		1,839,433	596,819						1,839,433		598	598			L
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	03/16/2015	Various	9,847.000	328,364		319,273	319,273	(8,601)			(8,601)	8,601	319,273	(28,100)	37,191	9,091			U
30040W-10-8	EVERSOURCE ENERGY		03/11/2015	CITIGROUP GLOBAL MARKETS	68,915.000	3,368,286		2,769,313							2,769,313		598,973	598,973	28,772		L
30161N-10-1	EXELON CORP COM		03/11/2015	Various	150,000.000	4,834,484		5,076,999							5,076,999		(242,516)	(242,516)			L
302130-10-9	EXPEDITORS INTL WA INC COM		03/23/2015	GOLDMAN, SACHS & CO.	1,927.000	95,128		85,160	85,963	(804)			(804)		85,160		9,969	9,969			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/18/2015	Various	64,092.000	5,385,683		4,448,525	5,327,098	(974,660)			(974,660)		4,448,525		937,158	937,158			L
30231G-10-2	EXXON MOBIL CORP		01/30/2015	CITIGROUP GLOBAL MARKETS	38,224.000	3,324,812		2,832,246	3,533,809	(701,563)			(701,563)		2,832,246		492,566	492,566			L
315616-10-2	F5 NETWORKS INC		03/18/2015	Various	41,480.000	5,088,102		4,841,753	3,874,419	(361,178)			(361,178)		4,841,753		246,349	246,349			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	01/22/2015	CITIGROUP GLOBAL MARKETS	261.000	135,754		126,339	137,182	(13,869)			(13,869)	3,026	126,339	(10,225)	19,640	9,415	1,893		U
31428X-10-6	FEDEX CORP		03/18/2015	GOLDMAN, SACHS & CO.	13,797.000	2,385,637		2,412,613							2,412,613		(26,976)	(26,976)			L
316773-10-0	FIFTH THIRD BANCORP		03/18/2015	Various	247,985.000	4,742,735		4,620,960	3,617,541	(253,592)			(253,592)		4,620,960		121,775	121,775	23,081		L
369550-10-8	GENERAL DYNAMICS CORP		03/11/2015	Various	30,683.000	4,102,203		2,168,117	4,222,594	(2,054,478)			(2,054,478)		2,168,117		1,934,086	1,934,086	19,023		L
369604-10-3	GENERAL EL EC CO COM		01/12/2015	Various	228,866.000	5,523,760		5,783,444	5,783,444						5,783,444		(259,684)	(259,684)	52,639		L
37045V-10-0	GENERAL MOTORS CO		03/24/2015	MORGAN STANLEY	694.000																L
380956-40-9	GOLDCORP INC	A	01/20/2015	Various	153,869.000	3,704,594		2,849,654	2,849,654						2,849,654		854,941	854,941	6,539		L
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/18/2015	Various	28,716.000	5,428,056		4,320,526	4,317,563	(1,124,924)			(1,124,924)		4,320,526		1,107,530	1,107,530	7,499		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		03/18/2015	Various	139,043.000	5,764,623		5,190,449	5,660,251	(598,341)			(598,341)		5,190,449		574,174	574,174	27,298		L
40412C-10-1	HCA HOLDINGS INC		02/18/2015	GOLDMAN, SACHS & CO.	15,562.000	1,070,445		867,102	1,142,095	(274,993)			(274,993)		867,102		203,343	203,343			L
428236-10-3	HEWLETT-PACKARD CO		01/09/2015	GOLDMAN, SACHS & CO.	16,136.000	658,723		209,607	647,538	(437,931)			(437,931)		209,607		449,117	449,117	2,582		L
438516-10-6	HONEYWELL INTERNATIONAL INC		01/09/2015	GOLDMAN, SACHS & CO.	6,222.000	621,263		278,519	621,702	(343,183)			(343,183)		278,519		342,744	342,744			L
441060-10-0	HOSPIRA INC.		02/05/2015	Various	152,693.000	13,370,496		8,859,909	6,946,914	(492,223)			(492,223)		8,859,909		4,510,587	4,510,587			L
443510-20-1	HUBBELL, INC. CLASS B		01/09/2015	GOLDMAN, SACHS & CO.	4,907.000	518,949		524,215	524,215						524,215		(5,266)	(5,266)			L
452308-10-9	ILLINOIS TOOL WKS INC		01/09/2015	GOLDMAN, SACHS & CO.	6,704.000	629,146		544,903	634,869	(89,966)			(89,966)		544,903		84,243	84,243	3,251		L
G4766E-10-8	INDIVIOR PLC	D	03/16/2015	JPMORGAN CHASE & CO.	4,572.000	11,989		8,575	10,651	(2,170)			(2,170)	94	8,575	(524)	3,938	3,414			U
G47791-10-1	INGERSOLL-RAND PLC	E	03/19/2015	Various	89,076.000	5,728,274		4,870,688	5,646,528	(775,840)			(775,840)		4,870,688		857,586	857,586	9,628		L
458140-10-0	INTEL CORP		03/18/2015	CITIGROUP GLOBAL MARKETS	75,138.000	2,371,393		2,637,982							2,637,982		(266,589)	(266,589)	12,812		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	6,685.000	1,049,659		1,072,541	1,072,541						1,072,541		(22,882)	(22,882)			L
46072H-10-8	INTERSTATE BAKERIES CORP.		03/24/2015	CANCELLED TRADE	0.000	14											14	14			L
46146L-10-1	INVESTORS BANCORP INC		02/03/2015	MORGAN STANLEY	93,334.000	1,075,231		1,008,173							1,008,173		67,058	67,058			L
X40338-10-9	JERONIMO MARTINS EUR1	D	03/16/2015	CITIGROUP GLOBAL MARKETS	4,429.000	54,154		44,670	44,670	(1,203)			(1,203)	1,203	44,670	(6,643)	16,127	9,484			U
478160-10-4	JOHNSON & JOHNSON		02/12/2015	Various	8,474.000	869,757		658,570	886,126	(227,556)			(227,556)		658,570		211,187	211,187			L
46625H-10-0	JP MORGAN CHASE & CO		02/02/2015	Various	130,000.000	7,166,597		7,286,980							7,286,980		(120,383)	(120,383)			L
48203R-10-4	JUNIPER NETWORKS INC		03/19/2015	Various	132,598.000	3,112,048		2,984,342							2,984,342		127,706	127,706	10,920		L
493267-10-8	KEYCORP NEW COM		03/18/2015	Various	369,405.000	5,058,656		4,764,338	3,983,045	(307,677)			(307,677)		4,764,338		294,318	294,318	10,451		L
500255-10-4	KOHLS CORP		03/18/2015	Various	85,271.000	5,663,168		4,625,324	5,204,942	(579,618)			(579,618)		4,625,324		1,037,844	1,037,844	16,702		L
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	03/19/2015	Various	18,895.000	365,357		322,515	337,358	(23,931)			(23,931)	9,088	322,515	(43,811)	86,653	42,842			U
501044-10-1	KROGER CO		03/18/2015	Various	44,199.000	3,265,939		2,915,844							2,915,844		350,095	350,095	6,734		L
524901-10-5	LEGG MASON INC COM		03/18/2015	Various	101,226.000	5,543,383		5,076,302	5,402,432	(326,130)			(326,130)		5,076,302		467,082	467,082	16,196		L
53219L-10-9	LIFEPOINT HOSPITALS INC		02/18/2015	GOLDMAN, SACHS & CO.	14,305.000	991,210		987,640							987,640		3,570	3,570			L
534187-10-9	LINCOLN NA TL CORP IN COM		01/28/2015	Various	111,291.000	6,005,894		5,269,966	6,418,152	(1,148,186)			(1,148,186)		5,269,966		735,929	735,929	17,267		L
539830-10-9	LOCKHEED MARTIN CORP		01/14/2015	Various	34,747.000	6,711,484		4,130,136	6,691,230	(2,561,094)			(2,561,094)		4,130,136		2,581,348	2,581,348			L
548661-10-7	LOWES COS INC USD0.50		03/18/2015	Various	73,041.000	5,113,214		3,614,941	5,025,221	(1,410,280)			(1,410,280)		3,614,941		1,498,274	1,498,274	7,312		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/03/2015	Various	23,200.000	1,905,355		1,726,742	1,246,423	(85,600)			(85,600)		1,726,742		178,613	178,613			L
55261F-10-4	M & T BANK CORP		01/28/2015	GOLDMAN, SACHS & CO.	4,443.000	511,029		547,777	558,130	(10,352)			(10,352)		547,777		(36,748)	(36,748)			L
55616P-10-4	MACYS INC		03/18/2015	Various	223,067.000	14,464,442		13,315,591	14,666,655	(1,351,064)			(1,351,064)		13,315,591		1,148,851	1,148,851	69,708		L
56585A-10-2	MARATHON PETROLEUM CORP		02/03/2015	GOLDMAN, SACHS & CO.	17,118.000	1,417,955		1,359,100	516,197	(41,854)			(41,854)		1,359,100		58,855	58,855			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		02/03/2015	Various	28,997.000	1,658,270		1,748,861	657,924						1,748,861		(90,591)	(90,591)	7,762		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		03/19/2015	Various	74,015.000	5,902,809		3,892,641	5,639,384	(1,877,359)			(1,877,359)		3,892,641		2,010,168	2,010,168	6,443		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)
580135-10-1	MCDONALDS CORP		01/29/2015	JPMORGAN CHASE & CO.	78,299.000	7,182,563		7,228,983	4,994,116	(124,653)			(124,653)		7,228,983		(46,420)	(46,420)			L
58155Q-10-3	MCKESSON CORP		02/18/2015	CITIGROUP GLOBAL MARKETS	6,607.000	1,483,827		1,247,116	1,371,481	(124,365)			(124,365)		1,247,116		236,711	236,711	1,586		L
58404W-10-9	MEDCATH CORP		03/05/2015	DISTRIBUTION	0.000	236											236	236			L
585055-10-6	MEDTRONIC INC.		01/30/2015	Various	113,327.150	6,170,872		5,895,679	6,855,318	(2,348,843)			(2,348,843)		5,895,679		275,192	275,192	28,959		L
G5960L-10-3	MEDTRONIC PLC	E	02/12/2015	DIRECT	1.150	85		87							87		(2)	(2)			L
58933Y-10-5	MERCK & CO. INC.		03/18/2015	Various	97,053.000	5,785,574		4,258,237	5,221,329	(1,265,221)			(1,265,221)		4,258,237		1,527,337	1,527,337	41,373		L
59151K-10-8	METHANEX CORP	A	02/03/2015	Various	18,052.000	825,554		808,830	268,380						808,830		16,724	16,724			L
59156R-10-8	METLIFE INC COM		01/28/2015	GOLDMAN, SACHS & CO.	29,777.000	1,417,269		1,599,620	1,610,638	(11,017)			(11,017)		1,599,620		(182,351)	(182,351)			L
595112-10-3	MICRON TEC HNOLOGY INC COM		03/24/2015	CANCELLED TRADE	0.000	16											16	16			L
609207-10-5	MONDELEZ INTERNATIONAL INC		01/28/2015	MORGAN STANLEY	107,425.000	3,854,138		3,887,866	3,902,213	(14,347)			(14,347)		3,887,866		(33,728)	(33,728)	16,114		L
61945C-10-3	MOSAIC COMPANY		02/03/2015	GOLDMAN, SACHS & CO.	25,938.000	1,218,330		1,170,530	395,603	(10,746)			(10,746)		1,170,530		47,800	47,800			L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		03/24/2015	GOLDMAN, SACHS & CO.	165.000																U
628530-10-7	MYLAN INC		03/06/2015	Various	114,226.000	5,969,975		5,684,351	3,901,029	(729,014)			(729,014)		5,684,351		285,624	285,624			L
H57312-64-9	NESTLE SA PAR CHF1	D	01/15/2015	BANK OF AMERICA/MERRILL LYNCH	7,322.000	539,477		535,788	537,553	(15,924)			(15,924)	14,159	535,788	34,896	(31,207)	3,689			U
651639-10-6	NEWMONT MINING CORP		01/20/2015	MORGAN STANLEY	120,684.000	2,830,287		2,280,928	2,280,928						2,280,928		549,359	549,359			L
65339F-10-1	NEXTERA ENERGY INC		01/14/2015	CITIGROUP GLOBAL MARKETS	6,951.000	746,700		498,722	738,822	(240,100)			(240,100)		498,722		247,978	247,978			L
J51699-10-6	NINTENDO CO LTD COM STK	D	03/17/2015	BARCLAYS	1,200.000	138,910		126,160	126,160	(4,433)			(4,433)	4,433	126,160	(5,691)	18,441	12,750			U
655664-10-0	NORDSTROM INC		03/18/2015	Various	55,397.000	4,371,989		3,499,159	4,397,968	(898,809)			(898,809)		3,499,159		872,830	872,830	8,922		L
655844-10-8	NORFOLK SOUTHERN CORP		01/09/2015	GOLDMAN, SACHS & CO.	5,676.000	590,430		397,626	622,146	(224,520)			(224,520)		397,626		192,804	192,804			L
664397-10-6	NORTHEAST UTILITIES		02/23/2015	Various	116,885.000	5,081,625		4,881,473	6,255,685	(1,374,212)			(1,374,212)		4,881,473		200,152	200,152			L
665859-10-4	NORTHERN TRUST CORP		01/28/2015	GOLDMAN, SACHS & CO.	8,854.000	582,902		596,760	596,760						596,760		(13,858)	(13,858)	2,922		L
666807-10-2	NORTHROP GRUMMAN CORP		03/18/2015	Various	24,768.000	3,935,559		3,303,521	784,262	(426,002)			(426,002)		3,303,521		632,038	632,038	11,211		L
67066G-10-4	NVIDIA CORP		03/18/2015	Various	269,795.000	5,694,724		5,038,943	4,426,238	(336,207)			(336,207)		5,038,943		655,781	655,781	9,789		L
681919-10-6	OMNICOM GROUP		01/14/2015	CITIGROUP GLOBAL MARKETS	9,383.000	700,637		509,939	726,901	(216,962)			(216,962)		509,939		190,698	190,698	4,692		L
68389X-10-5	ORACLE CORP COM		03/18/2015	Various	100,920.000	4,413,308		3,563,130	4,538,372	(975,242)			(975,242)		3,563,130		850,178	850,178	12,110		L
69007J-10-6	OUTFRONT MEDIA INC		02/05/2015	Various	38,095.330	1,100,241		1,016,882	1,022,479	(5,597)			(5,597)		1,016,882		83,359	83,359			L
693718-10-8	PACCAR INC		01/09/2015	GOLDMAN, SACHS & CO.	9,429.000	631,673		517,759	641,266	(123,508)			(123,508)		517,759		113,915	113,915	9,429		L
696429-30-7	PALL CORP		01/09/2015	GOLDMAN, SACHS & CO.	7,370.000	751,216		616,869	745,918	(129,049)			(129,049)		616,869		134,347	134,347			L
701094-10-4	PARKER HAN NIFIN CORP COM		01/09/2015	GOLDMAN, SACHS & CO.	5,100.000	642,726		582,165	657,645	(75,480)			(75,480)		582,165		60,561	60,561			L
70469L-10-0	PEAK RESORTS INC		01/12/2015	Various	37,282.000	296,304		298,256	298,256						298,256		(1,952)	(1,952)	4,067		L
G7S00T-10-4	PENTAIR PLC	E	01/09/2015	GOLDMAN, SACHS & CO.	8,526.000	557,344		558,368	566,297	(7,929)			(7,929)		558,368		(1,023)	(1,023)			L
713448-10-8	PEPSICO INC.		01/14/2015	CITIGROUP GLOBAL MARKETS	7,401.000	715,687		505,763	699,839	(194,076)			(194,076)		505,763		209,924	209,924	4,848		L
714046-10-9	PERKINELMER INC		02/18/2015	GOLDMAN, SACHS & CO.	17,314.000	798,569		735,319							735,319		63,250	63,250	1,212		L
717081-10-3	PFIZER INC		03/18/2015	Various	154,253.000	5,056,616		4,596,618	3,906,397	(227,736)			(227,736)		4,596,618		459,997	459,997	19,597		L
718546-10-4	PHILLIPS 66		03/18/2015	Various	69,388.000	4,824,046		4,321,788	3,511,794	(564,030)			(564,030)		4,321,788		502,258	502,258	12,131		L
723787-10-7	PIONEER NA T RES CO COM		02/03/2015	GOLDMAN, SACHS & CO.	11,543.000	1,718,438		1,672,443	548,363						1,672,443		45,994	45,994			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		02/03/2015	Various	36,804.000	1,797,777		1,809,999	643,604						1,809,999		(12,222)	(12,222)	7,229		L
69351T-10-6	PPL CORP		03/10/2015	Various	110,670.000	3,575,971		3,271,157	4,020,641	(749,484)			(749,484)		3,271,157		304,814	304,814	41,225		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		01/28/2015	GOLDMAN, SACHS & CO.	10,122.000	491,060		525,737	525,737						525,737		(34,676)	(34,676)			L
742718-10-9	PROCTER & GAMBLE CO		01/14/2015	CITIGROUP GLOBAL MARKETS	8,181.000	736,322		519,264	745,207	(225,943)			(225,943)		519,264		217,058	217,058			L
N72482-10-7	QIAGEN N V	E	02/18/2015	GOLDMAN, SACHS & CO.	32,673.000	783,098		736,280							736,280		46,818	46,818			L
747525-10-3	QUALCOMM INC		01/14/2015	CITIGROUP GLOBAL MARKETS	8,874.000	640,439		658,742	659,604	(863)			(863)		658,742		(18,303)	(18,303)			L
74834L-10-0	QUEST DIAGNOSTICS INC		01/14/2015	CITIGROUP GLOBAL MARKETS	10,854.000	739,185		617,769	727,869	(110,101)			(110,101)		617,769		121,416	121,416	3,582		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/28/2015	GOLDMAN, SACHS & CO.	11,255.000	595,037		603,043	644,799	(41,756)			(41,756)		603,043		(8,006)	(8,006)	2,026		L
7591EP-10-0	REGIONS FINANCIAL CORP		01/28/2015	GOLDMAN, SACHS & CO.	159,642.000	1,406,373		1,602,806	1,685,820	(83,014)			(83,014)		1,602,806		(196,432)	(196,432)	7,982		L
E8471S-13-0	REPSOL YPF SA EUR1	D	01/14/2015	Various	0.270	42,846		46,489							46,489	(3,643)		(3,643)			U
760759-10-0	REPUBLIC S VCS INC COM		01/14/2015	GOLDMAN, SACHS & CO.	18,391.000	736,218		705,530	740,238	(34,708)			(34,708)		705,530		30,688	30,688	5,149		L
762760-10-6	RICE ENERGY INC		02/03/2015	Various	57,763.000	1,003,418		1,065,181	415,416						1,065,181		(61,763)	(61,763)			L
767754-10-4	RITE AID CORP.		02/18/2015	MORGAN STANLEY	199,730.000	1,631,209		966,693	1,501,970	(535,276)			(535,276)		966,693		664,516	664,516			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)
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	01/15/2015	CITIGROUP GLOBAL MARKETS	2,725.000	779,305		740,178	740,178	(19,495)			(19,495)	19,495	740,178	48,208	(9,081)	39,127			U
773903-10-9	ROCKWELL AUTOMATION INC		01/09/2015	GOLDMAN, SACHS & CO.	5,087.000	554,715		558,960	565,674	(6,715)			(6,715)		558,960		(4,245)	(4,245)			L
G76312-14-2	ROLLS ROYCE HOLDINGS PLC PREFERRED	D	01/06/2015	DIRECT	8,435,340.000	12,796		13,557	13,159	(224)			(224)	622	13,557	(962)	202	(760)			U
776696-10-6	ROPER CORP.		01/09/2015	GOLDMAN, SACHS & CO.	3,961.000	601,854		509,105	619,302	(110,198)			(110,198)		509,105		92,749	92,749	990		L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	03/23/2015	Various	12,216.000	369,507		410,197	410,197	(7,363)			(7,363)	7,363	410,197	(28,127)	(12,563)	(40,690)	4,834		U
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	03/06/2015	BARCLAYS	1,438.000	90,936		88,914	102,486	(13,572)			(13,572)		88,914		2,022	2,022	3,022		L
80004C-10-1	SANDISK CORP		03/26/2015	Various	69,744.000	5,809,798		6,478,125	5,399,384	(59,331)			(59,331)		6,478,125		(668,327)	(668,327)	12,193		L
G7945M-10-7	SEAGATE TECHNOLOGY	E	03/18/2015	Various	83,800.000	5,085,523		4,357,633	3,990,000	(1,020,547)			(1,020,547)		4,357,633		727,890	727,890	17,010		L
H7485A-10-8	SGS	D	01/15/2015	CITIGROUP GLOBAL MARKETS	12.000	23,130		24,697	24,697	(650)			(650)	650	24,697	1,609	(3,175)	(1,567)			U
J72208-10-1	SHIMAMURA CO LTD JPY50	D	03/18/2015	BARCLAYS	3,000.000	304,303		254,787	260,228	(14,584)			(14,584)	9,144	254,787	(11,317)	60,833	49,516			U
844741-10-8	SOUTHWEST AIRLINES CO		03/18/2015	Various	158,752.000	6,839,738		4,027,837	6,718,385	(2,690,548)			(2,690,548)		4,027,837		2,811,901	2,811,901	14,759		L
847560-10-9	SPECTRA ENERGY CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	16,641.000	551,263		482,197	604,068	(121,871)			(121,871)		482,197		69,066	69,066			L
G84278-10-3	STANDARD LIFE	D	03/30/2015	EXCHANGE	133,239.271	984,272		1,080,308	1,015,944	16,368			16,368	47,997	1,080,308	(96,011)	(25)	(96,036)			U
854502-10-1	STANLEY BLACK & DECKER INC		01/09/2015	GOLDMAN, SACHS & CO.	6,520.000	622,876		520,123	626,442	(106,319)			(106,319)		520,123		102,753	102,753			L
855710-10-2	STARZ		03/20/2015	GOLDMAN, SACHS & CO.	27,770.000	947,209		777,912	824,769	(46,857)			(46,857)		777,912		169,298	169,298			L
857477-10-3	STATE STREET CORPORATION		03/18/2015	Various	79,770.000	6,004,542		5,764,695	5,224,803	(404,360)			(404,360)		5,764,695		239,846	239,846	19,967		L
863667-10-1	STRYKER CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	8,276.000	771,303		692,265	780,675	(88,410)			(88,410)		692,265		79,038	79,038	2,855		L
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		02/03/2015	Various	29,927.000	1,204,557		1,140,942	302,947	(48,765)			(48,765)		1,140,942		63,615	63,615			L
867914-10-3	SUNTRUST B KS INC COM		01/28/2015	GOLDMAN, SACHS & CO.	16,317.000	631,404		620,536	683,682	(63,147)			(63,147)		620,536		10,869	10,869			L
871829-10-7	SYSCO CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	18,091.000	728,543		570,404	718,032	(147,628)			(147,628)		570,404		158,139	158,139	5,427		L
74144T-10-8	T. ROWE PRICE GROUP		01/28/2015	GOLDMAN, SACHS & CO.	8,615.000	688,246		675,416	739,684	(64,268)			(64,268)		675,416		12,830	12,830			L
87936R-10-6	TELEFONICA BRASIL SA ADR	F	03/10/2015	UNION BANK OF SWITZERLAND	7,237.000	113,080		127,950	127,950						127,950		(14,870)	(14,870)			L
88033G-40-7	TENET HEALTHCARE CORP		02/18/2015	GOLDMAN, SACHS & CO.	17,735.000	796,200		833,263							833,263		(37,062)	(37,062)			L
881609-10-1	TESORO CORP		02/03/2015	GOLDMAN, SACHS & CO.	24,096.000	1,750,766		1,152,475	1,742,913	(633,984)			(633,984)		1,152,475		598,291	598,291			L
882508-10-4	TEXAS INST RS INC COM		03/18/2015	Various	105,361.000	5,830,819		5,031,574	5,500,479	(603,385)			(603,385)		5,031,574		799,245	799,245	14,749		L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/18/2015	GOLDMAN, SACHS & CO.	6,413.000	814,819		765,726	803,485	(37,759)			(37,759)		765,726		49,093	49,093	962		L
88732J-20-7	TIME WARNER CABLE INC		02/02/2015	GOLDMAN, SACHS & CO.	64,581.000	9,045,763		8,766,890	9,820,187	(1,053,297)			(1,053,297)		8,766,890		278,873	278,873			L
887317-30-3	TIME WARNER INC		01/14/2015	CITIGROUP GLOBAL MARKETS	8,876.000	731,074		379,069	758,188	(379,119)			(379,119)		379,069		352,005	352,005			L
872590-10-4	T-MOBILE US INC		02/23/2015	Various	180,863.000	5,660,198		4,872,449	4,872,449						4,872,449		787,749	787,749			L
J86957-11-5	TOKYO ELECTRON	D	03/16/2015	BARCLAYS	700.000	51,967		46,369	53,836	(9,359)			(9,359)	1,892	46,369	(2,004)	7,602	5,598	175		U
89417E-10-9	TRAVELERS COS INC		03/18/2015	Various	48,080.000	5,116,089		4,087,382	4,987,652	(1,000,807)			(1,000,807)		4,087,382		1,028,707	1,028,707	9,775		L
896047-50-3	TRIBUNE MEDIA CL A ORD		03/20/2015	CRT CAPITAL GROUP	33,000.000	2,310,279		1,972,410	1,972,410						1,972,410		337,869	337,869			L
G91442-10-6	TYCO INTERNATIONAL PLC	E	01/09/2015	GOLDMAN, SACHS & CO.	13,223.000	580,793		544,718	579,961	(35,242)			(35,242)		544,718		36,075	36,075			L
H42097-10-7	UBS GROUP AG	D	01/15/2015	MORGAN STANLEY	10,866.000	171,977		186,887	186,887	(5,848)			(5,848)	5,848	186,887	11,216	(26,126)	(14,910)			U
907818-10-8	UNION PACIFIC CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	12,077.000	1,375,925		1,196,423	1,438,733	(242,310)			(242,310)		1,196,423		179,502	179,502	6,039		L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		01/14/2015	CITIGROUP GLOBAL MARKETS	6,923.000	757,579		556,638	769,630	(212,992)			(212,992)		556,638		200,941	200,941			L
913017-10-9	UNITED TECHNOLOGIES CORP		01/14/2015	CITIGROUP GLOBAL MARKETS	11,587.000	1,322,403		1,098,775	1,332,505	(233,730)			(233,730)		1,098,775		223,627	223,627			L
91529Y-10-6	UNUM GROUP		01/28/2015	GOLDMAN, SACHS & CO.	14,773.000	464,649		507,896	515,282	(7,387)			(7,387)		507,896		(43,247)	(43,247)	2,438		L
91704F-10-4	URBAN EDGE PROPERTIES ORD		02/05/2015	DIRECT	1.000	23		19							19		4	4			L
91913Y-10-0	VALERO ENERGY CORP		02/03/2015	Various	28,811.000	1,372,532		1,311,989	455,153	(31,016)			(31,016)		1,311,989		60,542	60,542			L
92343V-10-4	VERIZON COMMUNICATIONS		01/14/2015	CITIGROUP GLOBAL MARKETS	13,941.000	654,199		534,345	652,160	(117,815)			(117,815)		534,345		119,854	119,854	7,668		L
92553P-20-1	VIACOM INC NEW CL B		03/18/2015	Various	62,602.000	4,440,993		4,166,436	3,372,780	(378,660)			(378,660)		4,166,436		274,556	274,556	14,791		L
929042-10-9	VORNADO RLTY TR		01/23/2015	DISTRIBUTION	0.000	154,496		154,496							154,496						L
931427-10-8	WALGREENS BOOTS ALLIANCE		02/18/2015	GOLDMAN, SACHS & CO.	12,255.000	950,176		726,354	933,831	(207,477)			(207,477)		726,354		223,822	223,822	4,136		L
931142-10-3	WAL-MART STORES		03/04/2015	Various	139,783.000	11,639,288		11,863,112	9,769,108	(160,068)			(160,068)		11,863,112		(223,824)	(223,824)			L
939322-10-3	WASHINGTON MUT INC COM		03/24/2015	CANCELLED TRADE	0.000	783											783	783			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)
94106L-10-9	WASTE MGMT INC DEL		01/14/2015	CITIGROUP GLOBAL MARKETS	14,589.000	755,878		523,303	748,707	(225,405)			(225,405)		523,303		232,575	232,575			L
949746-10-1	WELLS FARGO CO		01/14/2015	CITIGROUP GLOBAL MARKETS	13,283.000	680,140		681,047	728,174	(47,127)			(47,127)		681,047		(907)	(907)			L
960413-10-2	WESTLAKE CHEMICAL CORP		02/03/2015	Various	12,021.000	694,569		674,180	255,784	(19,734)			(19,734)		674,180		20,389	20,389			L
966244-10-5	WHITEWAVE FOOD CO CLASS A		02/25/2015	GOLDMAN, SACHS & CO.	68,899.000	2,836,177		2,364,514							2,364,514		471,663	471,663			L
976657-10-6	WISCONSIN ENERGY		01/15/2015	Various	15,766.000	856,551		617,251	831,499	(214,248)			(214,248)		617,251		239,300	239,300			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		03/18/2015	Various	63,690.000	5,543,172		5,117,477	5,333,329	(339,683)			(339,683)		5,117,477		425,695	425,695	11,643		L
984121-10-3	XEROX CORP COM		01/09/2015	CITIGROUP GLOBAL MARKETS	43,899.000	603,452		499,123	608,440	(109,317)			(109,317)		499,123		104,329	104,329	2,744		L
984332-10-6	YAHOO INC COM		03/18/2015	Various	401,243.000	18,302,191		15,593,207	16,494,142	(4,340,959)			(4,340,959)		15,593,207		2,708,984	2,708,984			L
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	01/27/2015	NOMURA SECURITIES INTERNATIONAL INC	20,500.000	76,854		71,879	73,886	(2,009)			(2,009)	1	71,879	26	4,949	4,975			U
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	01/15/2015	BANK OF AMERICA/MERRILL LYNCH	1,654.000	509,580		493,896	518,846	(38,616)			(38,616)	13,666	493,896	32,168	(16,484)	15,683			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						584,735,239	XXX	509,269,624	482,153,439	(74,731,444)			(74,731,444)	152,217	509,269,624	(144,945)	75,610,560	75,465,615	1,169,237	XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		03/25/2015	Various	1,259,381.000	259,749,123		258,906,572							258,906,572		842,551	842,551	21,243		L
464287-79-6	ISHARES US ENERGY ETF		02/18/2015	JPMORGAN CHASE & CO.	100,000.000	4,613,898		4,624,000							4,624,000		(10,102)	(10,102)			U
464287-69-7	ISHARES US UTILITIES ETF TRUST		03/06/2015	Various	80,500.000	8,806,602		9,312,894							9,312,894		(506,292)	(506,292)			L
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	03/11/2015	JPMORGAN CHASE & CO.	7,335.000	288,968		293,547	293,547						293,547		(4,578)	(4,578)			L
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	R	03/30/2015	GOLDMAN, SACHS & CO.	3,950.000	245,204		237,474	237,474						237,474		7,730	7,730	1,240		L
9299999. Subtotal - Common Stocks - Mutual Funds						273,703,795	XXX	273,374,487	531,021						273,374,487		329,309	329,309	22,484	XXX	XXX
9799997. Total - Common Stocks - Part 4						858,439,034	XXX	782,644,110	482,684,459	(74,731,444)			(74,731,444)	152,217	782,644,110	(144,945)	75,939,868	75,794,924	1,191,721	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						858,439,034	XXX	782,644,110	482,684,459	(74,731,444)			(74,731,444)	152,217	782,644,110	(144,945)	75,939,868	75,794,924	1,191,721	XXX	XXX
9899999. Total - Preferred and Common Stocks						858,439,034	XXX	782,644,110	482,684,459	(74,731,444)			(74,731,444)	152,217	782,644,110	(144,945)	75,939,868	75,794,924	1,191,721	XXX	XXX
9999999 - Totals						8,469,022,376	XXX	8,394,222,925	5,161,961,002	(58,072,485)	2,127,888		(55,944,597)	152,217	8,380,251,699	(144,945)	88,915,621	88,770,677	49,356,349	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 26

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							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														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							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														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							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														XXX							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														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(24,216)	(306,387)		(306,387)	31,271		13,284			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(24,359)	(306,387)		(306,387)	31,414		13,141			3FE	0001
CDS CS4205494 ON WFC 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2013	06/20/2018		5,000,000	credit event/(1.0000)	(72,999)		(9,000)	(122,832)		(122,832)	(5,850)		3,500			1FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(28,846)	(191,812)		(191,812)	(25,585)		(3,846)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(28,846)	(193,552)		(193,552)	(23,189)		(3,846)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(28,846)	(187,248)		(187,248)	(26,637)		(3,846)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(28,846)	(191,583)		(191,583)	(23,775)		(3,846)			1FE	0001
CDS CS4215683 ON ACE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	credit event/(1.0000)	(147,658)		(5,182)	(140,087)		(140,087)	4,932		7,318			1FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912		(45,529)	(156,896)		(156,896)	60,278		(20,529)			2FE	0001
CDS SINGLE SWAP CDS (VLO)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	12/20/2018		5,000,000	credit event/(1.0000)	(47,240)		(10,147)	(83,946)		(83,946)	(68,666)		2,353			2FE	0001
CDS SINGLE SWAP CDS (CNQCN)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2013	03/20/2019		5,000,000	credit event/(1.0000)	(98,875)		(7,809)	(12,764)		(12,764)	(121,269)		4,691			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(7,527)	(108,758)		(108,758)	2,427		4,973			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(7,017)	(137,325)		(137,325)	(8,393)		5,483			4FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(6,672)	(112,841)		(112,841)	(893)		5,828			4FE	0001
CDS SINGLE SWAP SCDS (MDC)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		12,000,000	credit event/(1.0000)	405,528		(49,933)	6,051		6,051	(89,079)		(19,933)			3FE	0001

SCHEDULE DB - PART A - SECTION 1

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CDS SINGLE SWAP CDS (RIOLN)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2014	09/20/2019		10,000,000	credit event/(1.0000)	(34,444)		(23,385)	(64,325)		(64,325)	(56,548)		1,615			1FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/12/2014	12/20/2019		7,000,000	credit event/(1.0000)	(133,346)		(10,967)	(125,458)		(125,458)	20,501		6,533			2FE	0001
CDS SINGLE SWAP SCDS (RIG)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/13/2015	12/20/2016		10,000,000	credit event/(1.0000)		790,444	(121,615)	384,338		384,338	(318,657)		(87,449)			3FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(7,250)	(6,223)		(6,223)	7,204					2FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(9,748)	(35,481)		(35,481)	8,634		2,752			3FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(4,121)	(1,604)		(1,604)	3,519		(2,746)			3FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(17,867)	(208,977)		(208,977)	17,296		7,133			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(30,170)	(72,921)		(72,921)	24,599		(17,670)			2FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)	(150,368)		(30,228)	234,156		234,156	281,498		7,272			4FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(33,151)	(36,422)		(36,422)	(68,703)		4,349			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(22,786)	(68,697)		(68,697)	5,716		(10,286)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(4,175)	(116,963)		(116,963)	983		8,325			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)	(179,713)		(3,652)	(103,117)		(103,117)	(3,168)		8,848			1FE	0001
CDS SINGLE SWAP ICE (CDX.NA.IG.22.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33QE4AS4QXXS2TT7X50	09/25/2014	06/20/2019		100,000,000	credit event/(1.0000)	(1,724,088)		(158,939)	(1,824,400)		(1,824,400)	(115,261)		91,061			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(2,175,739)	790,444	(790,830)	(4,292,460)	XXX	(4,292,460)	(455,401)		24,462			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(2,175,739)	790,444	(790,830)	(4,292,460)	XXX	(4,292,460)	(455,401)		24,462			XXX	XXX
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		22,605	28,442		217,039			(2,395)		10,000,000	2FE	
CDS CS4205502 ON BAC 100 06/20/2018	06051GA#6 - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (03076CAE6)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)	(83,296)		16,494	(51,433)		91,387			3,994		5,000,000	1FE	
CDS CS4215691 ON HIG 100 06/20/2018	416515E@9 - HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (345838AC0 & 635300AE9)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	1.0000/(credit event)	(11,976)		13,094	(7,643)		109,414			594		5,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (771196AS1)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		25,000	(15,953)		221,544					10,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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CDS SINGLE SWAP CDS (NE)	65505LA*8 - DS (NE) due 12/20/2018, CDS attached to Cash Security - (151020AN4)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/26/2013	12/20/2018		5,000,000	1.0000/(credit event)	(111,790)		17,843	(79,494)		(401,743)			5,343		5,000,000	2FE	
CDS SINGLE SWAP CDS (ECACN)	292505D#8 - DS (ECACN) due 03/20/2019, CDS attached to Cash Security - (02364WAV7)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	03/20/2019		5,000,000	1.0000/(credit event)	23,334		11,393	17,577		(69,670)			(1,107)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C@3 - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (16524RAC7 & 693656AA8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		12,500	27,542		121,953					5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C#1 - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (14987EAA5 & 745310AD4 & 867363AX1 & 91911XAQ7)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		12,500	27,542		121,953					5,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (78355HJS9)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		28,729	(18,189)		103,012			3,729		10,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C@0 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (02005NAD2 & 451102BB2 & 677050AE6)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		22,149	22,462		188,778			(2,851)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (902133AN7 & 887317AF2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		29,193	163,916		369,907			(20,807)		20,000,000	1FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security - (30231GAC6)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		10,344	21,300		57,572			(2,156)		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (891906AA7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		6,537	58,904		110,659			(5,963)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										482,730		228,380	194,972	XXX	1,241,805			(21,620)		100,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										482,730		228,380	194,972	XXX	1,241,805			(21,620)		100,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(1,693,008)	790,444	(562,450)	(4,097,488)	XXX	(3,050,655)	(455,401)		2,842		100,000,000	XXX	XXX

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)
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(1,693,008)	790,444	(562,450)	(4,097,488)	XXX	(3,050,655)	(455,401)		2,842		100,000,000	XXX	XXX
BASOABTW0 (6.2965 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2015	06/26/2015		7,392,202	(6.2965 CNH) / 1 USD				(35,610)		(35,610)		(35,610)			18,045		0002
BASOAJ1W3 (6.3395 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2015	06/25/2015		9,559,113	(6.3395 CNH) / 1 USD				(112,685)		(112,685)		(112,685)			23,200		0002
BASOAKGB0 (0.8768 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2015	05/19/2015		1,655,820	(0.8768 EUR) / 1 USD				95,593		95,593		95,593			3,033		0002
BASOAKGC8 (0.6466 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2015	05/19/2015		738,481	(0.6466 GBP) / 1 USD				29,804		29,804		29,804			1,353		0002
BASOAKGG9 (0.9369 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2015	05/19/2015		828,294	(0.9369 CHF) / 1 USD				27,845		27,845		27,845			1,517		0002
BASOAML38 (1,111.55 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2015	06/25/2015		654,941	(1,111.55 KRW) / 1 USD				(255)		(255)		(255)			1,590		0002
BASOAND76 (0.6492 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/26/2015	05/19/2015		454,409	(0.6492 GBP) / 1 USD				16,615		16,615		16,615			832		0002
1229999. Subtotal - Forwards - Hedging Other													21,307	XXX	21,307		21,307			49,571	XXX	XXX
1269999. Subtotal - Forwards													21,307	XXX	21,307		21,307			49,571	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(2,175,739)	790,444	(790,830)	(4,271,153)	XXX	(4,271,153)	(455,401)	21,307	24,462		49,571	XXX	XXX
1419999. Subtotal - Replication										482,730		228,380	194,972	XXX	1,241,805			(21,620)		100,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(1,693,008)	790,444	(562,450)	(4,076,182)	XXX	(3,029,349)	(455,401)	21,307	2,842		100,049,571	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	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.
0002	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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM5	73		FUTURE S&P500 EMINI JUN 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2015	CME	03/16/2015	2,042.0500	2,060.8000	(54,020)		68,438				68,438	369,380	100/100	50
MFSM5	237		FUTURE EMINI MSCI EAFE INDEX JUN 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2015	ICE	03/16/2015	1,799.5000	1,829.9000	(357,870)		360,240				360,240	860,310	100/100	50
RTAM5	315		FUTURE RUSSELL 2000 EMINI ICE JUN 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2015	ICE	03/16/2015	1,226.0500	1,248.9000	(85,050)		719,775				719,775	1,767,150	100/100	100
SPM5	146		FUTURE S&P 500 JUN 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2015	CME	03/16/2015	2,042.0500	2,060.8000	(540,200)		684,375				684,375	2,098,750	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												(1,037,140)		1,832,828				1,832,828	5,095,590	XXX	XXX
1329999. Subtotal - Long Futures												(1,037,140)		1,832,828				1,832,828	5,095,590	XXX	XXX
ESM5	573		FUTURE S&P500 EMINI JUN 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/19/2015	CME	03/16/2015	2,042.0000	2,060.8000	424,020					(538,620)	(538,620)	2,899,380	0001	50
MESM5	1,681		FUTURE MSCI EMER MKT MIN JUN 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/19/2015	ICE	03/16/2015	925.9000	972.4000	226,935					(3,908,325)	(3,908,325)	3,420,835	0001	50
USM5	281		FUTURE US LONG BOND JUN 15	DEBT SECURITIES	SCHEDULE D	INTEREST	06/19/2015	CBOT	03/12/2015	161.4700	163.8800	(114,156)					(677,146)	(677,146)	782,234	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												536,799					(5,124,091)	(5,124,091)	7,102,449	XXX	XXX
1389999. Subtotal - Short Futures												536,799					(5,124,091)	(5,124,091)	7,102,449	XXX	XXX
1399999. Subtotal - Hedging Effective												(1,037,140)		1,832,828				1,832,828	5,095,590	XXX	XXX
1409999. Subtotal - Hedging Other												536,799					(5,124,091)	(5,124,091)	7,102,449	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(500,341)		1,832,828			(5,124,091)	(3,291,264)	12,198,039	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman	16,025	(16,025)	
JP Morgan	8,180,000	(8,180,000)	
Total Net Cash Deposits	8,196,025	(8,196,025)	

(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	1,832,828		1,832,828	650,955	(1,151,296)	650,955	12,198,039	12,198,039
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(133,164)		103,012	(437,224)		15,000,000	14,866,836
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		55,083	(15,953)	39,130	465,449		465,449	20,000,000	20,000,000
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y			(135,596)			(135,596)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y		21,300	(1,058,049)		148,959	(1,006,616)		10,000,000	8,963,251
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(208,977)			(208,977)			
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		169,858	(64,325)	105,533	169,858	(64,325)	105,533	6,736	6,736
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		850,891	(716,924)	133,967	1,394,218	(786,594)	607,624	45,042,835	45,042,835
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			(663,550)		109,414	(655,907)		5,000,000	4,336,450
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		64,954	(409,503)		116,710	(409,503)		5,000,000	4,655,451
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(7,827)			(7,827)			
0299999. Total NAIC 1 Designation					1,162,086	(3,413,868)	278,630	2,507,620	(3,712,569)	1,178,606	100,049,571	97,871,560
0899999. Aggregate Sum of Central Clearing houses						(1,824,400)			(1,824,400)			
0999999 - Gross Totals					2,994,914	(5,238,268)	2,111,457	3,158,575	(6,688,265)	1,829,561	112,247,610	110,069,598
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,994,914	(5,238,268)						

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	226,170	224,000	222,776	11/30/2018	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-RT-9	TREASURY NOTE	721,927	715,000	711,094	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (ICE, CME, CBOT)	Treasury	912796-DU-0	TREASURY NOTE	8,255,000	8,255,000	8,254,993	04/02/2015	I
JPMORGAN CHASE BANK, N.A. (ICE)	Treasury	912810-EM-6	TREASURY NOTE	1,389,219	1,000,000	1,066,662	08/15/2022	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,842,756	1,842,756	1,842,756		IV
0199999 - Total				12,435,072	12,036,756	12,098,280	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)
NONE								
0299999 - Total						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		15,080,633	15,080,633	04/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				15,080,633	15,080,633	XXX
9999999 - Totals				15,080,633	15,080,633	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 2,400,576 Book/Adjusted Carrying Value $ 2,400,576
2. Average balance for the year to date Fair Value $ 21,983,041 Book/Adjusted Carrying Value $ 21,983,041
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,080,633 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			7,552	7,552	12/31/2016
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			1,334,181	1,334,181	12/31/2016
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,046	5,046	12/31/2016
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			91,055	91,055	12/31/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,437,834	1,437,834	XXX
02360S-R6-7	AMEREN CORPORATION			6,399,757	6,399,467	04/06/2015
03741P-R9-5	APACHE CORP			1,999,886	1,999,724	04/09/2015
0556C3-RA-1	BMW US CAPITAL LLC			999,964	999,968	04/10/2015
06538C-R6-0	BANK OF TOKYO MITSUBISHI UFJ LTD (			16,599,568	16,599,608	04/06/2015
06538C-RW-3	BANK OF TOKYO MITSUBISHI UFJ LTD (			5,999,100	5,999,227	04/30/2015
15200L-R1-9	CENTERPOINT ENERGY RESOURCES CORP			3,999,976	4,000,000	04/01/2015
15200L-R9-2	CENTERPOINT ENERGY RESOURCES CORP			5,399,692	5,399,292	04/09/2015
2082P3-R9-5	CONOCOPHILLIPS QATAR			23,967,521	23,967,201	04/09/2015
23585M-RA-6	DANAHER CORPORATION			12,499,550	12,499,625	04/10/2015
24423J-RH-2	JOHN DEERE LTD			3,999,792	3,999,778	04/17/2015
29250B-R6-0	ECANA CORPORATION			4,899,662	4,899,626	04/06/2015
36161B-R8-9	GDF SUEZ			7,799,774	7,799,757	04/08/2015
36161B-RE-6	GDF SUEZ			6,399,674	6,399,607	04/14/2015
36161B-RN-6	GDF SUEZ			2,999,742	2,999,720	04/22/2015
59562K-R1-1	MIDAMERICAN ENERGY COMPANY			4,599,911	4,600,000	04/01/2015
59562K-R2-9	MIDAMERICAN ENERGY COMPANY			6,649,871	6,649,935	04/02/2015
63707R-RF-3	NATIONAL OILWELL VARCO INC			19,798,931	19,798,955	04/15/2015
63743D-RG-8	NATIONAL RURAL UTILITIES COOP FINA			5,499,676	5,499,748	04/16/2015
64587B-RA-2	NEW JERSEY NATURAL GAS CO			3,099,932	3,099,861	04/10/2015
66577M-R1-5	NORTHERN STATES POWER COMPANY (MIN			7,999,952	8,000,000	04/01/2015
66578R-R7-0	NORTHERN STATES POWER COMPANY (WIS			3,999,820	3,999,800	04/07/2015
68268U-RD-1	ONEOK PARTNERS LP			9,949,174	9,947,612	04/13/2015
72018U-R2-0	PIEDMONT NATURAL GAS COMPANY INC.			1,999,978	1,999,991	04/02/2015
72018U-R8-7	PIEDMONT NATURAL GAS COMPANY INC.			4,354,808	4,354,873	04/08/2015
72018U-RE-4	PIEDMONT NATURAL GAS COMPANY INC.			2,999,766	2,999,838	04/14/2015
74018L-S5-8	PRECISION CASTPARTS CORP.			5,999,082	5,998,583	05/05/2015
81685M-R7-0	SEMPRA ENERGY GLOBAL ENTERPRISES			6,999,685	6,999,358	04/07/2015
84757B-R1-4	SPECTRA ENERGY PARTNERS LP			7,674,954	7,675,000	04/01/2015
85462D-R1-3	STANLEY WORKS			7,799,961	7,800,000	04/01/2015
89116F-RA-0	TORONTO DOMINION HOLDINGS USA INC			11,699,672	11,699,678	04/10/2015
92240F-R1-3	VECTREN UTILITY HOLDINGS INC.			5,899,965	5,900,000	04/01/2015
92780K-RG-5	VIRGINIA ELECTRIC AND POWER COMPAN			4,999,015	4,999,083	04/16/2015
92780K-RV-2	VIRGINIA ELECTRIC AND POWER COMPAN			3,998,488	3,998,476	04/29/2015
00915T-R2-8	AIR PRODUCTS AND CHEMICALS INC			1,499,990	1,499,994	04/02/2015
36161B-RT-3	GDF SUEZ			2,609,713	2,609,698	04/27/2015
68406Y-R1-2	ORANGE & ROCKLAND UTIL			2,769,983	2,770,000	04/01/2015
74018L-RG-5	PRECISION CASTPARTS CORP.			1,949,885	1,949,838	04/16/2015
82619U-RD-8	SIEMENS CAPITAL CO LLC			6,499,766	6,499,718	04/13/2015
91820N-RE-8	VF CORPORATION			1,399,875	1,399,828	04/14/2015
92780K-RM-2	VIRGINIA ELECTRIC AND POWER COMPAN			2,649,290	2,649,338	04/21/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				249,364,800	249,361,805	XXX
9999999 - Totals				250,802,634	250,799,639	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (5,371,736) Book/Adjusted Carrying Value $ (5,372,035)
2. Average balance for the year to date Fair Value $ 262,529,362 Book/Adjusted Carrying Value $ 262,527,838

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 America, N.A.	New York, New York					(706,831,030)	(693,101,017)	(705,351,536)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,542		674,920	475,394	466,156	XXX
Bank of New York Mellon	New York, New York		0.010	776	131	56,858,727	39,104,044	137,621,400	XXX
Bank of Oklahoma	Tulsa, Oklahoma					126,701	724,695	644,431	XXX
Citibank, N.A.	New York, New York		0.020	91		36,819,106	33,027,499	28,607,498	XXX
Fifth Third Bank	Cincinnati, Ohio					1,542,079	1,855,862	1,246,782	XXX
First Hawaiian Bank	Honolulu, Hawaii					852,542	813,831	846,390	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,169,215	1,601,927	1,696,637	XXX
Branch Banking and Trust Co.	Richmond, Virginia					23,307,322	23,034,169	22,316,165	XXX
Capital One N.A.	New Orleans, Louisiana					14,524,761	14,570,491	14,231,811	XXX
Huntington National Bank	Columbus, Ohio					426,924	279,567	740,885	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.030	8	3	34,464,032	72,846,288	7,209,482	XXX
KeyBank National Association	Cleveland, Ohio					17,764,871	16,961,837	18,261,736	XXX
HSBC Bank, USA	Buffalo, New York					1,603,189	1,740,320	453,949	XXX
RBC Global Services	Toronto, Canada					239,042	240,466	237,087	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					5,906,285	3,741,412	3,882,172	XXX
Regions Bank	Birmingham, Alabama					1,264,035	2,165,682	1,822,553	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					3,096,463	1,983,546	3,744,604	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(80,592,982)	(95,367,767)	(57,791,561)	XXX
Northrim Bank	Anchorage, Alaska		0.020		133	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	2,417	267	(586,517,090)	(573,035,046)	(518,846,648)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	2,417	267	(586,517,090)	(573,035,046)	(518,846,648)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	(101,717)			XXX
0599999. Total - Cash		XXX	XXX	2,417	267	(586,618,807)	(573,035,046)	(518,846,648)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		03/11/2015		04/09/2015	9,999,953		117
TREASURY BILL		03/26/2015		05/07/2015	4,999,923		13
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					14,999,876		130
0599999. Total - U.S. Government Bonds					14,999,876		130
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							
ABBVIE INC		03/27/2015		04/20/2015	7,998,860		300
AIR PRODUCTS AND CHEMICALS INC		03/09/2015		04/02/2015	1,499,994		128
AIR PRODUCTS AND CHEMICALS INC		03/12/2015		04/14/2015	4,364,811		291
AMEREN CORPORATION		03/24/2015		04/06/2015	6,399,467		853
APACHE CORP		03/30/2015		04/09/2015	15,997,796		551
ARCHER DANIELS MIDLAND		03/31/2015		04/09/2015	24,999,556		56
BMW US CAPITAL LLC		03/12/2015		04/10/2015	999,968		72
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/05/2015		04/06/2015	16,599,608		2,117
BANK OF TOKYO MITSUBISHI UFJ LTD (		03/31/2015		04/30/2015	5,999,227		27
C.R. BARD INC.		03/27/2015		04/01/2015	25,000,000		799
C.R. BARD INC.		03/31/2015		04/02/2015	8,999,945		55
CENTERPOINT ENERGY RESOURCES CORP		03/31/2015		04/01/2015	4,000,000		67
CENTERPOINT ENERGY RESOURCES CORP		03/26/2015		04/09/2015	5,399,292		531
CONOCOPHILLIPS QATAR		03/09/2015		04/09/2015	27,967,068		2,680
DANAHER CORPORATION		03/12/2015		04/10/2015	12,499,625		833
JOHN DEERE LTD		03/13/2015		04/17/2015	3,999,778		264
DISCOVERY COMMUNICATIONS		03/31/2015		04/01/2015	5,000,000		49
DOVER CORP		03/31/2015		04/07/2015	11,999,820		30
ECANA CORPORATION		03/31/2015		04/06/2015	17,898,633		273
ECANA CORPORATION		03/27/2015		04/09/2015	2,499,678		201
GDF SUEZ		03/10/2015		04/08/2015	7,799,757		786
GDF SUEZ		03/17/2015		04/14/2015	6,399,607		453
GDF SUEZ		03/23/2015		04/22/2015	2,999,720		120
GDF SUEZ		03/31/2015		04/27/2015	2,609,698		12
GDF SUEZ		02/27/2015		05/26/2015	5,998,075		1,155
HOME DEPOT INC		03/31/2015		04/01/2015	15,075,000		29
ILLINOIS TOOL WORKS INC		03/31/2015		04/16/2015	29,999,000		67
KANSAS CITY POWER & LIGHT COMPANY		03/31/2015		04/01/2015	40,000,000		500
MIDAMERICAN ENERGY COMPANY		03/30/2015		04/01/2015	4,600,000		89
MIDAMERICAN ENERGY COMPANY		03/31/2015		04/02/2015	6,649,935		65
MONDELEZ INTERNATIONAL INC		03/31/2015		04/01/2015	13,000,000		130
NATIONAL OILWELL VARCO INC		03/17/2015		04/15/2015	19,798,955		1,427
NATIONAL RURAL UTILITIES COOP FINA		03/20/2015		04/16/2015	5,499,748		202
NEW JERSEY NATURAL GAS CO		03/20/2015		04/10/2015	3,099,861		186
NORTHERN STATES POWER COMPANY (MIN		03/30/2015		04/01/2015	8,000,000		133
NORTHERN STATES POWER COMPANY (WIS		03/31/2015		04/07/2015	3,999,800		33
ONEOK PARTNERS LP		03/30/2015		04/13/2015	16,446,052		658
ORANGE & ROCKLAND UTIL		03/18/2015		04/01/2015	2,770,000		668
PIEDMONT NATURAL GAS COMPANY INC.		03/18/2015		04/02/2015	12,999,942		809
PIEDMONT NATURAL GAS COMPANY INC.		03/25/2015		04/08/2015	4,354,873		127
PIEDMONT NATURAL GAS COMPANY INC.		03/27/2015		04/10/2015	4,099,846		85
PIEDMONT NATURAL GAS COMPANY INC.		03/31/2015		04/14/2015	2,999,838		13
PRECISION CASTPARTS CORP.		03/27/2015		04/16/2015	1,949,838		54
PRECISION CASTPARTS CORP.		03/31/2015		05/05/2015	5,998,583		42
SEMPRA ENERGY GLOBAL ENTERPRISES		03/27/2015		04/07/2015	12,698,836		970
SIEMENS CAPITAL CO LLC		03/12/2015		04/13/2015	6,499,718		469
SPECTRA ENERGY PARTNERS LP		03/23/2015		04/01/2015	7,675,000		1,094
STANLEY WORKS		03/31/2015		04/01/2015	7,800,000		512
TORONTO DOMINION HOLDINGS USA INC		03/09/2015		04/10/2015	11,699,678		822
VF CORPORATION		03/11/2015		04/14/2015	1,399,828		278
VECTREN UTILITY HOLDINGS INC.		03/31/2015		04/01/2015	5,900,000		56
VIRGINIA ELECTRIC AND POWER COMPAN		03/16/2015		04/16/2015	4,999,083		978
VIRGINIA ELECTRIC AND POWER COMPAN		03/19/2015		04/21/2015	2,649,338		431
VIRGINIA ELECTRIC AND POWER COMPAN		03/30/2015		04/29/2015	3,998,476		109
WISCONSIN PUBLIC SERVICE CORPORATI		03/31/2015		04/01/2015	31,000,000		241
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					533,591,209		23,979

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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					533,591,209		23,979
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					548,591,085		24,108
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					548,591,085		24,108
8699999 - Total Cash Equivalents					548,591,085		24,108