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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 3075 Sanders Road, Suite I2W (Street and Number), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road, Suite I2W (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

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

Internet Website Address www.allstate.com

Statutory Statement Contact Thomas Helsdingen (Name), 847-402-6944 (Area Code) (Telephone Number)
thelsdin@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

Chief Executive Officer	MATTHEW EVAN WINTER #	Chief Financial Officer	MARIO IMBARRATO #
Secretary	ANGELA KAY FONTANA	Actuary	THERESA MARY RESNICK #

OTHER

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

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JAMES DAVID DeVRIES #	ANGELA KAY FONTANA
MARY JANE FORTIN #	JUDITH PEPPLE GREFFIN	MARIO IMBARRATO #
WILFORD JOHN KAVANAUGH	KATHERINE ANNE MABE #	HARRY ROBERT MILLER
SAMUEL HENRY PILCH	STEVEN EMIL SHEBIK	STEVEN PAUL SORENSON #
THOMAS JOSEPH WILSON II	MATTHEW EVAN WINTER	

State of Illinois
County of Cook SS:

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

MATTHEW EVAN WINTER
Chief Executive Officer

ANGELA KAY FONTANA
Secretary

MARIO IMBARRATO
Chief Financial Officer

Subscribed and sworn to before me this
19TH day of FEBRUARY 2016

MIGUEL SAUCEDO
NOTARY
11/4/2016

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.....

MIGUEL SAUCEDO
OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
November 04, 2016

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	18,506,605,409		18,506,605,409	20,302,707,610
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	25,033,179		25,033,179	33,034,363
	2.2 Common stocks	1,859,304,502	19,640,111	1,839,664,391	1,338,339,016
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,082,734,036		3,082,734,036	3,099,415,722
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	60,706,884		60,706,884	27,033,392
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 10,262,858 , Schedule E - Part 1), cash equivalents ($ 544,833,148 , Schedule E - Part 2) and short-term investments ($ 162,715,567 , Schedule DA)	717,811,573		717,811,573	695,358,158
6.	Contract loans (including $ premium notes)	561,624,356	1,447,492	560,176,864	598,434,128
7.	Derivatives (Schedule DB)	50,745,589		50,745,589	60,598,953
8.	Other invested assets (Schedule BA)	3,089,626,567	12,411,763	3,077,214,804	2,934,270,443
9.	Receivables for securities	20,929,721		20,929,721	13,694,386
10.	Securities lending reinvested collateral assets (Schedule DL)	13,138,476		13,138,476	
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,988,260,292	33,499,366	27,954,760,926	29,102,886,170
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	214,385,117		214,385,117	266,349,163
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(3,419,742)		(3,419,742)	(2,938,896)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	307,268,711		307,268,711	309,144,003
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,809,607	1,061,709	15,747,898	10,293,518
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	34,703,375		34,703,375	49,479,904
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	13,858,477		13,858,477	10,754,947
18.2	Net deferred tax asset	233,026,516		233,026,516	152,886,670
19.	Guaranty funds receivable or on deposit	12,825,787		12,825,787	13,337,129
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	9,974,151		9,974,151	3,321,037
24.	Health care ($) and other amounts receivable	2,325,388	2,325,388		
25.	Aggregate write-ins for other than invested assets	286,455,497	242,095,181	44,360,316	47,425,326
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,116,473,176	278,981,644	28,837,491,532	29,962,938,971
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,510,650,390		3,510,650,390	4,157,999,367
28.	Total (Lines 26 and 27)	32,627,123,566	278,981,644	32,348,141,922	34,120,938,338
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	40,802,130		40,802,130	43,454,417
2502.	Collateral and related receivables	2,153,995		2,153,995	3,315,652
2503.	Premium tax recoverable	873,731		873,731	461,941
2598.	Summary of remaining write-ins for Line 25 from overflow page	242,625,642	242,095,181	530,461	193,316
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	286,455,497	242,095,181	44,360,316	47,425,326

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 21,822,779,272 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	21,822,779,272	22,842,446,433
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	104,229,550	102,474,980
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,603,514,495	2,770,314,747
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	102,610,312	111,717,457
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	13,481,928	15,019,310
5.	Policyholders' dividends $ 1,004 and coupons $ due and unpaid (Exhibit 4, Line 10)	1,004	16
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	5,734	6,127
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	129,516	90,154
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,184,350 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,204,589	3,070,991
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 6,197,676 assumed and $ 291,149 ceded	6,488,825	5,765,698
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 9,257,391 accident and health $ 1,289,643 and deposit-type contract funds $	10,547,034	16,279,411
11.	Commissions and expense allowances payable on reinsurance assumed	5,346,698	
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	10,439,940	14,098,220
13.	Transfers to Separate Accounts due or accrued (net) (including $ (19,882,099) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(28,306,108)	5,130,037
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	20,306,250	12,123,308
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	320,025	1,691,229
17.	Amounts withheld or retained by company as agent or trustee		97,808
18.	Amounts held for agents' account, including $ agents' credit balances	10,586	51,036
19.	Remittances and items not allocated	1,798,898	24,323,585
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	657,136,356	702,211,264
	24.02 Reinsurance in unauthorized and certified ($) companies		32,198
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	60,227,756	93,017,114
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	5,443,417	21,333,229
	24.09 Payable for securities	20,534,054	47,268,778
	24.10 Payable for securities lending	439,258,234	406,906,948
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	109,273,889	55,213,605
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,968,782,253	27,250,683,682
27.	From Separate Accounts Statement	3,510,650,390	4,157,999,367
28.	Total liabilities (Lines 26 and 27)	29,479,432,643	31,408,683,049
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	975,796,362	819,342,372
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,863,306,679	2,706,852,689
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,868,709,279	2,712,255,289
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,348,141,922	34,120,938,338
	DETAILS OF WRITE-INS		
2501.	Commitment to invest in limited partnership - letter of credit	39,553,969	
2502.	Reserve for uncashed checks	29,889,207	26,110,288
2503.	Deposit-type fund suspense	23,586,121	22,784,984
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,244,592	6,318,333
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	109,273,889	55,213,605
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	773,155,082	(9,872,255,699)
2.	Considerations for supplementary contracts with life contingencies	(21,333)	80,202
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,342,330,255	1,584,755,234
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	22,032,893	27,374,850
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	47,841,666	62,520,192
7.	Reserve adjustments on reinsurance ceded	(666,529,658)	(946,537,290)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	35,613,619	41,235,187
	8.2 Charges and fees for deposit-type contracts		664,903
	8.3 Aggregate write-ins for miscellaneous income	55,146,422	33,252,697
9.	Total (Lines 1 to 8.3)	1,609,568,946	(9,068,909,723)
10.	Death benefits	633,443,052	632,852,330
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,700,758	2,739,212
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	997,507,641	1,107,830,616
13.	Disability benefits and benefits under accident and health contracts	45,405,317	47,974,817
14.	Coupons, guaranteed annual pure endowments and similar benefits	220,044	152,545
15.	Surrender benefits and withdrawals for life contracts	978,966,331	1,868,324,796
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	137,334,988	149,662,871
18.	Payments on supplementary contracts with life contingencies	133,840	128,487
19.	Increase in aggregate reserves for life and accident and health contracts	(1,017,912,591)	(12,806,301,064)
20.	Totals (Lines 10 to 19)	1,777,799,382	(8,996,635,390)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	29,145,377	36,446,051
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	116,460,331	109,677,761
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	232,396,895	726,456,436
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	21,728,068	24,469,624
25.	Increase in loading on deferred and uncollected premiums	6,402,346	(7,359,041)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(686,452,853)	(969,883,910)
27.	Aggregate write-ins for deductions	(20,699,544)	(161,468,402)
28.	Totals (Lines 20 to 27)	1,476,780,001	(9,238,296,871)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	132,788,945	169,387,148
30.	Dividends to policyholders	5,904	15,033
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	132,783,041	169,372,115
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(21,614,146)	(161,865,947)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	154,397,187	331,238,062
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 66,198,707 (excluding taxes of $ 120,307,634 transferred to the IMR)	(138,528,869)	643,651,273
35.	Net income (Line 33 plus Line 34)	15,868,318	974,889,335
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,712,255,289	2,875,119,169
37.	Net income (Line 35)	15,868,318	974,889,335
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (7,584,263)	(26,633,828)	(42,953,517)
39.	Change in net unrealized foreign exchange capital gain (loss)	(28,836,069)	(22,255,486)
40.	Change in net deferred income tax	72,555,583	(227,208,506)
41.	Change in nonadmitted assets	178,392,880	27,438,283
42.	Change in liability for reinsurance in unauthorized and certified companies	32,198	(32,198)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	45,074,908	(148,764,238)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		(700,000,000)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		(23,977,553)
52.	Dividends to stockholders	(100,000,000)	
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	156,453,989	(162,863,880)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,868,709,279	2,712,255,289
	DETAILS OF WRITE-INS		
08.301.	Experience refund on reinsurance	54,325,115	31,804,488
08.302.	Fund manager fees	849,650	1,412,921
08.303.	Service fees	(2,810)	9,600
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(25,533)	25,688
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	55,146,422	33,252,697
2701.	Fines and penalties	9,360	509
2702.	Transfer of IMR due to reinsurance agreement	(20,708,904)	(161,457,799)
2703.	Net change in discontinued operations liability		(11,112)
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(20,699,544)	(161,468,402)
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,259,717,578	(9,862,323,079)
2.	Net investment income	1,378,566,704	1,700,767,915
3.	Miscellaneous income	153,378,235	91,949,860
4.	Total (Lines 1 through 3)	2,791,662,517	(8,069,605,304)
5.	Benefit and loss related payments	3,343,897,433	4,718,926,373
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(653,016,708)	(972,384,133)
7.	Commissions, expenses paid and aggregate write-ins for deductions	395,089,707	906,398,604
8.	Dividends paid to policyholders	5,309	57,392
9.	Federal and foreign income taxes paid (recovered) net of $ 170,101,920 tax on capital gains (losses)	167,995,725	(117,899,207)
10.	Total (Lines 5 through 9)	3,253,971,467	4,535,099,029
11.	Net cash from operations (Line 4 minus Line 10)	(462,308,950)	(12,604,704,333)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	9,071,875,200	14,903,537,869
	12.2 Stocks	678,079,745	1,760,025,190
	12.3 Mortgage loans	402,559,538	2,398,223,939
	12.4 Real estate		
	12.5 Other invested assets	502,567,964	555,856,924
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	189,182	(118,988)
	12.7 Miscellaneous proceeds		166,102,881
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,655,271,629	19,783,627,815
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,439,182,549	3,631,144,180
	13.2 Stocks	1,265,116,305	1,409,167,697
	13.3 Mortgage loans	455,321,150	479,777,745
	13.4 Real estate	32,557,782	170,967
	13.5 Other invested assets	622,555,518	639,104,773
	13.6 Miscellaneous applications	15,039,399	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,829,772,703	6,159,365,362
14.	Net increase (decrease) in contract loans and premium notes	4,504,860	(192,860,111)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	820,994,066	13,817,122,563
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		(700,000,000)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(301,458,821)	(338,019,772)
	16.5 Dividends to stockholders	16,402,896	
	16.6 Other cash provided (applied)	(18,369,985)	(12,985,511)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(336,231,702)	(1,051,005,283)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	22,453,415	161,412,947
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	695,358,158	533,945,212
	19.2 End of year (Line 18 plus Line 19.1)	717,811,573	695,358,158

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

20.0001. Internal portfolio investments exchanged	439,541,238	
20.0002. Bonds transferred to an affiliate through reinsurance	368,434,437	
20.0003. Dividends to parent in the form of non-cash invested assets	83,597,104	
20.0004. Mortgage loans transferred to an affiliate through reinsurance	78,639,403	
20.0005. Contract loans transferred to an affiliate through reinsurance	42,825,088	
20.0006. Commitment to invest in limited partnership - letter of credit	39,553,969	
20.0007. Reinvestment of non-cash distributions from other invested assets	12,572,334	
20.0008. Stock dividends received	5,901,722	
20.0009. Single LLC investment reclassed to real estate	2,000,000	
20.0010. Real estate expenses capitalized	322,890	
20.0011. Decrease in commitment on low income housing investments	38,634	
20.0012. Cost of bonds acquired		410,320,504
20.0013. Proceeds from bonds sold, matured or repaid		407,347,492

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

20.0014. Cost of equities acquired		10,552,160
20.0015. Proceeds from equities sold, matured or repaid		8,439,331
20.0016. Proceeds from other invested assets sold, matured or repaid		2,973,012
20.0017. Cost of other invested assets acquired		(359,926)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	773,155,082		650,836,963	35,533,098			13,889,861	2,310,977	20,850,615		49,733,568	
2.	Considerations for supplementary contracts with life contingencies	(21,333)				(21,333)							
3.	Net investment income	1,342,330,255		358,238,647	782,491,205	6,284,713		13,634,242	175,697,780	5,416,932	1,034	565,703	
4.	Amortization of Interest Maintenance Reserve (IMR)	22,032,893		6,559,809	12,279,130	102,255		172,297	2,817,743	73,215		28,444	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	47,841,666		29,288,624	16,989,447			1,289,024	(112,584)	358,287		28,870	
7.	Reserve adjustments on reinsurance ceded	(666,529,658)			(325,008,187)				(341,521,471)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	35,613,619		27,812,791	747,342			7,053,485					
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	55,146,422		54,706,411	376,854	(418)		64,019	(557)	115		(3)	
9.	Totals (Lines 1 to 8.3)	1,609,568,946		1,127,443,245	523,408,887	6,365,217		36,102,928	(160,808,112)	26,699,164	1,034	50,356,582	
10.	Death benefits	633,443,052		619,983,352				13,459,701					
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,700,758		2,700,758									
12.	Annuity benefits	997,507,641			744,685,664				252,821,977				
13.	Disability benefits and benefits under accident and health contracts	45,405,317		2,021,561				18,599		19,139,710		24,225,447	
14.	Coupons, guaranteed annual pure endowments and similar benefits	220,044		220,044									
15.	Surrender benefits and withdrawals for life contracts	978,966,331		224,165,239	471,182,388			3,362,013	280,256,691				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	137,334,988		2,441,452	133,623,706	527,222		12,609	729,680			319	
18.	Payments on supplementary contracts with life contingencies	133,840				133,840							
19.	Increase in aggregate reserves for life and accident and health contracts	(1,017,912,591)		(189,727,840)	(390,386,185)	(172,265)		321,134	(439,702,004)	1,421,503		333,067	
20.	Totals (Lines 10 to 19)	1,777,799,382		661,804,566	959,105,574	488,797		17,174,055	94,106,344	20,561,213		24,558,833	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	29,145,377		11,330,913	16,755,874	(1,882)		618,697	443,019			(1,244)	
22.	Commissions and expense allowances on reinsurance assumed	116,460,331		99,300,011	1,754,246	5		116,847	581	6,077,278		9,211,364	
23.	General insurance expenses	232,396,895		193,188,014	17,013,038	1,506,028		6,035,636	3,987,997	3,870,469		6,795,712	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,728,068		14,153,759	4,159,819	5,615		818,893	364,793	899,954		1,325,235	
25.	Increase in loading on deferred and uncollected premiums	6,402,346		6,457,073				(54,727)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(686,452,853)		21,235,769	(364,658,704)			(1,243,606)	(341,786,312)				
27.	Aggregate write-ins for deductions	(20,699,544)		(17,867,761)	963	40		(2,837,682)	117	1,317		3,461	
28.	Totals (Lines 20 to 27)	1,476,780,001		989,602,344	634,130,811	1,998,604		20,628,112	(242,883,461)	31,410,231		41,893,361	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	132,788,945		137,840,902	(110,721,923)	4,366,612		15,474,817	82,075,349	(4,711,067)	1,034	8,463,221	
30.	Dividends to policyholders	5,904		5,904									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	132,783,041		137,834,998	(110,721,923)	4,366,612		15,474,817	82,075,349	(4,711,067)	1,034	8,463,221	
32.	Federal income taxes incurred (excluding tax on capital gains)	(21,614,146)		(6,720,790)	(11,621,044)	(104,764)		(176,525)	(2,886,869)	(75,012)		(29,143)	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	154,397,187		144,555,787	(99,100,880)	4,471,376		15,651,342	84,962,218	(4,636,055)	1,034	8,492,364	
	DETAILS OF WRITE-INS												
08.301.	Experience refund on reinsurance	54,325,115		54,305,887				19,228					
08.302.	Fund manager fee	849,650		422,522	381,593			45,535					
08.303.	Service fees	(2,810)		(2,335)	(175)	(284)		(66)	(99)	148			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(25,533)		(19,663)	(4,565)	(134)		(678)	(457)	(33)		(3)	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	55,146,422		54,706,411	376,854	(418)		64,019	(557)	115		(3)	
2701.	Fines and penalties	9,360		3,357	963	40		104	117	1,317		3,461	
2702.	Transfer of IMR due to reinsurance agreement	(20,708,904)		(17,871,118)				(2,837,786)					
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(20,699,544)		(17,867,761)	963	40		(2,837,682)	117	1,317		3,461	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	22,842,446,433		7,443,922,213	11,781,599,731	998,952		258,068,791	3,357,856,746
2. Tabular net premiums or considerations	1,110,488,877		1,063,151,534	35,533,098			9,493,268	2,310,977
3. Present value of disability claims incurred	1,714,528		1,714,528		XXX			
4. Tabular interest	1,167,744,402		335,487,583	664,329,134	71,641		11,599,006	156,257,039
5. Tabular less actual reserve released	(175,708,244)		(2,036,115)	(107,544,051)	(243,906)			(65,884,172)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	(272,330,489)		(462,546,425)	194,110,805			(4,322,847)	427,978
8. Totals (Lines 1 to 7)	24,674,355,506		8,379,693,317	12,568,028,716	826,687		274,838,218	3,450,968,569
9. Tabular cost	522,063,899		510,470,887		XXX		11,593,012	
10. Reserves released by death	117,307,193		115,046,029	XXX	XXX		2,261,164	XXX
11. Reserves released by other terminations (net)	1,220,268,966		476,707,119	459,467,433			3,837,724	280,256,691
12. Annuity, supplementary contract and disability payments involving life contingencies	995,781,960		2,039,140	740,920,843				252,821,977
13. Net transfers to or (from) Separate Accounts	(3,845,783)		21,235,769	(23,573,105)			(1,243,606)	(264,841)
14. Total Deductions (Lines 9 to 13)	2,851,576,235		1,125,498,944	1,176,815,171			16,448,293	532,813,827
15. Reserve December 31, current year	21,822,779,272		7,254,194,373	11,391,213,546	826,687		258,389,925	2,918,154,742

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 5,940,096	5,860,144
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,035,238,961	984,264,186
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,188,238	1,137,026
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	20,891,076	22,082,133
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 173,456,301	172,887,177
4.	Real estate	(d) 4,138,337	4,138,337
5	Contract loans	33,830,638	33,830,638
6	Cash, cash equivalents and short-term investments	(e) 2,237,352	2,376,124
7	Derivative instruments	(f) (1,465,640)	(5,456,127)
8.	Other invested assets	199,926,040	168,429,050
9.	Aggregate write-ins for investment income	120,385	120,385
10.	Total gross investment income	1,475,501,783	1,389,669,073
11.	Investment expenses		(g) 44,897,210
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,234,426
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 1,207,180
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		47,338,816
17.	Net investment income (Line 10 minus Line 16)		1,342,330,257
	DETAILS OF WRITE-INS		
0901.	Dollar roll and other fees	(16,176)	(16,176)
0902.	Securities lending fees	148,702	148,702
0903.	Swap collateral income	(12,141)	(12,141)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	120,385	120,385
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 62,218,962 accrual of discount less $ 24,045,079 amortization of premium and less $ 19,271,234 paid for accrued interest on purchases.

(b) Includes $ 12,351 accrual of discount less $ 109,257 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 5,878,643 accrual of discount less $ 3,509,637 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 2,293,656 accrual of discount less $ 9,218 amortization of premium and less $ 118,281 paid for accrued interest on purchases.

(f) Includes $ 23,111,269 accrual of discount less $ 31,079,693 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 1,207,180 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	2,004,860		2,004,860		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	315,234,450	(41,269,108)	273,965,342	(11,189,800)	(14,110,360)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	450,612	(643,473)	(192,861)	(1,699,472)	(79,503)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	62,480,155	(82,991,100)	(20,510,944)	(3,549,516)	(16,978,283)
2.21	Common stocks of affiliates	(11,604,933)		(11,604,933)	(41,384,836)	
3.	Mortgage loans	6,827,100		6,827,100		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	189,182		189,182		
7.	Derivative instruments	4,644,473		4,644,473	7,137,124	10,472,808
8.	Other invested assets	17,547,304	(16,680,337)	866,967	16,468,409	(8,140,731)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	397,773,203	(141,584,018)	256,189,185	(34,218,091)	(28,836,069)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	1,477,731		150,017					707,842		619,872	
2.	Deferred and accrued	18,924,615		18,924,615								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	10,542,869		10,542,869								
	3.2 Reinsurance assumed	10,143,686		8,815,973					707,842		619,872	
	3.3 Reinsurance ceded	284,209		284,209								
	3.4 Net (Line 1 + Line 2)	20,402,346		19,074,632					707,842		619,872	
4.	Advance	209,926		130,840					47,522		31,564	
5.	Line 3.4 - Line 4	20,192,420		18,943,792					660,320		588,308	
6.	Collected during year:											
	6.1 Direct	17,163,332		17,163,332								
	6.2 Reinsurance assumed	116,967,698		97,913,719			2,757,294		8,967,656		7,329,028	
	6.3 Reinsurance ceded	2,556,811		2,556,931			(120)					
	6.4 Net	131,574,218		112,520,119			2,757,414		8,967,656		7,329,028	
7.	Line 5 + Line 6.4	151,766,637		131,463,911			2,757,414		9,627,976		7,917,337	
8.	Prior year (uncollected + deferred and accrued - advance)	31,797,283		30,661,688					555,204		580,390	
9.	First year premiums and considerations:											
	9.1 Direct	17,700,361		17,700,361								
	9.2 Reinsurance assumed	104,731,942		85,564,930			2,757,294		9,072,771		7,336,947	
	9.3 Reinsurance ceded	2,462,948		2,463,068			(120)					
	9.4 Net (Line 7 - Line 8)	119,969,355		100,802,223			2,757,414		9,072,771		7,336,947	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	54,898,734		1,492,353	44,726,160			8,680,221				
	10.2 Reinsurance assumed	10,713,960		1,349,837	8,733,032			631,090				
	10.3 Reinsurance ceded	30,062,342		487,149	22,474,033		99,427	7,001,733				
	10.4 Net	35,550,352		2,355,042	30,985,160		(99,427)	2,309,577				
	RENEWAL											
11.	Uncollected	(4,450,595)		(7,081,915)			(137,825)		637,362		2,131,783	
12.	Deferred and accrued	204,730,189		203,707,704			1,022,485					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	61,192,000		59,646,440			1,040,273		466,827		38,460	
	13.2 Reinsurance assumed	192,241,541		189,139,278			365,259		605,369		2,131,635	
	13.3 Reinsurance ceded	53,153,946		52,159,930			520,871		434,834		38,312	
	13.4 Net (Line 11 + Line 12)	200,279,595		196,625,788			884,661		637,362		2,131,783	
14.	Advance	2,994,663		1,877,761	93		11,544		170,223		935,041	
15.	Line 13.4 - Line 14	197,284,932		194,748,027	(93)		873,117		467,139		1,196,742	
16.	Collected during year:											
	16.1 Direct	420,270,756		368,916,161	803,891		27,622,055		21,344,951		1,583,699	
	16.2 Reinsurance assumed	1,021,015,429		948,862,131	3,744,047		16,021,462	1,400	9,866,269		42,520,119	
	16.3 Reinsurance ceded	838,492,307		785,273,386			32,329,924		19,338,365		1,550,633	
	16.4 Net	602,793,878		532,504,906	4,547,938		11,313,594	1,400	11,872,855		42,553,185	
17.	Line 15 + Line 16.4	800,078,809		727,252,933	4,547,845		12,186,710	1,400	12,339,995		43,749,927	
18.	Prior year (uncollected + deferred and accrued - advance)	182,443,434		179,573,234	(93)		954,836		562,151		1,353,305	
19.	Renewal premiums and considerations:											
	19.1 Direct	421,125,522		370,135,639	803,891		27,366,937		21,242,745		1,576,311	
	19.2 Reinsurance assumed	1,036,713,073		964,825,317	3,744,047		15,987,919	1,400	9,791,081		42,363,309	
	19.3 Reinsurance ceded	840,203,220		787,281,257			32,122,982		19,255,982		1,542,999	
	19.4 Net (Line 17 - Line 18)	617,635,376		547,679,699	4,547,938		11,231,874	1,400	11,777,844		42,396,621	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	493,724,617		389,328,353	45,530,051		27,366,937	8,680,221	21,242,745		1,576,311	
	20.2 Reinsurance assumed	1,152,158,975		1,051,740,084	12,477,079		18,745,213	632,490	18,863,852		49,700,256	
	20.3 Reinsurance ceded	872,728,510		790,231,474	22,474,033		32,222,289	7,001,733	19,255,982		1,542,999	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	773,155,082		650,836,963	35,533,098		13,889,861	2,310,977	20,850,615		49,733,568	

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	132		132								
22.	All other											
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,888,583		1,888,606			(23)					
	23.2 Reinsurance assumed	76,580,959		66,550,703			1,007		5,199,891		4,829,358	
	23.3 Net ceded less assumed	(74,692,376)		(64,662,096)			(1,031)		(5,199,891)		(4,829,358)	
24.	Single:											
	24.1 Reinsurance ceded	17,520,728		646,231	16,987,082			(112,584)				
	24.2 Reinsurance assumed	3,219,516		1,478,649	1,740,130			738				
	24.3 Net ceded less assumed	14,301,212		(832,418)	15,246,952			(113,322)				
25.	Renewal:											
	25.1 Reinsurance ceded	28,432,355		26,753,786	2,365		1,289,047		358,287		28,870	
	25.2 Reinsurance assumed	36,659,855		31,270,664	14,116		115,839	(157)	877,386		4,382,006	
	25.3 Net ceded less assumed	(8,227,500)		(4,516,878)	(11,751)		1,173,208	157	(519,099)		(4,353,136)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	47,841,666		29,288,624	16,989,447		1,289,024	(112,584)	358,287		28,870	
	26.2 Reinsurance assumed (Page 6, Line 22)	116,460,331		99,300,016	1,754,246		116,847	581	6,077,278		9,211,364	
	26.3 Net ceded less assumed	(68,618,664)		(70,011,392)	15,235,201		1,172,177	(113,166)	(5,718,991)		(9,182,494)	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	5,000,173		5,006,957	(5,540)						(1,244)	
28.	Single	18,260,487		525,734	16,761,398		530,336	443,019				
29.	Renewal	5,884,718		5,796,341	16		88,361					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	29,145,377		11,329,031	16,755,874		618,697	443,019			(1,244)	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	8,116,431		6,673		906,434	9,029,538
2.	Salaries and wages	114,564,623		117,755		22,009,343	136,691,720
3.11	Contributions for benefit plans for employees	17,067,003		15,876		2,258,728	19,341,607
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,995,849		4,085		828,355	2,828,289
3.32	Other agent welfare						
4.1	Legal fees and expenses	4,002,533		(35)		423,516	4,426,014
4.2	Medical examination fees	10,414,767					10,414,767
4.3	Inspection report fees	993,919					993,920
4.4	Fees of public accountants and consulting actuaries	4,979,111		3,816		3,272,976	8,255,903
4.5	Expense of investigation and settlement of policy claims	1,199,154					1,199,154
5.1	Traveling expenses	3,938,192		16,975		303,301	4,258,468
5.2	Advertising	13,602,018		4,940			13,606,958
5.3	Postage, express, telegraph and telephone	6,176,646		4,662		127,803	6,309,111
5.4	Printing and stationery	2,457,095		3,886		1,879,929	4,340,910
5.5	Cost or depreciation of furniture and equipment	1,165,697		706		221,922	1,388,325
5.6	Rental of equipment	12,060,309		5,839		1,783,384	13,849,532
5.7	Cost or depreciation of EDP equipment and software	2,305,662		239		451,387	2,757,287
6.1	Books and periodicals	269,842		152		41,753	311,747
6.2	Bureau and association fees	688,251		79		104,503	792,833
6.3	Insurance, except on real estate	311,411		(60)		56,486	367,837
6.4	Miscellaneous losses	333,825				50,917	384,741
6.5	Collection and bank service charges	1,898,947		6		4,120,319	6,019,272
6.6	Sundry general expenses	11,117,597		278,287		100,735	11,496,619
6.7	Group service and administration fees	(16,161,016)		(1,900,286)			(18,061,302)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	229,487		1,282			230,768
7.2	Agents' balances charged off (less $ recovered)	105,074					105,074
7.3	Agency conferences other than local meetings	1,799,332		13,757			1,813,089
9.1	Real estate expenses					(36)	(36)
9.2	Investment expenses not included elsewhere					2,713,790	2,713,790
9.3	Aggregate write-ins for expenses	16,098,956	111,870	11,975,676		3,241,666	31,428,168
10.	General expenses incurred	221,730,714	111,870	10,554,311		44,897,210	(a) 277,294,105
11.	General expenses unpaid December 31, prior year	13,969,527		128,694			14,098,220
12.	General expenses unpaid December 31, current year	10,374,936		65,003			10,439,940
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	225,325,304	111,870	10,618,002		44,897,210	280,952,386
	DETAILS OF WRITE-INS						
09.301.	Professional services - contract programming	31,193,912		908		3,241,666	34,436,485
09.302.	Expenses assumed from subsidiaries and affiliates	362,158	111,870	11,974,768			12,448,796
09.303.	Expenses ceded to subsidiaries	(15,457,113)					(15,457,113)
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	16,098,956	111,870	11,975,676		3,241,666	31,428,168

(a) Includes management fees of $ to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	1,041,996	1,490			1,043,486
3.	State taxes on premiums	6,753,011	392,570			7,145,581
4.	Other state taxes, including $ for employee benefits	3,715,506	347		89,116	3,804,969
5.	U.S. Social Security taxes	7,743,852	8,593		1,145,311	8,897,756
6.	All other taxes	248,514	1,822,187			2,070,701
7.	Taxes, licenses and fees incurred	19,502,879	2,225,189		1,234,426	22,962,494
8.	Taxes, licenses and fees unpaid December 31, prior year	12,123,308				12,123,308
9.	Taxes, licenses and fees unpaid December 31, current year	20,306,250				20,306,250
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	11,319,937	2,225,189		1,234,426	14,779,552

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	150	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	107,198	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	107,348	
6.	Paid in cash	5,003	
7.	Left on deposit	73,641	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	185,992	
10.	Amount due and unpaid	1,004	
11.	Provision for dividends or refunds payable in the following calendar year	135,250	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	136,253	
16.	Total from prior year	96,297	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	225,948	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 2.5% NLP 45-55,57,59-60,62,65-68	111,781		111,781		
0100002.	AE 2.5% ILL 46,48,51	3,541		3,541		
0100003.	AE 3% NLP 42-51,54,58-59,66	111,034		111,034		
0100004.	AE 3% CRVM 43,48	1,096		1,096		
0100005.	AE 3% ILL 47-54,56	19,541		19,541		
0100006.	AE 3.5% NLP 37-46,48-53,55,57-76,78	577,143		577,143		
0100007.	AE 3.5% CRVM 57-64,66-67,69-73	35,178		35,178		
0100008.	AE 3.5% ILL 36-45	28,406		28,406		
0100009.	AE 4% NLP 34-35,37-44	21,936		21,936		
0100010.	AE 4% CRVM 38	1,007		1,007		
0100011.	AM (5) 3.5% NLP 47,51-60	31,695		31,695		
0100012.	06 STD IND 3% NLP 42-67	356,760		356,760		
0100013.	06 STD IND 3% CRVM 53-68	31,247		31,247		
0100014.	06 STD IND 3.5% NLP 34,36,48-49,51,62,65,81,85	2,303		2,303		
0100015.	41 CSO 2.5% NLP 48,50-66,69-70,73-74	412,518		386,438		26,080
0100016.	41 CSO 2.5% CRVM 47,49-65,68-69,72,74-75,77	431,739		431,739		
0100017.	41 CSO 2.75% NLP 50-69,77	176,144		176,144		
0100018.	41 CSO 2.75% CRVM 55-56,62	5,794		5,794		
0100019.	41 CSO 3% NLP 45,47-48,50-89	5,663,222		5,663,222		
0100020.	41 CSO 3% CRVM 49,51-72,84,87	7,334,036		7,315,123		18,913
0100021.	41 CSO 3% CRVM GC 59	6,962		6,962		
0100022.	41 CSO 3.5% NLP 51-53,55,57-62,67,70-71,75-76,83,85	33,171		33,171		
0100023.	41 CSO 3.5% CRVM 55-70	141,198		141,198		
0100024.	41 CSO 3.5% FPT 49-54	10,401		10,401		
0100025.	41 CSO 4% NLP 60-61	3,205		3,205		
0100026.	41 CSO 5% CRVM 91-92	74,978		74,978		
0100027.	41 CSO (130%) 2.5% NLP 52,55-56,60,63	2,815		2,815		
0100028.	41 CSO (130%) 2.75% NLP 62,64-65	3,008		3,008		
0100029.	41 CSO (130%) 3% NLP 55,57-64,67-68	279,935		279,935		
0100030.	41 CSO (130%) 3% CRVM 57,59-68,86	19,664		18,352		1,312
0100031.	41 CSO SPECIAL 2.5% CRVM 62,64-65	4,574		4,574		
0100032.	41 CSO SPECIAL 3.5% CRVM 63	6,240		6,240		
0100033.	41 IND 3.5% NLP 48	439		439		
0100034.	41 STD IND 3% CRVM 54-67	5,330		5,330		
0100035.	58 CSO 1.5% CRVM ALB 84-88	152,052		152,052		
0100036.	58 CSO 2% NLP GC 72-83	1,159,639		1,159,639		
0100037.	58 CSO 2% CRVM MOD GC 79-83	3,493,088		3,493,088		
0100038.	58 CSO 2% CRVM GC 72-81	2,119,969		2,119,969		
0100039.	58 CSO 2.25% NLP ALB 82-88	19		19		
0100040.	58 CSO 2.25% CRVM 69	7,633		7,633		
0100041.	58 CSO 2.5% NLP 56,58,61-88	1,048,378		1,048,378		
0100042.	58 CSO 2.5% NLP ALB 68-71,73-87	105,111		105,111		
0100043.	58 CSO 2.5% CRVM 64-71,73-79,81-82,84	598,851		598,851		
0100044.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,453,032		1,453,032		
0100045.	58 CSO 3% NLP 36,52,59-89,91-92,97	22,633,686		22,470,646		163,039
0100046.	58 CSO 3% NLP ALB 62-71,74-81,83-88,91-92	222,146		222,146		
0100047.	58 CSO 3% CRVM 60-89,93	66,380,714		66,336,405		44,308
0100048.	58 CSO 3% CRVM ALB 65-83,93	679,293		676,425		2,868
0100049.	58 CSO 3% NJ 65	1,318		1,318		
0100050.	58 CSO 3% CAN MOD 65-73	10,037,338		10,037,338		
0100051.	58 CSO 3.5% NLP 42,46,48,50-88,91	18,912,847		18,747,958		164,889
0100052.	58 CSO 3.5% NLP ALB 66-88,92-95	967,911		967,911		
0100053.	58 CSO 3.5% CRVM 62-04	93,718,534		93,221,430		497,105
0100054.	58 CSO 3.5% CRVM ALB 63,66-87	1,083,642		1,083,642		
0100055.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	402,957		402,957		
0100056.	58 CSO 3.5%/10/2% CRVM MOD 79-81	665,156		665,156		
0100057.	58 CSO 3.5%/10/2% CRVM GC 61-73	961,154		961,154		
0100058.	58 CSO 3.5%/10/2% CAN MOD GC 67-68,70-73	432,413		432,413		
0100059.	58 CSO 4% NLP 56-57,75-88	1,510,365		749,319		761,046
0100060.	58 CSO 4% NLP ALB 76,78-86,92	52,935		52,935		
0100061.	58 CSO 4% CRVM 77-87,93,95	2,360,811		2,360,811		
0100062.	58 CSO 4% CRVM ALB 55,61,64,76-88,93-94	508,465		508,465		
0100063.	58 CSO 4%/20/2% NLP 79-81	456,458		456,458		
0100064.	58 CSO 4%/20/2% CRVM MOD 79-81	25,821,139		25,821,139		
0100065.	58 CSO 4.5% NLP 80-88,90-91,99	2,236,146		1,878,279		357,867
0100066.	58 CSO 4.5% NLP ALB 82	1,633		1,633		
0100067.	58 CSO 4.5% NLP GC 84-89	435,459		435,459		
0100068.	58 CSO 4.5% CRVM 80-06,09	43,129,459		41,676,354		1,453,105
0100069.	58 CSO 4.5% CRVM ANB 83-84	26,548,909		26,548,909		
0100070.	58 CSO 4.5% CRVM ALB 82-88	293,226		293,226		
0100071.	58 CSO 4.5% CRVM MOD GC 84-92	3,717,715		3,717,715		
0100072.	58 CSO 4.5%/20/2% NLP 72,74-78,80-83	6,506,422		6,506,422		
0100073.	58 CSO 4.5%/20/2% CRVM MOD 80-83	57,315,062		57,315,062		
0100074.	58 CSO 4.5%/20/2% CRVM MOD GC 83-84,86-88	332,402		332,402		
0100075.	58 CSO 4.5%/20/2% MOD 81-83	231,875		231,875		
0100076.	58 CSO 4.5%/20/3.5% CRVM 84,87	428,734		428,734		
0100077.	58 CSO 5.5% NLP 81-82	51,258		51,258		
0100078.	58 CSO 5.5% CRVM ALB 87	29,881		29,881		
0100079.	58 CSO 6% CRVM ALB 85-86	612,845		612,845		
0100080.	58 CET 2% NLP GC 73-76,79-83	135,934		135,934		
0100081.	58 CET 2.5% NLP 59-60,62,68-70,72-73,75,77,79,84	9,823		9,823		
0100082.	58 CET 2.5% NLP ALB 75,79,85-86	2,692		2,692		
0100083.	58 CET 2.5% CRVM 70,74,78	4,235		4,235		
0100084.	58 CET 2.5% CRVM ALB 74	2,095		2,095		
0100085.	58 CET 2.75% NLP 71	8		8		
0100086.	58 CET 3% NLP 60-83	5,478,655		5,478,655		
0100087.	58 CET 3% NLP ALB 64-65,74-78,80,91	10,276		10,276		
0100088.	58 CET 3% CRVM 62-63,65-66,68-85,88-89	32,305		31,998		307
0100089.	58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82	17,374		17,374		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100090.	58 CET 3.5% NLP 62,70-82	5,482,053		5,481,179		874
0100091.	58 CET 3.5% NLP ALB 64,67-70,74,76-77,80,83-86	45,566		45,566		
0100092.	58 CET 3.5% CRVM 62,64,66,76-78	18,691		18,526		165
0100093.	58 CET 3.5% CRVM ALB 67,72-74,77-78,81	8,688		8,688		
0100094.	58 CET 3.5%/10/2% NLP GC 66-71,73,80-81	77,075		77,075		
0100095.	58 CET 4% NLP 77,82-86	5,281		5,281		
0100096.	58 CET 4% NLP ALB 66	44		44		
0100097.	58 CET 4% CRVM ALB 77,81-82	1,347		1,347		
0100098.	58 CET 4%/20/2% NLP 79-81,84,86	1,556,820		1,556,820		
0100099.	58 CET 4.5% NLP 82-88	2,314,680		2,314,680		
0100100.	58 CET 4.5% NLP GC 84-89,91	84,456		84,456		
0100101.	58 CET 4.5%/20/2% NLP 80-83	2,566,746		2,566,746		
0100102.	58 CET 4.5%/20/3.5% NLP 84-85	27,053		27,053		
0100103.	60 CSG 4.5% CRVM 93-03	59,155,825				59,155,825
0100104.	60 CSG 5% CRVM 93-94	10,291,430				10,291,430
0100105.	80 CSO 4% CRVM ANB 06-09	201,807,865		200,505,789		1,302,076
0100106.	80 CSO 4% CRVM ALB 86-92,94-NB	344,191,619		331,817,994		12,373,625
0100107.	80 CSO 4% CRVM ALB S & U 00-02,04,06-08	175,306,740		175,291,960		14,780
0100108.	80 CSO 4% CRVM MOD 85	206,687,396		206,687,396		
0100109.	80 CSO 4.5% NLP 89-97	91,301		91,301		
0100110.	80 CSO 4.5% NLP ANB 89-97,01	117,309		117,309		
0100111.	80 CSO 4.5% NLP ALB 69,92-95	622,583		622,583		
0100112.	80 CSO 4.5% NLP GC 89,03	4,900		4,900		
0100113.	80 CSO 4.5% CRVM 82-05,07,14	78,357,771		75,078,938		3,278,833
0100114.	80 CSO 4.5% CRVM ANB 86-05	905,023,754		701,043,741		203,980,013
0100115.	80 CSO 4.5% CRVM ALB 86-87,90-07,09,14	1,984,364,691		1,939,090,291		45,274,400
0100116.	80 CSO 4.5% CRVM ALB S & U 89-05	905,116,827		903,616,478		1,500,348
0100117.	80 CSO 4.5% CRVM MOD GC 89-00,02-04	6,312,429		6,312,429		
0100118.	80 CSO 4.5%-5% CRVM 91-94	8,788,468		8,788,468		
0100119.	80 CSO 4.75% CRVM ALB S & U 99-03	69,513		69,513		
0100120.	80 CSO 5% NLP 86-90	140,319		140,319		
0100121.	80 CSO 5% CRVM 88-89,92-94	17,352,829		17,093,442		259,386
0100122.	80 CSO 5% CRVM ANB 93-94	156,782,028		156,782,028		
0100123.	80 CSO 5% CRVM ALB 88-94	238,189,612		237,080,533		1,109,079
0100124.	80 CSO 5% CRVM ALB S & U 94	4,221,205		4,221,205		
0100125.	80 CSO 5.25% CRVM ALB 96	7,032		7,032		
0100126.	80 CSO 5.25% CRVM ALB S & U 96-98	12,549		12,549		
0100127.	80 CSO 5.5% NLP 82-89	186,368		186,368		
0100128.	80 CSO 5.5% CRVM 84-NB	40,638,121		40,638,121		
0100129.	80 CSO 5.5% CRVM ANB 87-92	959,727,414		959,727,414		
0100130.	80 CSO 5.5% CRVM ALB 85-95	198,695,479		197,501,129		1,194,350
0100131.	80 CSO 5.5% CRVM CRF 86-88	1,436,159		1,436,159		
0100132.	80 CSO 6% NLP 84-89	5,032		150		4,882
0100133.	80 CSO 6% CRVM 83-92	10,110,357		7,218,698		2,891,659
0100134.	80 CSO 6% CRVM ANB 83-86	218,364,987		218,364,987		
0100135.	80 CSO 6% CRVM ALB 84-87	31,353,309		31,353,309		
0100136.	80 CSO 7% NLP 87-92	66,093		66,093		
0100137.	80 CSO (135%) VARIOUS CRVM 91-98	15,766,030		15,766,030		
0100138.	BLENDED 80 CSO 4.5% NLP ALB 98-01	2,310,953		2,310,953		
0100139.	BLENDED 80 CSO 4.5% CRVM ALB 99-00	239,946		239,946		
0100140.	80 CET 4% CRVM 06-08	79,679		79,679		
0100141.	80 CET 4.5% NLP 89-03	702,335		702,335		
0100142.	80 CET 4.5% NLP GC 89-92,97,00-01	304,778		304,778		
0100143.	80 CET 4.5% CRVM 89-05	3,307,908		3,307,908		
0100144.	80 CET 4.5% CRVM ALB 95-NB	3,280		3,280		
0100145.	80 CET 5.5% NLP 87-91	1,466		1,466		
0100146.	01 CSO 3.5% CRVM ALB 13-NB	319,186,618		319,186,618		
0100147.	01 CSO 3.75% CRVM ALB 13-NB	4,912,714		4,912,714		
0100148.	01 CSO 4% CRVM ALB 02-13	2,093,055,962		2,093,055,962		
0100149.	01 CSO 4.25% CRVM ALB 11-12	1,836,252		1,836,252		
0100150.	GIO NLP 85-02	98,910		98,910		
0100151.	GIO 3.5% CRVM 12-NB	10,210		10,210		
0100152.	GIO 4% CRVM 93-99,07-12	260,669		260,669		
0100153.	SUBSTANDARD NLP 42,59,61-65,67,69,73,76-77,79-80,82-00,02	36,013		33,193		2,820
0100154.	UNEARNED PREMIUM	3,194		3,194		
0199997.	Totals (Gross)	9,639,364,246		9,293,238,859		346,125,387
0199998.	Reinsurance ceded	2,242,469,309		2,153,528,083		88,941,225
0199999.	Life Insurance: Totals (Net)	7,396,894,937		7,139,710,776		257,184,161
0200001.	McClintok's 2.5% DEF CARVM 87-88,90-91	41,897	XXX	41,897	XXX	
0200002.	McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87	77,510	XXX	77,510	XXX	
0200003.	McClintok's 4% DEF CARVM 87	2,104	XXX	2,104	XXX	
0200004.	37 SA 2.5% IMM 62,70,72-73,75-78	195,808	XXX	195,808	XXX	
0200005.	37 SA 2.5% DEF NLP 72-80	255,711	XXX	255,711	XXX	
0200006.	37 SA 2.5% DEF CARVM 66-82	1,399,057	XXX	1,399,057	XXX	
0200007.	37 SA 3% DEF CARVM 75,79,84	3,857	XXX	3,857	XXX	
0200008.	37 SA 3.5% DEF CARVM 73,75-82,90-92	496,142	XXX	496,142	XXX	
0200009.	37 SA 4% DEF CARVM 76-85	136,340	XXX	136,340	XXX	
0200010.	37 SA 4.5% DEF CARVM 78-81,86-87	40,087	XXX	40,087	XXX	
0200011.	37 SA 4.77% IMM 93	532	XXX	532	XXX	
0200012.	37 SA 5% DEF CARVM 74	17,074	XXX	17,074	XXX	
0200013.	37 SA 5.5% DEF CARVM 75,77-79	75,114	XXX	75,114	XXX	
0200014.	American Annuity 3.5% DEF CARVM 70,82,86,89-90,92	182,920	XXX	182,920	XXX	
0200015.	71 IAM 3% DEF CARVM 78-81,83-84,86	119,998	XXX	119,998	XXX	
0200016.	71 IAM 3.5% IMM 80-83	3,885,430	XXX	3,885,430	XXX	
0200017.	71 IAM 3.5% DEF CARVM 69,73-76,78,80-81	286,172	XXX	286,172	XXX	
0200018.	71 IAM 4% DEF 79	2,989,682	XXX	2,989,682	XXX	
0200019.	71 IAM 4% DEF CARVM 69-70,74-78,80-88,90-91	1,288,388	XXX	1,288,388	XXX	
0200020.	71 IAM 4.5% DEF 79-92	17,244,488	XXX	17,244,488	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200021. 71 IAM 4.5% DEF CARVM 80-89	35,843,419	XXX	35,843,419	XXX	
0200022. 71 IAM 5% DEF CARVM 73-75,78-83,86-89	1,117,672	XXX	1,117,672	XXX	
0200023. 71 IAM 5.5% DEF 80-86	4,532,210	XXX	4,532,210	XXX	
0200024. 71 IAM 5.5% DEF CARVM 77-80	53,720	XXX	53,720	XXX	
0200025. 71 IAM 5.75% DEF 83-85	965,166	XXX	965,166	XXX	
0200026. 71 IAM 6% DEF CARVM 75-88	1,059,443	XXX	1,059,443	XXX	
0200027. 71 IAM 6.5% IMM 86	12,170	XXX	12,170	XXX	
0200028. 71 IAM 6.5% DEF CARVM 87,90	1,586,387	XXX	1,586,387	XXX	
0200029. 71 IAM 6.7% IMM 90	24,836	XXX	24,836	XXX	
0200030. 71 IAM 6.75% DEF CARVM 91	119,214	XXX	119,214	XXX	
0200031. 71 IAM 7% DEF CARVM 86-89	4,950,220	XXX	4,950,220	XXX	
0200032. 71 IAM 7.25% DEF CARVM 86	1,046,148	XXX	1,046,148	XXX	
0200033. 71 IAM 7.5% IMM 84,87	155,355	XXX	155,355	XXX	
0200034. 71 IAM 7.75% IMM 84-86	7,617	XXX	7,617	XXX	
0200035. 71 IAM 8% DEF CARVM 84-85	42,314,024	XXX	42,314,024	XXX	
0200036. 71 IAM 8.25% DEF CARVM 83	42,341,915	XXX	42,341,915	XXX	
0200037. 71 IAM 8.5% DEF CARVM 85	302,544	XXX	302,544	XXX	
0200038. 71 IAM 9.32% IMM 83	323,259	XXX	323,259	XXX	
0200039. 71 IAM 9.5% IMM 85	3,035	XXX	3,035	XXX	
0200040. 71 IAM 10.75% IMM 82	1,787,533	XXX	1,787,533	XXX	
0200041. 71 IAM 11.25% IMM 84	9,833,717	XXX	9,833,717	XXX	
0200042. 83a 2.5% IMM 79	174,062	XXX	174,062	XXX	
0200043. 83a 3.5% IMM 83	2,024,285	XXX	2,024,285	XXX	
0200044. 83a 3.75% DEF CARVM 12-13	2,390	XXX	2,390	XXX	
0200045. 83a 4% IMM 13	4,090,034	XXX	4,090,034	XXX	
0200046. 83a 4.25% IMM 12	9,385,197	XXX	9,385,197	XXX	
0200047. 83a 4.5% DEF CARVM 96,07-08	14,198,136	XXX	4,194,612	XXX	10,003,525
0200048. 83a 4.65% IMM 98	14,005	XXX	14,005	XXX	
0200049. 83a 4.75% DEF 99	114,174	XXX	114,174	XXX	
0200050. 83a 4.75% DEF CARVM 95	13,720,889	XXX	13,720,889	XXX	
0200051. 83a 4.77% IMM 93	6,471	XXX	6,471	XXX	
0200052. 83a 4.8% IMM 97	27,606	XXX	27,606	XXX	
0200053. 83a 5% IMM 11	65,937,639	XXX	65,937,639	XXX	
0200054. 83a 5% DEF CARVM 98,09	10,501,717	XXX	10,477,583	XXX	24,133
0200055. 83a 5.2% IMM 96	21,338	XXX	21,338	XXX	
0200056. 83a 5.25% IMM 05-06,10	395,815,608	XXX	395,815,608	XXX	
0200057. 83a 5.25% DEF 98	193,461	XXX	193,461	XXX	
0200058. 83a 5.25% DEF CARVM 97-98	10,807,160	XXX	10,807,160	XXX	
0200059. 83a 5.5% IMM 04,07-08	426,206,685	XXX	426,206,685	XXX	
0200060. 83a 5.5% DEF 94,96-97	1,782,132	XXX	1,782,132	XXX	
0200061. 83a 5.5% DEF CARVM 94,96-98	60,552,207	XXX	60,552,207	XXX	
0200062. 83a 5.55% IMM 95	24,843	XXX	24,843	XXX	
0200063. 83a 5.75% DEF 93,99	985,027	XXX	985,027	XXX	
0200064. 83a 5.75% DEF CARVM 93-94,96-97,00	37,714,229	XXX	37,714,229	XXX	
0200065. 83a 6% IMM 03,09	178,559,705	XXX	178,559,705	XXX	
0200066. 83a 6% DEF 95	320,825	XXX	320,825	XXX	
0200067. 83a 6% DEF CARVM 95	4,086,347	XXX	4,086,347	XXX	
0200068. 83a 6.25% IMM 98-99	409,407,236	XXX	409,356,685	XXX	50,551
0200069. 83a 6.25% DEF 87,92	2,096,635	XXX	2,096,635	XXX	
0200070. 83a 6.25% DEF CARVM 87,92,95	62,688,037	XXX	62,688,037	XXX	
0200071. 83a 6.5% IMM 94,02	328,589,192	XXX	328,566,389	XXX	22,803
0200072. 83a 6.5% DEF 87,90	1,428,934	XXX	1,428,934	XXX	
0200073. 83a 6.5% DEF CARVM 87,90-91	13,053,123	XXX	13,053,123	XXX	
0200074. 83a 6.7% IMM 90	101,430	XXX	101,430	XXX	
0200075. 83a 6.75% IMM 92-93,96-97,01	802,209,890	XXX	802,125,427	XXX	84,463
0200076. 83a 6.75% DEF 91	1,888,552	XXX	1,888,552	XXX	
0200077. 83a 6.75% DEF CARVM 86,91-92	50,699,508	XXX	50,699,508	XXX	
0200078. 83a 7% IMM 93,00	551,795,613	XXX	551,795,613	XXX	
0200079. 83a 7% DEF 88-89	2,556,469	XXX	2,556,469	XXX	
0200080. 83a 7% DEF CARVM 88-89	19,124,697	XXX	19,124,697	XXX	
0200081. 83a 7.15% IMM 91	7,232	XXX	7,232	XXX	
0200082. 83a 7.25% IMM 95	360,839,314	XXX	360,832,397	XXX	6,917
0200083. 83a 7.25% DEF CARVM 86	78,260	XXX	78,260	XXX	
0200084. 83a 7.75% IMM 85,92	269,606,410	XXX	269,606,410	XXX	
0200085. 83a 8% IMM 87	244,914,010	XXX	244,914,010	XXX	
0200086. 83a 8.25% IMM 90-91	757,298,502	XXX	757,298,502	XXX	
0200087. 83a 8.5% DEF CARVM 85	105,031	XXX	105,031	XXX	
0200088. 83a 8.75% IMM 88-89	591,997,673	XXX	591,997,673	XXX	
0200089. 83a 9.25% IMM 86	66,770,967	XXX	66,770,967	XXX	
0200090. 83a 9.5% IMM 85	12,566	XXX	12,566	XXX	
0200091. 83a CIF DEF CARVM 88-98	150,649,719	XXX	150,649,719	XXX	
0200092. 83a 11% IMM 85	13,095,493	XXX	13,095,493	XXX	
0200093. 83a 11.25% IMM 84	542,015	XXX	542,015	XXX	
0200094. 83 GAM 5.25% DEF CARVM 99	893,250	XXX		XXX	893,250
0200095. 83 GAM 5.5% DEF CARVM 98	77,397	XXX		XXX	77,397
0200096. 83 GAM 5.5% IMM & DEF 85-97	800,143,667	XXX		XXX	800,143,667
0200097. 83 GAM 5.75% DEF CARVM 94,96-97	3,366,672	XXX		XXX	3,366,672
0200098. 83 GAM 6% DEF CARVM 00	581,427	XXX		XXX	581,427
0200099. 83 GAM 6.25% IMM 98	1,091,787	XXX		XXX	1,091,787
0200100. 83 GAM 6.25% DEF CARVM 95	3,643,651	XXX		XXX	3,643,651
0200101. 83 GAM 6.5% IMM 94	417,565	XXX		XXX	417,565
0200102. 83 GAM 6.5% DEF CARVM 87,90	13,991,002	XXX		XXX	13,991,002
0200103. 83 GAM 6.75% IMM 96-97	1,424,530	XXX		XXX	1,424,530
0200104. 83 GAM 7% IMM 93	399,797	XXX		XXX	399,797
0200105. 83 GAM 7% DEF CARVM 88-89	17,601,130	XXX		XXX	17,601,130
0200106. 83 GAM 7.25% IMM 95	631,171	XXX		XXX	631,171
0200107. 83 GAM 7.25% DEF CARVM 86	5,332,033	XXX		XXX	5,332,033
0200108. 83 GAM 7.75% IMM 92	445,211	XXX		XXX	445,211
0200109. 83 GAM 8.25% IMM 90-91	1,577,754	XXX		XXX	1,577,754
0200110. 83 GAM 8.5% DEF CARVM 85	4,498,635	XXX		XXX	4,498,635
0200111. 83 GAM 8.75% IMM 88-89	405,952	XXX		XXX	405,952
0200112. 83 GAM CIF DEF CARVM 88-00	151,366,158	XXX		XXX	151,366,158

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200113. 1994 GAR 4% IMM 13	32,973,321	XXX		XXX	32,973,321
0200114. 1994 GAR 4.25% IMM 12	26,483,606	XXX		XXX	26,483,606
0200115. 1994 GAR 4.5% IMM 14	51,225,734	XXX		XXX	51,225,734
0200116. 1994 GAR 4.5% DEF CARVM 05-06	9,400,228	XXX		XXX	9,400,228
0200117. 1994 GAR 4.75% DEF CARVM 04	30,652,808	XXX		XXX	30,652,808
0200118. 1994 GAR 5% IMM 11	20,254,915	XXX		XXX	20,254,915
0200119. 1994 GAR 5% DEF CARVM 03	11,845,754	XXX		XXX	11,845,754
0200120. 1994 GAR 5.25% IMM 05-06,10	21,825,003	XXX		XXX	21,825,003
0200121. 1994 GAR 5.25% DEF CARVM 02	357,338	XXX		XXX	357,338
0200122. 1994 GAR 5.5% IMM 04,07-08	13,134,284	XXX		XXX	13,134,284
0200123. 1994 GAR 5.5% DEF CARVM 01-02	6,050,334	XXX		XXX	6,050,334
0200124. 1994 GAR 6% IMM 03,09	8,442,974	XXX		XXX	8,442,974
0200125. 1994 GAR 6.25% IMM 99	382,342	XXX		XXX	382,342
0200126. 1994 GAR 6.5% IMM 02	1,102,976	XXX		XXX	1,102,976
0200127. 1994 GAR 6.75% IMM 01	655,233	XXX		XXX	655,233
0200128. 1994 GAR 7% IMM 00	464,646	XXX		XXX	464,646
0200129. 1994 GAR CIF DEF CARVM 00-09	946,521,398	XXX		XXX	946,521,398
0200130. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-13	1,553,939,194	XXX	863,575,478	XXX	690,363,715
0200131. a-2000 3.50% DEF CARVM NB	9,594	XXX	9,594	XXX	
0200132. a-2000 4% IMM 13	134,910,457	XXX	108,593,347	XXX	26,317,110
0200133. a-2000 4.25% IMM 12	127,237,176	XXX	93,087,497	XXX	34,149,679
0200134. a-2000 4.5% IMM 14	91,341,190	XXX	73,580,499	XXX	17,760,691
0200135. a-2000 4.5% DEF CARVM 05-06	44,694,680	XXX	27,250,769	XXX	17,443,911
0200136. a-2000 4.75% DEF CARVM 04,07-08	50,332,252	XXX	31,209,016	XXX	19,123,236
0200137. a-2000 4.94% IMM 02	107,396	XXX	107,396	XXX	
0200138. a-2000 5% IMM 11	123,467,891	XXX	79,193,602	XXX	44,274,289
0200139. a-2000 5% DEF CARVM 98-99,03	111,257,380	XXX	65,280,149	XXX	45,977,231
0200140. a-2000 5.15% IMM 99	12,434	XXX	12,434	XXX	
0200141. a-2000 5.25% IMM 01,05-06,10	254,526,159	XXX	165,121,500	XXX	89,404,659
0200142. a-2000 5.25% DEF CARVM 98-99,02	84,661,546	XXX	48,057,364	XXX	36,604,182
0200143. a-2000 5.5% IMM 04,07-08	109,427,719	XXX	104,282,541	XXX	5,145,178
0200144. a-2000 5.5% DEF CARVM 94,96-97,99-02	210,811,110	XXX	120,937,019	XXX	89,874,091
0200145. a-2000 5.75% DEF CARVM 93,00-01	118,980,945	XXX	75,122,771	XXX	43,858,174
0200146. a-2000 5.77% IMM 00	32,973	XXX	32,973	XXX	
0200147. a-2000 6% IMM 03,09	175,976,439	XXX	141,582,283	XXX	34,394,156
0200148. a-2000 6% DEF CARVM 95,00	5,441,814	XXX	3,238,658	XXX	2,203,156
0200149. a-2000 6.25% IMM 99	11,523,745	XXX	11,490,017	XXX	33,728
0200150. a-2000 6.25% DEF CARVM 92	4,190,085	XXX	539,302	XXX	3,650,783
0200151. a-2000 6.5% IMM 02	93,109,182	XXX	92,485,334	XXX	623,848
0200152. a-2000 6.5% DEF CARVM 87,90	2,513,017	XXX	2,163,128	XXX	349,888
0200153. a-2000 6.75% IMM 01	48,965,043	XXX	47,685,277	XXX	1,279,766
0200154. a-2000 6.75% DEF CARVM 91	2,878,570	XXX	332,756	XXX	2,545,814
0200155. a-2000 7% IMM 00	21,532,512	XXX	20,707,043	XXX	825,469
0200156. a-2000 7% DEF CARVM 88-89	683,441	XXX	683,441	XXX	
0200157. a-2000 7.25% DEF CARVM 86	1,176,192	XXX	1,176,192	XXX	
0200158. a-2000 8.5% DEF CARVM 84-85	1,378,524	XXX	1,378,524	XXX	
0200159. a-2000 CIF DEF CARVM 99-09,12-14	3,479,447,825	XXX	3,479,447,825	XXX	
0200160. 2012 IAR 3.75% DEF CARVM NB	52,888	XXX	52,888	XXX	
0200161. 2012 IAR 4% IMM NB	109,878,101	XXX	59,751,425	XXX	50,126,676
0200162. Actuarial Guideline 43 Additional Reserve 94-95,97-98,10-NB	346,514,679	XXX	159,330,327	XXX	187,184,351
0200163. 4% IMM 13	240,787	XXX	240,787	XXX	
0200164. 4.25% IMM 12	188,680	XXX	188,680	XXX	
0200165. 4.5% IMM 14	49,618	XXX	49,618	XXX	
0200166. 5% IMM 11	245,544	XXX	245,544	XXX	
0200167. 5.25% IMM 06	5,509	XXX	5,509	XXX	
0200168. 6.75% IMM 96	376	XXX	376	XXX	
0299997. Totals (Gross)	15,627,344,947	XXX	11,983,977,087	XXX	3,643,367,860
0299998. Reinsurance ceded	1,318,027,231	XXX	592,741,046	XXX	725,286,185
0299999. Annuities: Totals (Net)	14,309,317,716	XXX	11,391,236,041	XXX	2,918,081,675
0300001. 71 IAM 9.32% IMM 83	262,144		262,144		
0300002. 83a 6.25% IMM 98	27,758		27,758		
0300003. 83a 6.5% IMM 94	20,808		20,808		
0300004. 83a 6.75% IMM 96	33,948		33,948		
0300005. 83a 7.25% IMM 95	8,582		8,582		
0300006. 1994 GAR 4% IMM 13	73,067				73,067
0300007. a-2000 4.25% IMM 12	14,959		14,959		
0300008. a-2000 5% IMM 11	20,868		20,868		
0300009. a-2000 5.25% IMM 05	17,054		17,054		
0300010. a-2000 5.5% IMM 04	187,416		187,416		
0300011. a-2000 6.25% IMM 99	25,887		25,887		
0300012. a-2000 6.75% IMM 01	77,532		77,532		
0300013. a-2000 7% IMM 00	107,135		107,135		
0399997. Totals (Gross)	877,158		804,091		73,067
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	877,158		804,091		73,067
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-61,63-67,69-83	1,173		1,144		29
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB 68,73-74,78,80,82-84,86,98-01	675		671		4
0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 61-67,69-02,04,06	436,534		434,825		1,708
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,83,85-86,95,97-10	114,303		113,933		370
0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88	114,106		114,106		
0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96	107,807		107,807		
0400007. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB 13-NB	3,461		3,461		
0400008. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	3,114		3,114		
0400009. 59 ADB W/ 80 CSO 3% ANN CRF 58-60	34		34		
0400010. 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB	2,111		2,111		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400011. 59 ADB W/ 80 CSO 4.5% ANN CRF 84,87,89-99,01	3,214		3,214		
0400012. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	43,915		43,915		
0400013. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	87,818		87,818		
0400014. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 00-02	76		76		
0400015. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	60,764		60,764		
0400016. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	10,173		10,173		
0400017. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94	9,679		9,679		
0400018. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98	149		149		
0400019. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-00,09,12	49,679		49,679		
0400020. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	7,643		7,643		
0400021. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U 13-NB	27,733		27,733		
0400022. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	36,723		36,723		
0499997. Totals (Gross)	1,120,883		1,118,772		2,111
0499998. Reinsurance ceded	443,460		441,752		1,708
0499999. Accidental Death Benefits: Totals (Net)	677,423		677,020		403
0500001. 01 CSO 3.5% CRVM ALB 13	3,493		3,493		
0500002. 01 CSO 4% CRVM ALB 10-12	243,372		243,372		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,61,64,67-73,75-80,82,84,86-87,89	2,438		2,438		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	32		32		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,735		1,735		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	534,499		534,499		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 95-11	46,179		42,952		3,227
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-93,95-01	2,079		2,079		
0500009. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66,69-73	14,265		14,265		
0500010. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	110,698		110,698		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 67,69-72,75-04,06,10	1,428,365		1,390,973		37,392
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,93-99,01,09	229,806		229,806		
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,566		4,566		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 89-05	15,940		15,940		
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	110,988		110,988		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	6		6		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	623		623		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	21,417		21,417		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 96-98	355		355		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-98,01,04,06-07,09,1	97,260		97,260		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-92	1,517		1,517		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	19,439		19,439		
0500023. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.5% ANN CRF 13-NB	10,246		10,246		
0500024. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S & U 13-NB	204,962		204,962		
0500025. 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 08,10-12	8,865		8,864		
0500026. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12	192,435		192,435		
0500027. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	115,097		103,479		11,619
0599997. Totals (Gross)	3,420,676		3,368,439		52,237
0599998. Reinsurance ceded	1,529,954		1,506,485		23,469
0599999. Disability-Active Lives: Totals (Net)	1,890,722		1,861,953		28,769
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	5,263		5,263		
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%	1,950		1,950		
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01	59,675		59,675		
0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	5,957,963		5,957,963		
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58,62-66,69-71,76,79-04,06,10	3,033,451		3,033,342		109
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	23,158,179		23,158,179		
0600007. 70 INTERCO DISA 2%	112,754				112,754
0600008. 70 INTERCO DISA 3%	58,693				58,693
0600009. 70 INTERCO DISA 3.5%	2,590				2,590
0600010. 70 INTERCO DISA 4.5% 84-88	301,781				301,781
0600011. 26 Class (3) W/ 41 CSO 3% 58-62	2,920		2,920		
0699997. Totals (Gross)	32,695,219		32,219,293		475,926
0699998. Reinsurance ceded	787,763		373,119		414,644
0699999. Disability-Disabled Lives: Totals (Net)	31,907,456		31,846,174		61,283
0700001. Deficiency Reserve	82,577,418		82,093,018		484,400
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	41,683,363		41,457,963		225,400
0700003. Cash Surrender Value in Excess of Reserve	7,201,014		7,201,014		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	10,987,029		10,416,203		570,825
0799997. Totals (Gross)	142,448,824		141,168,198		1,280,626
0799998. Reinsurance ceded	61,234,964		61,069,648		165,316
0799999. Miscellaneous Reserves: Totals (Net)	81,213,860		80,098,550		1,115,310
9999999. Totals (Net) - Page 3, Line 1	21,822,779,272		18,646,234,605		3,176,544,667

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.
Non-participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-participating

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
2%, 3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,738,037,284
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,762,581,896
Attach statement of methods employed in their valuation.

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

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 877,304,381
9.2 State the amount of reserves established for this business: ..... $ 926,149,677
9.3 Identify where the reserves are reported in the blank:
Section 2 of Exhibit 5

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2015

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

Life

In 2015, the Company did not introduce any new life plans.

Reinsurance Assumed

Various reinsurance assumed products have nonguaranteed elements (these include universal life and single premium whole life policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   Yes. Illustrated values reflect the credited interest rates in effect at the time of illustration. These rates change from time to time according to the determination procedures described herein or previously reported.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe changes that were made.

   Yes. Credited interest rates were changed for certain plans during 2015.

   Life

   Base credited rates declared on Universal Life (UL) plans varied over a range from 3.00% to 5.50%. The cap rate declared for equity indexed UL was 6.00%. Declared excess interest credits for the Whole Life Advantage product were 1.25%.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   There was no variation from the determination policy.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the way in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

Yes. Some expected future mortality improvement is included in developing cost of insurance rates and excess credits for certain Universal Life and Whole Life forms, respectively. Such improvement is based on recent trends and expectations for future mortality.

As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Methods (a) and (c) are used.

   For SPL, (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. A contract class is defined as payments applied to the same initial interest rate guarantee period for a week or longer period depending on current market rates.

6. Describe how the company allocates anticipated experience among its various classes of business.

   The company allocates anticipated experience among its various classes of business as follows:

   - Mortality experience is monitored separately for life and annuity products.
   - Withdrawals and loan utilization are based on recent company experience.
   - Expenses are based on unit expenses developed from recent experience.

7. Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   No. However, when actual future results differ from assumed results, non-guaranteed elements may change.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   None.

C. Internal Actuarial Opinion

I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2015 and

ii) Authorized by the company to be illustrated on new and existing business during 2015.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, with respect to my specific product responsibilities, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

Life: Harry R. Miller, FSA, MAAA
Sr. Vice President

Harry R Miller 2/2/16
Signature Date

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2015

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

In 2015, the Company did not introduce any new annuity plans.

Reinsurance Assumed

Various reinsurance assumed products have nonguaranteed elements (these include deferred annuity policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   Yes. Annuitization factors were revised to reflect updated mortality and interest rates.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe changes that were made.

   Yes. As noted in (1), mortality and interest rates were updated for annuitizations.

   Credited interest rates were changed for certain plans during 2015.

   Equity Linked Annuities

   The cap rates declared for equity linked annuities have varied over a range from .10% to 13.25%.

   Equity Indexed Annuities

   The cap rates declared for equity indexed annuities ranged from 2.00% to 3.00%.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   There was no variation from the determination policy.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the way in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

Yes. As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Methods (a), (b), and (c) are used.

   An investment generation approach is used to determine interest rates for most variable annuity fixed accounts. Each block of new or renewal premiums constitutes an investment generation grouping for the purposes of determining interest crediting rates.

   For most deferred fixed annuities (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. A contract class is defined as payments applied to the same initial interest rate guarantee period for a week or longer period depending on current market rates. For products where a new surrender charge or MVA period begins after the initial guarantee period these will be treated as a rollover of funds.

6. Describe how the company allocates anticipated experience among its various classes of business.

   The company allocates anticipated experience among its various classes of business as follows:

   - Mortality experience is monitored separately for life and annuity products.
   - Withdrawals and loan utilization are based on recent company experience.
   - Expenses are based on unit expenses developed from recent experience.

7. Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   No. However, when actual future results differ from assumed results, non-guaranteed elements may change.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   None.

C. Internal Actuarial Opinion

I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual annuity policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2015 and

ii) Authorized by the company to be illustrated on new and existing business during 2015.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, with respect to my specific product responsibilities, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

Annuities: Rebecca D. Kennedy, FSA, MAAA
Sr. Actuary & Director

Rebecca D. Kennedy 2/2/2016
Signature Date

ALLSTATE LIFE INSURANCE COMPANY

12/31/15 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Actuarial Guidelines IX-A and IX-C. In all other respects the methods employed are identical to those that are used for similar contracts issued on a standard basis.

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	3,165,754	2,629,179			2,495	451,702	1,599	79,589	1,189
2.	Additional contract reserves (a)	145,800,078	118,801,481			65,869	26,873,965	1,299		57,464
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	148,965,832	121,430,660			68,365	27,325,667	2,898	79,589	58,654
8.	Reinsurance ceded	75,339,645	70,967,039			24,585	4,209,778		79,589	58,654
9.	Totals (Net)	73,626,188	50,463,621			43,780	23,115,889	2,898		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	30,894,463	27,164,854			86,908	3,638,862	3,839		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	30,894,463	27,164,854			86,908	3,638,862	3,839		
15.	Reinsurance ceded	291,101	251,144			39,957				
16.	Totals (Net)	30,603,362	26,913,710			46,951	3,638,862	3,839		
17.	TOTAL (Net)	104,229,549	77,377,331			90,731	26,754,751	6,737		
18.	TABULAR FUND INTEREST	11,136,594	9,745,522			7,019	1,383,895	158		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2015

1. Hospital Income (old HIP)
    a. Morbidity: 1956 Inter-Company Hospital Table
    b. Mortality: 1958 CSO
    c. Interest: 3%
    d. Method: 2 Year Preliminary Term

2. Long Term Care (LTC) Direct Response
    a. Morbidity: Company Experience
    b. Mortality: 1983 GAM
    c. Interest: 4.5%
    d. Method: 2 Year FPT, Mid-terminal reserves

3. Long Term Care (LTC)
    e. Morbidity: Company Experience
    f. Mortality: 1983 GAM (issue years 1998-2004), 1994 GAM (issue years 2005-2008)
    g. Interest: 4.0% - 4.5%
    h. Method: 1 Year FPT, Mid-terminal reserves

4. Return of Premium for AD&D -- 1994 and prior
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 5%
    c. Method: 2 Year Preliminary Term

5. Return of Premium for AD&D -- 1995 issues to current
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term

6. New HIP
    a. Morbidity: Pricing loaded 10% with experienced cumulative antiselection
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

7. Flex AD
    a. Morbidity: 1959 ADB Table
    b. Mortality: 1980 CSO
    c. Interest: 4.5%
    d. Method: 2 Year Preliminary Term
    e. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

8. Disability 1
    a. Morbidity: 1985 CIDA ULTIMATE
    b. Interest: 4.00%-5.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

9. Disability 2
    a. Morbidity: 64CDT Disability Table
    b. Interest: 3.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2015
Additional Information For Certain Annual Statement Res

Exhibit 6 Column	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
1	All	$30,603,362	n/a
2	Disability Income	671,462	YES*
2	Medical	26,242,248	YES*
5	Disability Income	46,951	YES*
6	Disability Income	3,638,862	YES*
7	Disability Income	3,839	YES*

* Valuation standards and amounts of discount for these reserves are on page 2.

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2015
Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Description	Incurral Year	Mortality Table	Morbidity Table	Interest Rate	Annual Statement Reserve	Reserve** Without Discounting	Amount of Discount
2	Medical	2008	None	Company's	4.00%	104,999	106,623	1,625
		2010	None	Insured	4.00%	430,212	442,630	12,418
		2011	None	Data	4.00%	1,818,820	1,895,874	77,054
		2012	None		4.00%	2,727,725	2,878,470	150,745
		2013	None		4.00%	4,207,978	4,448,154	240,175
		2014	None		4.00%	6,390,215	6,804,201	413,986
		2015	None		4.00%	10,562,299	11,320,430	758,131
					Subtotal	**$26,242,248**	**$27,896,381**	**$1,654,133**
2		2011	None		4.00%	671,462	684,760	13,298
5		Various	None		4.00%	46,951	47,880	930
6		Various	None		4.00%	3,638,862	3,710,926	72,064
7		Various	None		4.00%	3,839	3,915	76
GRAND TOTAL						**$30,603,362**	**$32,343,862**	**$1,740,501**

** Computed as if interest rate is 0%.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,569,507,514		2,174,503,321	45,381,311	791	349,622,091
2. Deposits received during the year	58,387,634			58,383,268	3,019	1,347
3. Investment earnings credited to the account	128,666,518		116,307,094	167,085		12,192,339
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	333,813,732		244,204,695	55,979,350		33,629,687
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,422,747,935		2,046,605,721	47,952,315	3,809	328,186,090
10. Reinsurance balance at the beginning of the year	200,807,233		124,897,977	71,800,504	2,193,486	1,915,266
11. Net change in reinsurance assumed	(20,042,297)		(25,196,388)	5,246,296	(30,973)	(61,232)
12. Net change in reinsurance ceded	(1,624)					(1,624)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	180,766,560		99,701,589	77,046,800	2,162,513	1,855,659
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,603,514,495		2,146,307,310	124,999,114	2,166,322	330,041,749

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	2,478,553			1,870,769				607,784			
	1.2 Reinsurance assumed	484,950			384,472				100,478			
	1.3 Reinsurance ceded											
	1.4 Net	2,963,503			2,255,241				708,262			
2. In course of settlement:												
2.1 Resisted	2.11 Direct	150,000		150,000								
	2.12 Reinsurance assumed	19,301,977		19,301,977								
	2.13 Reinsurance ceded	2,700,000		2,700,000								
	2.14 Net	16,751,977		(b) 16,751,977	(b)		(b)	(b)				
2.2 Other	2.21 Direct	37,540,590		35,724,783				910,727		905,080		
	2.22 Reinsurance assumed	61,331,624		57,388,552	223,725			2,743,064		211,337		764,946
	2.23 Reinsurance ceded	32,589,500		31,139,820				544,600		905,080		
	2.24 Net	66,282,714		(b) 61,973,516	(b) 223,725		(b)	(b) 3,109,190		(b) 211,337	(b)	(b) 764,946
3. Incurred but unreported:												
	3.1 Direct	20,373,424		10,501,550				2,349,118		6,952,646		570,111
	3.2 Reinsurance assumed	20,045,005		9,491,528				4,500		2,657,844		7,891,133
	3.3 Reinsurance ceded	10,324,383		2,409,176				2,349,118		5,029,457		536,633
	3.4 Net	30,094,046		(b) 17,583,902	(b)		(b)	(b) 4,500		(b) 4,581,034	(b)	(b) 7,924,611
4. TOTALS	4.1 Direct	60,542,567		46,376,333	1,870,769			3,259,844	607,784	7,857,726		570,111
	4.2 Reinsurance assumed	101,163,556		86,182,057	608,197			2,747,564	100,478	2,869,181		8,656,079
	4.3 Reinsurance ceded	45,613,883		36,248,996				2,893,718		5,934,537		536,633
	4.4 Net	116,092,240	(a)	(a) 96,309,394	2,478,965			(a) 3,113,690	708,262	4,792,371		8,689,557

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 31,846,174 Individual Annuities $ ..... , Credit Life (Group and Individual) $ 61,283 , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 26,913,710 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 3,689,652 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,522,520,292		399,132,734	695,432,122	7,858		22,959,972	378,880,357	24,452,876		1,654,373
1.2 Reinsurance assumed	675,011,936		469,103,674	147,372,995	125,981		11,352,173	13,931,480	7,481,261		25,644,372
1.3 Reinsurance ceded	501,264,759		227,912,739	98,179,614			20,528,910	140,311,803	13,194,394		1,137,299
1.4 Net	(d) 1,696,267,469		640,323,669	744,625,502	133,840		13,783,235	252,500,034	18,739,742		26,161,446
2. Liability December 31, current year from Part 1:											
2.1 Direct	60,542,567		46,376,333	1,870,769			3,259,844	607,784	7,857,726		570,111
2.2 Reinsurance assumed	101,163,556		86,182,057	608,197			2,747,564	100,478	2,869,181		8,656,079
2.3 Reinsurance ceded	45,613,883		36,248,996				2,893,718		5,934,537		536,633
2.4 Net	116,092,240		96,309,394	2,478,965			3,113,690	708,262	4,792,371		8,689,557
3. Amounts recoverable from reinsurers December 31, current year	16,809,607		16,782,969	3,981				22,657			
4. Liability December 31, prior year:											
4.1 Direct	64,794,851		49,354,185	1,928,775		405,846	3,081,476	385,724	8,206,086	1,011,750	421,009
4.2 Reinsurance assumed	101,236,311		83,943,221	498,850			3,387,552	24,669	2,812,612		10,569,406
4.3 Reinsurance ceded	39,294,396		27,847,733			405,846	3,039,263		6,626,295	1,011,750	363,508
4.4 Net	126,736,766		105,449,673	2,427,626			3,429,765	410,393	4,392,403		10,626,906
5. Amounts recoverable from reinsurers December 31, prior year	10,377,273		10,305,250	12,803			11,139	46,731			1,350
6. Incurred Benefits											
6.1 Direct	1,518,268,008		396,154,882	695,374,115	7,858	(405,846)	23,138,340	379,102,417	24,104,516	(1,011,750)	1,803,475
6.2 Reinsurance assumed	674,939,181		471,342,510	147,482,342	125,981		10,712,184	14,007,289	7,537,829		23,731,046
6.3 Reinsurance ceded	514,016,580		242,791,720	98,170,792		(405,846)	20,372,225	140,287,730	12,502,635	(1,011,750)	1,309,074
6.4 Net	1,679,190,609		624,705,672	744,685,664	133,840		13,478,299	252,821,977	19,139,710		24,225,447

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,354,344 in Line 1.1, $ 2,700,758 in Line 1.4.
$ 2,354,344 in Line 6.1, and $ 2,700,758 in Line 6.4.

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

(d) Includes $ 163,889 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	19,640,111	18,489,531	(1,150,580)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,447,492	1,510,456	62,964
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	12,411,763	17,100,153	4,688,390
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	33,499,366	37,100,140	3,600,774
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection		597,510	597,510
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,061,709	83,755	(977,954)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
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			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets		5,415	5,415
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	2,325,388	5,161,831	2,836,443
25.	Aggregate write-ins for other than invested assets	242,095,181	414,425,873	172,330,692
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	278,981,644	457,374,524	178,392,880
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	278,981,644	457,374,524	178,392,880
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Negative interest maintenance reserve	211,124,819	376,594,736	165,469,917
2502.	Prepaid commissions	27,577,564	35,298,720	7,721,156
2503.	Real estate deposit	1,500,000		(1,500,000)
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,892,798	2,532,417	639,619
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	242,095,181	414,425,873	172,330,692

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company (the "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 ("APPM"), 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	2015	2014
Net Income				
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	Illinois	$ 16	$ 975
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):	Illinois	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(4)	NAIC SAP (1-2-3=4)	Illinois	$ 16	$ 975
Surplus				
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	Illinois	$ 2,869	$ 2,712
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 2,869	$ 2,712

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 through 5, including loan-backed and structured securities ("LBASS"), are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at the unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances or the lower of depreciated cost less encumbrances and estimated cost to sell the property.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at cost or amortized cost.

Contract loans are reported at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loan balances in excess of cash value are nonadmitted.

Other invested assets consists of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses is reported in unassigned surplus, as well as the appropriate asset valuation reserve ("AVR") provision. Single real estate property investments, that are wholly-owned by a limited liability company that is directly and wholly-owned by the reporting entity, are reported as real estate investments. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Realized capital losses on all bonds due to other-than-temporary impairment ("OTTI") and net realized capital gains and losses on certain qualifying surplus notes included in other invested assets resulting from changes in the general level of interest rates are reported through the Summary of Operations and transferred to the interest maintenance reserve ("IMR"). All other net realized capital gains and losses for other invested assets resulting from changes in the general level of interest rates and OTTI realized capital losses for other invested assets and bonds that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations, as well as the appropriate AVR provision.

Investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an OTTI on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected are accreted as

NOTES TO FINANCIAL STATEMENTS

interest income. Accrual of income is suspended for other than temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earning attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value on the settlement of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each security whose carrying value may be other than temporarily impaired. For bonds, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is considered other than temporarily impaired, a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 6, unrealized losses that are not deemed other than temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline is other than temporary and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other than temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 6, unrealized losses that are not deemed other than temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is significantly extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) and cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

OTTI adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI.

Derivative financial instruments

Derivative financial instruments utilized by the Company include interest rate cap agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts and futures contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivatives instruments is discussed further in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests, extend mortgage loans and purchase private placement securities have off-balance sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and certain immaterial traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted. Agents' balances, another component of the receivable, are subject to a valuation allowance, with the net amount nonadmitted.

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies are computed actuarially according to the Commissioners' Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated according to Title 50 of the Illinois Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

NOTES TO FINANCIAL STATEMENTS

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

Asset valuation and interest maintenance reserves

The Company establishes the AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of capital gains tax, and the current year's unrealized capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset values of the various invested asset categories. Total AVR in one sub-component of either the default or equity component that is in excess of the maximum reserve must be transferred to the "sister" sub-component if that sub-component's total AVR is below its maximum reserve. If the total AVR in either of the combined default or equity component is in excess of the combined maximum reserve, the Company may transfer the excess to the other component if that component's total AVR is below its maximum reserve, or the excess reserve may be released to unassigned surplus. In general, decreases in the Company's total invested assets portfolio will decrease the total AVR and increases will increase the total AVR.

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the grouped method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in the IMR.

Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships, and derivatives carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

Separate Accounts

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

2. Accounting Changes and Corrections of Errors

   The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2015 or 2014.

3. Business Combinations and Goodwill

   The Company did not participate in business combinations or record goodwill in 2015 or 2014.

4. Discontinued Operations

   The Company did not have discontinued operations in 2015 or 2014.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2015 and 2014 were 3.40% and 4.35%, and 2.00% and 6.75%, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2015 and 2014, the maximum percentage of any one loan to the value of the property at the time of the loan was 74.8% and 99.2%, respectively.

	2015	2014
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2015 and 2014 is presented in the table below:

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 3,060	$ 23	$ 3,083
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 3,076	$ 23	$ 3,099
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 27	$ -	$ 27
(b) Number of loans	-	-	-	-	1	-	1
(c) Percent reduced	- %	- %	- %	- %	3.95 %	- %	3.95 %

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2015 and 2014 was as follows:

(in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 6	$ -	$ 6
b. Prior year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 16	$ -	$ 16

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31, 2015 and 2014 were as follows:

(in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 11	$ -	$ 11
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 6	$ -	$ 6
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 25	$ -	$ 25
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 16	$ -	$ 16
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

7. The Company did not have any activity to report for 2015 or 2014 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2015 or 2014.

9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

(in millions)		2015	2014
1.	The total recorded investment in restructured loans, as of December 31	$ 66	$ 81
2.	The realized capital losses related to these loans	$ -	$ -
3.	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2015 or 2014.

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)	2015			2014		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ 28	$ 1	$ 27
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	26	1	32	74	1	72
d. Total 1st Quarter	$ 26	$ 1	$ 32	$ 102	$ 2	$ 99
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ 11	$ -	$ 11
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	17	-	17	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	41	1	43	42	1	41
h. Total 2nd Quarter	$ 58	$ 1	$ 60	$ 53	$ 1	$ 52
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ 11	$ -	$ 11
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	24	-	24	13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis	58	5	53	14	-	12
l. Total 3rd Quarter	$ 82	$ 5	$ 77	$ 38	$ -	$ 36
OTTI recognized 4th Quarter						
m. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	5	-	5	13	2	11
o. Present value of cash flows expected to be collected is less than the amortized cost basis	53	2	52	69	5	72
p. Total 4th Quarter	$ 58	$ 2	$ 57	$ 82	$ 7	$ 83
q. Annual Aggregate Total		$ 9			$ 10	

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
60687UAK3	$ 4	$ 4	$ -	$ 4	$ 10	03/31/2015
65536VAD9	$ 11	$ 10	1	$ 10	$ 11	03/31/2015
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2015
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
86176Y20 1	$ 5	$ 5	-	$ 5	$ 5	03/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 4	06/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
60687UAK3	$ 5	$ 5	-	$ 5	$ 10	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
70556MAA0	$ 1	$ -	1	$ -	$ -	06/30/2015
73316PGK0	$ 2	$ 2	-	$ 2	$ 2	06/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 7	06/30/2015
86176Y201	$ 5	$ 5	-	$ 5	$ 5	06/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	06/30/2015
05363WAA7	$ 5	$ 5	-	$ 5	$ 4	09/30/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 3	09/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
60687UAK3	$ 5	$ 3	2	$ 3	$ 10	09/30/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 8	09/30/2015
64090AAE4	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
64090AAG9	$ -	$ -	-	$ -	$ -	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	09/30/2015
82842RAJ9	$ 3	$ 2	1	$ 2	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
05363WAA7	$ 5	$ 4	1	$ 4	$ 3	12/31/2015
12549MAA2	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
143108AA6	$ 2	$ 2	-	$ 2	$ 2	12/31/2015
14844RAA9	$ 1	$ 1	-	$ 1	$ -	12/31/2015
17310MAK6	$ 1	$ 1	-	$ 1	$ 1	12/31/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
60687UAK3	$ 3	$ 3	-	$ 3	$ 11	12/31/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 9	12/31/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
64129VAB9	$ 7	$ 6	1	$ 6	$ 5	12/31/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	12/31/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 3	12/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ -	12/31/2015
94985WDZ1	$ 3	$ 3	-	$ 3	$ 4	12/31/2015
Total			$ 9			
12489WQG2	$ 9	$ 9	$ -	$ 9	$ 9	03/31/2014
12666RAF7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
126670CK2	$ 11	$ 10	1	$ 10	$ 10	03/31/2014
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
126670TG3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
49307RAE7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
65538PAG3	$ 17	$ 17	-	$ 17	$ 17	03/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
73316PGJ3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2014
143108AA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
225470Q89	$ 3	$ 3	-	$ 3	$ 4	06/30/2014
46630MAG7	$ 7	$ 7	-	$ 7	$ 8	06/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
759950EP9	$ 10	$ 10	-	$ 10	$ 8	06/30/2014
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	09/30/2014
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 7	09/30/2014
05363WAA7	$ 7	$ 6	1	$ 6	$ 6	12/31/2014
07387BEH2	$ 1	$ -	1	$ -	$ -	12/31/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	12/31/2014
50184YAA6	$ 4	$ 3	1	$ 3	$ 3	12/31/2014
52520MFB4	$ 14	$ 14	-	$ 14	$ 14	12/31/2014
60687UAK3	$ 4	$ 4	-	$ 4	$ 10	12/31/2014
64090AAE4	$ 4	$ 3	1	$ 3	$ 4	12/31/2014
64129VAC7	$ -	$ -	-	$ -	$ -	12/31/2014
65536VAD9	$ 11	$ 11	-	$ 11	$ 12	12/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	12/31/2014
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
82842RAJ9	$ 4	$ 4	-	$ 4	$ 4	12/31/2014
Total			$ 7			

NOTES TO FINANCIAL STATEMENTS

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 these individual securities have been in a continuous unrealized loss position.

(in millions)		December 31 2015	December 31 2014
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (66)	$ (4)
	2. 12 months or longer	$ (21)	$ (64)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 1,522	$ 230
	2. 12 months or longer	$ 90	$ 484

5. As of December 31, 2015, the aggregate amount of unrealized losses related to LBASS was $87 million. Of the $87 million of unrealized losses, $21 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other than temporarily impaired. Of the $21 million of unrealized losses, $15 million were related to investment grade LBASS. Investment grade is defined as a security having an NAIC designation of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. 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 December 31, 2015, the remaining $66 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade LBASS comprising $52 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Unrealized losses of $2 million were related to below investment grade LBASS that had been in an unrealized loss position greater than or equal to 20% of amortized cost for a period of twelve or more consecutive months as of December 31, 2015. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

   As of December 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 December 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

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligation to return the collateral as a liability.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2015 or 2014.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The Company did not enter into repurchase agreements in 2015 or 2014.

      2. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)		Fair Value 2015	Fair Value 2014
Securities lending			
(a)	Open	$ 439	$ 407
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 439	$ 407
(g)	Securities received	-	-
(h)	Total collateral received	$ 439	$ 407

      3. The Company did not enter into dollar repurchase agreements in 2015 or 2014.

   b.

(in millions)	December 31, 2015	December 31, 2014
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 443	$ 410

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

   a. Aggregate Amount Collateral Reinvested

      1. The Company did not enter into repurchase agreements in 2015 or 2014.

      2. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)	2015		2014	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 80	$ 80	$ 18	$ 18
(b) 30 days or less	363	363	383	383
(c) 31-60 days	-	-	9	9
(d) 61-90 days	-	-	-	-
(e) 91-120 days	-	-	-	-
(f) 121-180 days	-	-	-	-
(g) 181-365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 443	$ 443	$ 410	$ 410
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 443	$ 443	$ 410	$ 410

      3. The Company did not enter into dollar repurchase agreements in 2015 or 2014.

   b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term securities that can easily be liquidated on demand to match the liability.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2015 or 2014.

2. None of the Company's real estate investments were sold in 2015 or 2014 or held for sale as of December 31, 2015 or 2014.

3. There were no properties held for sale as of December 31, 2015 or 2014.

4. The Company did not engage in retail land sales operations in 2015 or 2014.

5. The Company did not hold real estate with participating mortgage loan features in 2015 or 2014.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 2 to 13 years and 3 to 13 years as of December 31, 2015 and 2014, respectively. These investments have a required holding period of 15 years.

2. The amount of LIHTC and other tax benefits recognized was $46 million in both 2015 and 2014.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $222 million and $251 million as of December 31, 2015 and 2014, respectively.

4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2015 or 2014.

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2015 or 2014.

6. The Company did not recognize OTTI losses for its LIHTC property investments in 2015 or 2014.

7. In 2015 and 2014, the Company did not write-down or reclassify LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

($ in millions)

Restricted Asset Category	Gross Restricted 2015 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	439	-	-	-	439
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	1,660	-	-	-	1,660
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	21	-	-	-	21
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	17	-	2	-	19
n. Other restricted assets	-	-	-	-	-
o. Total restricted assets	$ 2,137	$ -	$ 2	$ -	$ 2,139

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	Gross Restricted 6 Total From 12/31/2014	7 Increase/ (Decrease) (5 minus 6)	8 Total 12/31/2015 Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	407	32	439	1.3	1.3
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,427	233	1,660	5.1	5.1
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	3	21	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	37	(18)	19	0.1	0.1
n. Other restricted assets	1	(1)	-	-	-
o. Total restricted assets	$ 1,890	$ 249	$ 2,139	6.6 %	6.6 %

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross Restricted 2014 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	407	-	-	-	407
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,427	-	-	-	1,427
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	-	-	18
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	37	24	-	-	37
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 1,890	$ 24	$ -	$ -	$ 1,890

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	Gross Restricted 6 Total From 12/31/2013	7 Increase/ (Decrease) (5 minus 6)	8 Total 12/31/2014 Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	260	147	407	1.2	1.2
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,107	320	1,427	4.1	4.1
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	18	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	27	10	37	0.1	0.1
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 1,413	$ 477	$ 1,890	5.5 %	5.5 %

NOTES TO FINANCIAL STATEMENTS

2. The following tables summarize the detail of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross Restricted 2015				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Collateral pledged for derivatives	$ 17	$ -	$ 2	$ -	$ 19
Total	$ 17	$ -	$ 2	$ -	$ 19

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2014	Increase/ (Decrease) (5 minus 6)	Total 12/31/2015 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 37	$ (18)	$ 19	0.1 %	0.1 %
Total	$ 37	$ (18)	$ 19	0.1 %	0.1 %

($ in millions)

	Gross Restricted 2014				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Collateral pledged derivatives	$ 37	$ 24	$ -	$ -	$ 37
Total	$ 37	$ 24	$ -	$ -	$ 37

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2013	Increase/ (Decrease) (5 minus 6)	Total 12/31/2014 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 27	$ 10	$ 37	0.1 %	0.1 %
Total	$ 27	$ 10	$ 37	0.1 %	0.1 %

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross Restricted 2015				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ -	$ -	$ -	$ -	$ -
Total	$ -	$ -	$ -	$ -	$ -

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2014	Increase/ (Decrease) (5 minus 6)	Total 12/31/2015 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ (1)	$ -	- %	- %
Total	$ 1	$ (1)	$ -	- %	- %

NOTES TO FINANCIAL STATEMENTS

($ in millions)

	Gross Restricted				
	2014				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1
Total	$ 1	$ -	$ -	$ -	$ 1

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2013	Increase/ (Decrease) (5 minus 6)	Total 12/31/2014 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ -	$ 1	- %	- %
Total	$ 1	$ -	$ 1	- %	- %

I. Working Capital Finance Investments

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

K. Structured Notes

The Company held the following structured notes as of December 31:

(in millions)

2015				
CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Yes/No)
09071*AA3	$ 3	$ 4	$ 3	No
29265WAA6	7	7	7	No
58940*AA9	7	7	7	No
Total	$ 17	$ 18	$ 17	

2014				
CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Yes/No)
09071*AA3	$ 8	$ 8	$ 8	No
29265WAA6	3	3	3	No
29439@AA6	1	1	1	No
45827@AB0	1	1	1	No
911308AB0	4	6	4	No
Total	$ 17	$ 19	$ 17	

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2015 or 2014.

B. The Company recognized impairment write-downs on its investments in partnerships as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

($ in millions)

	Number of Assets		Impairment Amount			
Asset description	2015	2014	2015	2014	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	1	2	$ 9	$ 10	Decline in the fair value of the underlying investments deemed to be other than temporary	Assessment of market value of partnership's investments
Partnership	-	9	-	13	Intent to sell	Price received to sell asset at measurement date under current market conditions
	1	11	$ 9	$ 23		

The Company did not recognize impairment write-downs on its investments in joint ventures or limited liability companies in 2015 or 2014.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

NOTES TO FINANCIAL STATEMENTS

B. All due and accrued investment income was admitted as of December 31, 2015 and 2014.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2015 and 2014 included interest rate cap agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts and futures contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations, and for asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company primarily uses interest rate swap agreements to balance the respective interest rate sensitivities of its assets and liabilities in conjunction with asset-liability management. Interest rate swap agreements are utilized to hedge either the variability of the expected future cash flows, or changes in the fair value of an asset or a liability. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to reduce the foreign currency risk associated with holding foreign currency denominated investments. Cash settlements are required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purpose, then they are also reported in Schedule DB, Part C. Interest rate swap agreements receive either fair value or cash flow hedge accounting treatment, or non-hedge accounting treatment, depending on the strategy. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or clearing houses are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus and included in the appropriate AVR provision. Credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the hedged item is an impaired asset, gains or losses associated with the swap agreement are included in the written-down value of the impaired asset and depending on the circumstances, hedge accounting may cease. If the hedged item is sold, the swap agreement is generally terminated or accounted for as a non-hedge swap agreement.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are utilized to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus and included in the appropriate AVR provision, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

NOTES TO FINANCIAL STATEMENTS

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes equity index futures contracts to offset valuation losses in the equity portfolio during periods of declining market values, hedge equity exposure in annuity contracts or to increase equity exposure through asset replication. In addition, interest rate futures are used to balance the respective interest rate sensitivities of assets and liabilities in conjunction with asset-liability management. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus and included in the appropriate AVR provision. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Options

Interest rate swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. These agreements are used to hedge exposure to economic losses due to annuity surrenders. During 2014, interest rate swaption agreements were utilized to hedge the expected proceeds from the disposition of Lincoln Benefit Life Company ("LBL"). Typically, a premium is paid to the counterparty at the inception of the contract. Premiums paid are reported as a derivative asset. The change in fair value of the open interest rate swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus and included in the appropriate AVR provision, with an adjustment to derivatives. If an interest rate swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses. Interest rate swaption agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are used by the Company to reduce its exposure to rising interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. Interest rate cap agreements hedge the variability of the expected future cash flows of assets or liabilities. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and included in the appropriate AVR provision. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts primarily to reduce market risk associated with certain annuity contracts. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price) in exchange for the equity upon which the option is written/purchased. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums paid are reported as a derivative asset and premiums received are reported as a derivative liability. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums received are reported as net investment income and the corresponding liability previously recorded is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2015 or 2014.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2015 or 2014.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of valuation allowance, will be realized. The Company did not record a valuation allowance at December 31, 2015 or 2014.

A. 1. The components of the net DTA (DTL) were as follows at December 31:

(in millions)	12/31/2015 (1) Ordinary	12/31/2015 (2) Capital	12/31/2015 (3) (Col 1+2) Total	12/31/2014 (4) Ordinary	12/31/2014 (5) Capital	12/31/2014 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 455	$ 146	$ 601	$ 430	$ 116	$ 546	$ 25	$ 30	$ 55
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 455	$ 146	$ 601	$ 430	$ 116	$ 546	$ 25	$ 30	$ 55
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 455	$ 146	$ 601	$ 430	$ 116	$ 546	$ 25	$ 30	$ 55
(f) DTLs	271	97	368	302	91	393	(31)	6	(25)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 184	$ 49	$ 233	$ 128	$ 25	$ 153	$ 56	$ 24	$ 80

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows at December 31:

(in millions)	12/31/2015 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 146	$ 49	$ 195
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	56	-	56
1. Adjusted gross DTAs expected to be realized following the balance sheet date	56	-	56
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	395
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	253	97	350
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 455	$ 146	$ 601

	12/31/2014 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 4	$ 25	$ 29
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	164	-	164
1. Adjusted gross DTAs expected to be realized following the balance sheet date	164	-	164
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	384
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	262	91	353
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 430	$ 116	$ 546

	Change (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 142	$ 24	$ 166
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	(108)	-	(108)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(108)	-	(108)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	11
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(9)	6	(3)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 25	$ 30	$ 55

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows at December 31:

(in millions)	2015	2014
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	538.1 %	652.2 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 3,028	$ 3,255

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows at December 31:

	12/31/2015 (1) Ordinary	(2) Capital	12/31/2014 (3) Ordinary	(4) Capital	Change (5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 455	$ 146	$ 430	$ 116	$ 25	$ 30
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 455	$ 146	$ 430	$ 116	$ 25	$ 30
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %

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

B. The Company recognized all DTLs at December 31, 2015 and 2014.

NOTES TO FINANCIAL STATEMENTS

C. The provision for incurred income taxes for the years ended December 31 was:

(in millions)		(1) 12/31/2015	(2) 12/31/2014	(3) (Col 1-2) Change
1.	Current Income Tax			
(a)	Federal	$ (22)	$ (162)	$ 140
(b)	Foreign	-	-	-
(c)	Subtotal	$ (22)	$ (162)	$ 140
(d)	Federal income tax on net capital gains	187	43	144
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ 165	$ (119)	$ 284
2.	DTAs			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$ -	$ -	$ -
(2)	Unearned premium reserve	-	-	-
(3)	Policyholder reserves	240	200	40
(4)	Investments	120	118	2
(5)	Deferred acquisition costs	75	87	(12)
(6)	Policyholder dividends accrual	-	-	-
(7)	Fixed assets	-	-	-
(8)	Compensation and benefits accrual	-	-	-
(9)	Pension accrual	-	-	-
(10)	Receivables – nonadmitted	17	22	(5)
(11)	Net operating loss carry-forward	-	-	-
(12)	Tax credit carry-forward	-	-	-
(13)	Variable annuity sale – deferred gain	-	-	-
(14)	Other (including items <5% of total ordinary tax assets)	3	3	-
	(99) Subtotal	$ 455	$ 430	$ 25
(b)	Valuation allowance	$ -	$ -	$ -
(c)	Nonadmitted	$ -	$ -	$ -
(d)	Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 455	$ 430	$ 25
(e)	Capital			
(1)	Investments	$ 121	$ 103	$ 18
(2)	Net capital loss carry-forward	-	-	-
(3)	Real estate	-	-	-
(4)	Unrealized losses	25	13	12
(5)	Other (including items <5% of total capital tax assets)	-	-	-
	(99) Subtotal	$ 146	$ 116	$ 30
(f)	Valuation allowance	$ -	$ -	$ -
(g)	Nonadmitted	$ -	$ -	$ -
(h)	Admitted capital DTAs (2e99 – 2f – 2g)	$ 146	$ 116	$ 30
(i)	Admitted DTAs (2d + 2h)	$ 601	$ 546	$ 55
3.	DTLs			
(a)	Ordinary			
(1)	Investments	$ 6	$ 14	$ (8)
(2)	Fixed assets	-	-	-
(3)	Deferred and uncollected premium	-	-	-
(4)	Policyholder reserves	82	100	(18)
(5)	Prepaid commissions	10	13	(3)
(6)	Deferred premium asset	41	43	(2)
(7)	Other (including items <5% of total ordinary tax liabilities)	-	-	-
	(99) Subtotal	$ 139	$ 170	$ (31)
(b)	Capital			
(1)	Investments	$ 49	$ 47	$ 2
(2)	Real estate	-	-	-
(3)	Unrealized gains	180	176	4
(4)	Other (including items <5% of total capital tax liabilities)	-	-	-
	(99) Subtotal	$ 229	$ 223	$ 6
(c)	DTLs (3a99 + 3b99)	$ 368	$ 393	$ (25)
4.	Net DTAs/DTLs (2i – 3c)	$ 233	$ 153	$ 80

The change in net deferred income tax comprises the following at December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2015	2014	Change
Total DTAs	$ 601	$ 546	$ 55
Total DTLs	368	393	(25)
Net DTAs (DTLs)	$ 233	$ 153	80
Tax effect of unrealized gains (losses)			(7)
Tax effect of change in accounting principles			-
Change in net deferred income tax			73
Tax effect of nonadmitted assets			5
Adjustment of prior year tax liabilities			3
Change in net deferred income tax relating to the provision			$ 81

	2014	2013	Change
Total DTAs	$ 546	$ 907	$ (361)
Total DTLs	393	481	(88)
Net DTAs (DTLs)	$ 153	$ 426	(273)
Tax effect of unrealized gains (losses)			42
Tax effect of change in accounting principles			4
Change in net deferred income tax			(227)
Tax effect of nonadmitted assets			5
Adjustment of prior year tax liabilities			194
Change in net deferred income tax relating to the provision			$ (28)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at December 31:

(in millions)	2015	Effective Tax Rate	2014	Effective Tax Rate
Provision computed at statutory rate	$ 136	35.0 %	$ 362	35.0 %
Sale of subsidiary	4	1.0	(347)	(33.5)
Tax credits	(34)	(8.8)	(34)	(3.3)
IMR amortization	(8)	(2.0)	(10)	(1.0)
Reversal of IMR transfer - reinsurance	(7)	(1.8)	(57)	(5.5)
Dividend received deduction	(7)	(2.0)	(6)	(0.6)
Other	-	-	1	0.1
Change in net deferred income taxes	81	21.0	(28)	(2.7)
Total statutory income taxes	$ 165	42.4 %	$ (119)	(11.5) %

E. 1. At December 31, 2015, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. At December 31, 2015, there were no income taxes incurred by the Company in 2015, 2014, or 2013 that will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2015 or 2014.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2015 is consolidated with the entities listed below:

ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Reinsurance Company
North Light Specialty Insurance Company
Northbrook Services, Inc.
Northeast Agencies, Inc.
Pablo Creek Services, Inc.
Signature Agency, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gives rise to the alternative minimum tax.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2015 and believes it is reasonably possible that the liability balance will not significantly increase in the next twelve months.

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

A.,
B. &
C. On June 26, 2014, with IL DOI approval, the Company paid $700 million in cash to Allstate Insurance Company ("AIC"), which was accounted for as a return of capital.

There were no other transactions entered into by the Company with related parties in 2015 or 2014 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 reported the following as payable to affiliates as of December 31:

(in millions)	2015	2014
AIC	$ 56	$ 89
Allstate Investments, LLC ("AILLC")	4	4
Total	$ 60	$ 93

NOTES TO FINANCIAL STATEMENTS

The Company reported the following as receivable from affiliates as of December 31:

(in millions)	2015	2014
Allstate Assurance Company ("AAC")	$ 8	$ 3
Allstate Life Insurance Company of New York ("ALNY")	2	-
Total	$ 10	$ 3

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively.

E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised* ("SSAP No. 5R").

F. The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, ALIC Reinsurance Company ("ALIC Re") and The Bank of New York ("BONY") entered into the Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Coinsurance Agreement between the Company and ALIC Re.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

The Company and AIC entered into the Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") as well as AAC, Road Bay Investments, LLC, and Allstate Finance Company, LLC. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received for all parties is limited to $1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

G. The Company is wholly-owned by AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2015 or 2014.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2015 or 2014 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2015 or 2014.

K. The Company did not have investments in foreign insurance subsidiaries at December 31, 2015 or 2014.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies as of December 31, 2015 or 2014.

M. The following table contains information about the Company's investments in non-insurance SCA entities as of December 31, 2015:

(in millions)

Description of Non-Insurance SCA Entity Investment	Gross Amount	Non-admitted Amount	Admitted Asset Amount
Allstate Finance Company	$ 427	$ -	$ 427
Black Toro Capital Fund, LP	17	-	17
Road Bay Investments, LLC	9	9	-
King Mill Distribution Park 2, LLC	5	-	5
Allstate Distributors, LLC	2	-	2
Total	$ 460	$ 9	$ 451

All of the Company's non-insurance SCA entities are valued using the equity method described in SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities*. As a result, the Company does not submit filings to the NAIC to determine its SCA entities market valuation.

N. The Company's investment in ALNY, a wholly-owned insurance company domiciled in the State of New York, is based on the underlying statutory equity of ALNY and includes the impact of a New York prescribed practice which differs from the APPM. Specifically, the calculation of deferred premium assets includes the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, *Life Deposit-Type and Accident and Health Reinsurance – Revised*, requires the deferred premium asset to be reduced by the proportion amount attributable to reinsurance.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of ALNY's net income and capital and surplus between SAP per the APPM and practices prescribed by the State of New York as of December 31 is shown below:

(in millions)

	2015	2014
Net Income		
New York basis	$ (64)	$ 31
New York prescribed practices that increase/(decrease) NAIC SAP:		
Increase in loading on deferred and uncollected premium	-	(1)
NAIC SAP	$ (64)	$ 32
Surplus		
New York basis	$ 508	$ 562
New York prescribed practices that increase/(decrease) NAIC SAP:		
Deferred premium assets	(5)	(5)
NAIC SAP	$ 513	$ 567

If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

The Company's reported investment in ALNY was $508 million and $562 million as of December 31, 2015 and 2014, respectively. The Company's investment in ALNY would have been $513 and $567 million as of December 31, 2015 and 2014, respectively if ALNY had completed its statutory financial statement in accordance with NAIC SAP and not adopted New York's prescribed accounting practices.

11. Debt

A. The Company did not have debt outstanding as of December 31, 2015 or 2014.

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

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

A. Defined Benefit Plans

The Company was not a sponsor of defined benefit pension, other postretirement, or special or contractual termination benefit plans.

B. The Company was not a sponsor of defined benefit pension or other postretirement plans.

C. The Company was not a sponsor of defined benefit pension or other postretirement plans.

D. The Company was not a sponsor of defined benefit pension or other postretirement plans.

E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $9 million and $8 million in 2015 and 2014, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

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

1. The Company had 23,800 common shares authorized, issued and outstanding at December 31, 2015 and 2014. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding at December 31, 2015 and 2014. The preferred stock shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and outstanding at December 31, 2015 or 2014.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2015, the maximum ordinary dividend that can be declared and paid in 2016 by the Company is limited to $287 million.

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

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

NOTES TO FINANCIAL STATEMENTS

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes at December 31, 2015 or 2014.

9. The Company did not have special surplus funds as of December 31, 2015 or 2014.

10. Cumulative unrealized gains and losses increased unassigned funds by $642 million and $697 million as of December 31, 2015 and 2014, respectively.

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2015 or 2014.

12. The Company did not have restatements due to quasi-reorganizations in 2015 or 2014.

13. The Company was not quasi-reorganized.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.08 billion and $1.03 billion as of December 31, 2015 and 2014, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2015:

(in millions)

1 **Nature and circumstances of guarantee and key attributes, including date and duration of the agreement.**	**2** **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 5R).**	**3** **Ultimate financial statement impact if action under guarantee required.**	**4** **Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.**	**5** **Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.**
With third parties				
The Company owns certain investments that obligate the Company to exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities.	$ -	Bonds	$ 4	Obligations associated with bonds expires on or before March 11, 2018.
In connection with the disposal of Company's variable annuity business, the Company, ALNY and the Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extra contractual liabilities and liabilities excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees.	$ -	Expenses	$ -	On April 24, 2008, payment of $3 million was made on behalf of the Company and ALNY for full indemnification of a post-closing matter.
Related to the sale of LBL on April 1, 2014, the Company agreed to indemnify Resolution Life Holdings, Inc. ("Resolution") in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's maximum obligation.	$ -	Expenses	$ -	There have been no payments made.
Guarantee the payment of certain settlement arrangements in the event LBL is unable to make such payments.	$ 11	Expenses	$ 11	There have been no payments made.
Guarantee the payment of surrender proceeds for a specific block of universal life policies sold through LBL in the event LBL is unable to meet its obligation.	$ 1	Expenses	$ 1	In 2014, the Company made payments of $467 thousand to 4 policyholders that surrendered their policies.
With affiliates				
Guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by Allstate Assignment Company and Allstate International Assignments Ltd. and funded by annuities purchased from ALNY.	See [1] below	Investment in common stock of ALNY	$ 655	There have been no payments made.
Guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event ALNY is unable to make such payments.	See [1] below	Investment in common stock of ALNY	$ 1	There have been no payments made.
Total	$ 12		$ 672	

[1]Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

NOTES TO FINANCIAL STATEMENTS

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows:

(in millions)	December 31 2015	December 31 2014
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 672	$ 679
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 11	$ 12
2. Contingent liabilities	$ 1	$ 1
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 656	$ 662
2. Joint venture	-	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	12	13
5. Other	4	4
6. Total (should equal (3)a)	$ 672	$ 679

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of both December 31, 2015 and 2014, the Company had accrued $13 million for future guaranty fund assessments, and $9 million for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2015 or 2014.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in millions)	2015	2014
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end	$ 13	$ 26
b. Decreases during the year:		
Policy surcharges charged off	-	12
Premium tax offset applied	1	1
c. Increases during the year:		
Policy surcharges collected/accrued	1	-
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end	$ 13	$ 13

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2015, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2015 or 2014.

E. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R.

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $2 million and $3 million at December 31, 2015 and 2014, respectively.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2015 or 2014.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2015 or 2014.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk as of December 31:

(in millions)	Assets		Liabilities	
	2015	2014	2015	2014
a. Swaps	$ 417	$ 397	$ 42	$ 156
b. Futures	-	-	-	-
c. Options	91	146	-	-
d. Total	$ 508	$ 543	$ 42	$ 156

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2015 and 2014 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The following table summarizes the credit exposure on the Company's over-the-counter and cleared contracts as of December 31:

(in millions)	2015	2014
Swaps	$ 11	$ 2
Futures	-	-
Options	1	2
Total	$ 12	$ 4

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house, or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. As of December 31, 2015 and 2014, the Company pledged $11 million and $30 million, respectively, of securities and cash in the form of margin deposits. As of December 31, 2015 and 2014, counterparties pledged $1 million and $2 million, respectively, of cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2015, counterparties pledged $11 million of cash and securities to the Company, and the Company pledged $7 million of securities to counterparties. As of December 31, 2014, counterparties pledged $4 million of cash and securities to the Company, and the Company pledged $7 million of securities to counterparties.

Off-balance sheet financial instruments

1. The contractual amounts of off-balance sheet financial instruments as of December 31 were as follows:

(in millions)	2015	2014
Commitments to invest in limited partnership interests	$ 1,076	$ 1,032
Private placement commitments	$ 21	$ 25
Commitments to extend mortgage loans	$ -	$ 35

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Private placement commitments represent conditional commitments to purchase private placement debt and equity securities within a specified future date. The Company enters into these agreements in the normal course of business.

Commitments to extend mortgage loans are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

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

A. The Company did not report transfers of premium receivables as sales in 2015 or 2014.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2015 and 2014, investments within the General Account with fair values of $421 million and $386 million, respectively, were on loan under these agreements. Investments on loan as of December 31, 2015 consisted of bonds, including LBASS, and common stocks. Bonds, including LBASS, were the only investment type on loan as of December 31, 2014. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $21 million and $7 million as of December 31, 2015 and 2014, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information on securities lending collateral.

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

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

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

5. The Company did not transfer financial assets accounted for as secured borrowings.

NOTES TO FINANCIAL STATEMENTS

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into repurchase, reverse repurchase, dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales

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 the portfolio's yield.

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the years ended December 31, 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	11	$ 6	$ 6	$ -
Bonds	4	5	$ 3	$ 3	$ -
Bonds	5	1	$ -	$ -	$ -
Unaffiliated common stocks	None	698	$ 286	$ 354	$ 68

	2014				
Description	**NAIC Designation**	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain (Loss)**
Bonds	3	4	$ 3	$ 3	$ -
Bonds	4	2	$ 4	$ 4	$ -
Bonds	5	3	$ 3	$ 3	$ -
Unaffiliated common stocks	None	131	$ 28	$ 30	$ 4

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

The aggregate amount of direct premiums written/produced by MGAs/TPAs was $70 million and $71 million for the years ended December 31, 2015 and 2014, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in millions)	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	$ -	$ 29	$ 3	$ 32
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	13	13
Unaffiliated common stocks				
Industrial and miscellaneous	1,045	-	22	1,067
Mutual funds	235	-	18	253
Total unaffiliated common stocks	1,280	-	40	1,320
Derivative assets				
Equity and index contracts	-	29	-	29
Credit contracts	-	2	-	2
Foreign currency contracts	-	2	-	2
Interest rate contracts	-	-	1	1
Total derivative assets	-	33	1	34
Separate Accounts assets	3,215	209	87	3,511
Total assets at fair value	$ 4,495	$ 271	$ 144	$ 4,910
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (5)	$ -	$ (5)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(6)	-	(6)
Separate Accounts - Derivatives	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (7)	$ -	$ (7)

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

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 2	$ 16	$ (1)	$ 7	$ (1)
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	(2)
Unaffiliated common stocks					
Industrial and miscellaneous	12	1	-	(1)	(1)
Mutual funds	4	-	-	-	1
Separate Accounts assets	100	-	(1)	-	(2)
Derivatives, net	2	-	-	(4)	3
Total assets and liabilities	$ 135	$ 17	$ (2)	$ 2	$ (2)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2015
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (8)	$ (15)	$ 3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	13
Unaffiliated common stocks					
Industrial and miscellaneous	14	-	(3)	-	22
Mutual funds	17	-	(4)	-	18
Separate Accounts assets	-	-	-	(10)	87
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 34	$ -	$ (15)	$ (25)	$ 144

Description	Beginning balance as of 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 3	$ 2	$ -	$ 6	$ 3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	2	(2)
Mutual funds	-	-	-	-	-
Separate Accounts assets	97	-	-	-	4
Derivatives, net	8	-	-	(18)	12
Total assets and liabilities	$ 115	$ 2	$ -	$ (10)	$ 17

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2014
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ (12)	$ 2
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	15
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	-	3	12
Mutual funds	4	-	-	-	4
Separate Accounts assets	1	-	-	(2)	100
Derivatives, net	3	-	-	(3)	2
Total assets and liabilities	$ 25	$ -	$ -	$ (14)	$ 135

Transfers into Level 3 during 2015 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable. In addition, transfers into Level 3 during 2015 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value. Transfers into Level 3 during 2014 included securities measured at lower of cost or market and reported at fair value in 2014, and cost in 2013.

Transfers out of Level 3 during 2015 included situations where a broker broke was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available in the prior period, and any gains and losses related to the change in the valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2015 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. There were no transfers out of Level 3 during 2014.

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.

NOTES TO FINANCIAL STATEMENTS

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

Level 2 measurements

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

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

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

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

Level 3 measurements

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

Perpetual preferred stocks – 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.

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

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

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

B. & C. Presented below are the aggregate fair value estimates and the admitted values of the financial instruments classified as assets as of December 31:

Financial assets

(in millions)	2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds:						
Other than LBASS	$ 15,945	$ 15,458	$ 472	$ 14,797	$ 676	$ -
LBASS	$ 3,142	$ 3,049	$ -	$ 2,933	$ 209	$ -
Preferred stocks	$ 26	$ 25	$ -	$ 13	$ 13	$ -
Unaffiliated common stocks	$ 1,320	$ 1,320	$ 1,280	$ -	$ 40	$ -
Mortgage loans on real estate	$ 3,191	$ 3,083	$ -	$ -	$ 3,191	$ -
Cash equivalents	$ 545	$ 545	$ 36	$ 509	$ -	$ -
Short-term investments	$ 163	$ 163	$ 129	$ 34	$ -	$ -
Derivatives	$ 47	$ 51	$ 1	$ 53	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 225	$ 222	$ -	$ -	$ 225	$ -
Unaffiliated surplus notes	$ 21	$ 20	$ -	$ 21	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -
Separate Accounts	$ 3,511	$ 3,511	$ 3,215	$ 209	$ 87	$ -

NOTES TO FINANCIAL STATEMENTS

	2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds:						
Other than LBASS	$ 19,218	$ 17,635	$ 90	$ 18,364	$ 764	$ -
LBASS	$ 2,808	$ 2,668	$ -	$ 2,440	$ 368	$ -
Preferred stocks	$ 35	$ 33	$ -	$ 20	$ 15	$ -
Unaffiliated common stocks	$ 744	$ 744	$ 727	$ 1	$ 16	$ -
Mortgage loans on real estate	$ 3,297	$ 3,099	$ -	$ -	$ 3,297	$ -
Cash equivalents	$ 618	$ 618	$ 3	$ 615	$ -	$ -
Short-term investments	$ 42	$ 42	$ 42	$ -	$ -	$ -
Derivatives	$ 55	$ 61	$ 1	$ 61	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 257	$ 251	$ -	$ -	$ 257	$ -
Unaffiliated surplus notes	$ 67	$ 54	$ -	$ 67	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -
Securities lending reinvested collateral	$ -	$ -	$ -	$ -	$ -	$ -
Separate Accounts	$ 4,158	$ 4,158	$ 3,877	$ 181	$ 100	$ -

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

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

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

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

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

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

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

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

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

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

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

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments classified as liabilities as of December 31:

(in millions)

	2015					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,089	$ 2,604	$ -	$ -	$ 3,089	$ -
Securities lending collateral	$ 439	$ 439	$ -	$ 439	$ -	$ -
Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -
Derivative collateral	$ 11	$ 11	$ -	$ 11	$ -	$ -
Separate Accounts - Derivatives	$ 1	$ 1	$ -	$ 1	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

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

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

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

21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2015 or 2014.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2015 or 2014.

C. Other Disclosures

Sale of Intramerica Life Insurance Company ("ILIC")

On November 1, 2015, the Company sold its wholly-owned subsidiary, ILIC, to its affiliate, Allstate Financial Insurance Holdings Corporation ("AFIHC"). AFIHC is a wholly-owned subsidiary of the Corporation. The Company received $10 million in cash.

Sale of AAC

On January 1, 2015, the Company sold its wholly-owned subsidiary, AAC, to AFIHC. The Company received $11 million in cash.

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of December 31, 2015, the balance in the custodial account was $3 million.

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

Sale of LBL

On April 1, 2014, the Company completed the sale of the outstanding shares of LBL, a Nebraska domiciled insurance company, LBL's life insurance business generated through independent master brokerage agencies, and all of LBL's deferred fixed annuity and long-term care insurance business to Resolution. The gross sale price was $797 million, representing $596 million of cash and the retention of tax benefits. The after-tax gain to the Company on this transaction was $618 million and is reported within Page 4, Line 34. Of the $618 million of realized gains, $257 million were previously unrealized and reported as a component of surplus. As part of the sale, LBL business written through independent master brokerage agencies and ceded to the Company, totaling $11.31 billion of total policy reserves, were recaptured. An estimated $5.54 billion of LBL's total policy reserves continued to be reinsured by the Company as of December 31, 2015. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to the Company were novated on April 1, 2014. The reinsurance recoverable associated with the novated portions of these reinsurance agreements was $882 million as of December 31, 2014.

In conjunction with the sale, the Company was required to establish a trust relating to the business that LBL continues to cede to the Company. This trust is required to have assets greater than or equal to the statutory reserves ceded by LBL to the Company, measured on a monthly basis. As of December 31, 2015 and 2014, the trust holds investments with statutory statement values of $5.32 billion and $4.89 billion, respectively.

Surety Bonds Issued by AIC

AIC issued surety bonds to indemnify the payment of structured settlement benefits assumed by Allstate Settlement Corporation ("ASC"), a wholly-owned subsidiary of the Company, from both AIC and unaffiliated parties, and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AIC were $3.50 billion and $3.44 billion at December 31, 2015 and 2014, respectively.

Other

The State of Illinois has adopted the Valuation of Life Insurance Policies Model Regulation (i.e. Regulation XXX). As such, the Company's reserve calculations comply with the regulation. This note is intended as an informational disclosure for states that have not adopted this regulation.

D. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2015 or 2014.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2015 or 2014.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2015, the ABS RMBS portfolio had net unrealized gains of $13 million, comprised of $15 million in gross unrealized gains and $2 million in gross unrealized losses. As of December 31, 2014, the ABS RMBS portfolio had net unrealized gains of $11 million, comprised of $14 million in gross unrealized gains and $3 million in gross unrealized losses.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At both December 31, 2015 and 2014, the Alt-A portfolio had net unrealized gains of $11 million, comprised of $12 million in gross unrealized gains and $1 million in gross unrealized losses.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other than temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses recorded in the ABS RMBS portfolio related to asset impairments were less than $1 million in 2015, and $1 million in 2014. OTTI losses recorded in the Alt-A portfolio related to asset impairments were less than $1 million in both 2015 and 2014. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2015 or 2014. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(in millions)	2015			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 91	$ 79	$ 92	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 91	$ 79	$ 92	$ -

	2014			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 119	$ 108	$ 119	$ 1
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 119	$ 108	$ 119	$ 1

   In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	2015	2014
Actual cost	$ 117	$ 138
Book/adjusted carrying value	$ 111	$ 135
Fair value	$ 122	$ 146
OTTI losses recognized	$ -	$ -

4. The Company is not licensed to sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

G. Retained Assets

1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are $50,000 or greater, and for certain annuity contracts for proceeds of $10,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7-Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2015 and 2014, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.

NOTES TO FINANCIAL STATEMENTS

2. The number and balance of retained asset accounts in force are as follows:

($ in millions)	In Force			
	As of 12/31/2015		As of 12/31/2014	
	Number	Balance	Number	Balance
a. Up to and including 12 months	588	$ 55	497	$ 51
b. 13 to 24 months	332	24	715	45
c. 25 to 37 months	521	31	235	14
d. 37 to 48 months	189	10	-	-
e. 49 to 60 months	-	-	-	-
f. Over 60 months	-	-	-	-
g. Total	1,630	$ 120	1,447	$ 110

3. Below is a reconciliation of the retained asset accounts:

($ in millions)	2015			
	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,447	$ 110	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	1,010	150	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	-	N/A	-
d. Fees and other charges assessed to retained asset accounts during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	827	140	-	-
g. Number/balance of retained asset accounts at the end of the year	1,630	$ 120	-	$ -

H. Insurance-linked Securities ("ILS")

The Company did not have ILS agreements as of December 31, 2015 or 2014.

22. Events Subsequent

Charter National Life Insurance Company ("CNL"), one of the Company's wholly owned subsidiaries, merged into the Company effective January 1, 2016. The Company is now the surviving legal entity and CNL has ceased to exist as an independent entity. In conjunction with the merger, Charter National Variable Separate Account merged with Allstate Life Variable Life Separate Account A. In addition, the Company became the depositor of the Charter National Variable Annuity Separate Account, which was renamed Allstate Life Insurance Company Variable Annuity Separate Account C.

Following is a pro forma of the merger:

(in millions)	Pre-Merger ALIC	Pre-Merger CNL	Intercompany Eliminations	Post-Merger ALIC
Cash and invested assets	$ 27,955	$ 13	$ 12	$ 27,956
Other assets	883	-	1	882
Separate Accounts	3,510	107	-	3,617
Total admitted assets	$ 32,348	$ 120	$ 13	$ 32,455
Total liabilities	$ 25,969	$ 1	$ 1	$ 25,969
Separate Accounts	3,510	107	-	3,617
Capital and surplus	2,869	12	12	2,869
Total liabilities, capital and surplus	$ 32,348	$ 120	$ 13	$ 32,455

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2015 or 2014.

An evaluation of subsequent events was made through February 24, 2016 for the Annual Statement issued on February 26, 2016. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
For both 2015 and 2014: Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
For both 2015 and 2014: Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
For both 2015 and 2014: Yes ( ) No (X)

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
For both 2015 and 2014: Yes ( ) No (X)

NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
   For 2015: $25 million
   For 2014: $27 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   For both 2015 and 2014: Yes (X) No ( )

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction in liability, taken for such new agreements or amendments?
   For 2015: $462 million
   For 2014: $881 million

B. Uncollectible Reinsurance

The Company did not write off uncollectible reinsurance in 2015. The Company wrote off reinsurance balances due from the following companies totaling $55 thousand in 2014.

(in thousands)

a. Claims incurred	$	55
b. Claims adjustment expenses incurred	$	-
c. Premiums earned	$	-
d. Other	$	-

e. Company		Amount
Munich American Reassurance	$	20
Swiss Re Life and Health America, Inc.	$	20
Lincoln National Life Insurance	$	15

C. Commutation of Ceded Reinsurance

The Company did not commute ceded reinsurance in 2015 or 2014.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.

2. The Company was not a certified reinsurer in 2015 or 2014.

E. Reinsurance of Variable Annuity Contracts with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2015 or 2014.

F. Reserve Credit Taken and Collateral on Variable Annuities Reinsured with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2015 or 2014.

G. XXX/AXXX Captive Reinsurance

The Company did not cede business subject to the XXX/AXXX captive framework to captive insurers in 2015 or 2014.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A.,
B.,
C. &
D. The Company did not write retrospectively rated contracts or contracts subject to redetermination as of December 31, 2015 or 2014.

E. Risk Sharing Provisions of the ACA

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

25. Change in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2015 or 2014.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* as of December 31, 2015 or 2014.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2015 or 2014.

NOTES TO FINANCIAL STATEMENTS

29. Participating Policies

For 2015 and 2014, the Company recognized premiums related to life participating policies of $72 thousand and $93 thousand, respectively. In both 2015 and 2014, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $5 thousand and $16 thousand in 2015 and 2014, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating as of December 31, 2015 and 2014.

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts as of December 31 were as follows:

($ in millions)	2015	2014
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	9/30/2015	9/30/2014
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. Reserves for Life Contracts and Annuity Contracts

1. On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.

2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with traditional policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.

3. As of December 31, 2015 and 2014, the Company had $8.64 billion and $10.16 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled $83 million and $89 million as of December 31, 2015 and 2014, respectively.

4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.

5. Tabular interest for contracts not including life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.

6. In 2015, the Company's aggregate reserves for life and annuity contracts were reduced by other reserves changes of $272 billion. Other reserve changes in 2015 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Reserves ceded as of 4/1/2015	$ (471)	$ -	$ (467)	$ -	$ -	$ -	$ (4)	$ -
Application of Actuarial Guideline IX-A	194	-	-	194				
Application of Actuarial Guideline 38	5	-	5	-	-	-	-	-
Total	$ (272)	$ -	$ (462)	$ 194	$ -	$ -	$ (4)	$ -

In 2014, the Company's aggregate reserves for life and annuity contracts were reduced by other reserves changes of $11.00 billion. Other reserve changes in 2014 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Reserves sold to Resolution as of 4/1/2014	$ (11,142)	$ -	$ (3,899)	$ (6,449)	$ -	$ -	$ (93)	$ (701)
Application of Actuarial Guideline 38	56	-	56	-	-	-	-	-
Application of Valuation of Life Insurance Policies Model Regulation, Section 5(B)(3)	31	-	31	-	-	-	-	-
Total	$ (11,055)	$ -	$ (3,812)	$ (6,449)	$ -	$ -	$ (93)	$ (701)

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows as of December 31:

($ in millions)	2015				
	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 1,599	$ -	$ -	$ 1,599	7.4 %
(2) At book value less current surrender charge of 5% or more	962	235	-	1,197	5.5
(3) At fair value	31	-	3,135	3,166	14.6
(4) Total with market value adjustment or at fair value (total of 1 through 3)	2,592	235	3,135	5,962	27.5
(5) At book value without adjustment (minimal or no charge or adjustment)	5,059	52	-	5,111	23.6
B. Not subject to discretionary withdrawal	10,581	-	23	10,604	48.9
C. Total (gross: direct + assumed)	18,232	287	3,158	21,677	100.0 %
D. Reinsurance ceded	1,318	-	-	1,318	
E. Total (net)* (C) – (D)	$ 16,914	$ 287	$ 3,158	$ 20,359	

($ in millions)	2014				
	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 2,076	$ -	$ -	$ 2,076	8.9 %
(2) At book value less current surrender charge of 5% or more	963	268	-	1,231	5.3
(3) At fair value	24	-	3,781	3,805	16.3
(4) Total with market value adjustment or at fair value (total of 1 through 3)	3,063	268	3,781	7,112	30.5
(5) At book value without adjustment (minimal or no charge or adjustment)	5,457	39	-	5,496	23.6
B. Not subject to discretionary withdrawal	10,666	-	24	10,690	45.9
C. Total (gross: direct + assumed)	19,186	307	3,805	23,298	100.0 %
D. Reinsurance ceded	1,275	-	-	1,275	
E. Total (net)* (C) – (D)	$ 17,911	$ 307	$ 3,805	$ 22,023	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities was as follows as of December 31:

(in millions)	2015	2014
F. Life & Accident & Health Annual Statement:		
(1) Exhibit 5, Annuities Section, Total (net)	$ 14,309	$ 15,140
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1	1
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,604	2,770
(4) Subtotal	16,914	17,911
Separate Accounts Annual Statement:		
(5) Exhibit 3, Line 0299999, Column 2	3,445	4,112
(6) Exhibit 3, Line 0399999, Column 2	-	-
(7) Policyholder dividend and coupon accumulations		-
(8) Policyholder premiums	-	-
(9) Guaranteed interest contracts	-	-
(10) Other contract deposit funds	-	-
(11) Subtotal	3,445	4,112
(12) Combined total	$ 20,359	$ 22,023

33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, as of December 31 were as follows:

(in millions)	2015		2014	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	19	9	31	14
(3) Ordinary renewal	196	289	181	288
(4) Credit life	-	-	-	-
(5) Group life	1	2	1	1
(6) Group annuity	-	-	-	-
(7) Total	$ 216	$ 300	$ 213	$ 303

34. Separate Accounts

A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2015 and 2014, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

NOTES TO FINANCIAL STATEMENTS

The assets and liabilities of indexed variable annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The indexed variable annuity product is non-unitized and is registered with the SEC.

2. The Company's Separate Accounts were attributed to the following products/transactions as of December 31:

(in millions)	2015		2014	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 3,165	$ -	$ 3,813	$ -
Variable life policies	50	-	57	-
Indexed variable annuity contracts	-	296	-	288
Total	$ 3,215	$ 296	$ 3,870	$ 288

3. Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2015 and 2014, the Company had a maximum guarantee for Separate Account liabilities of $1.01 billion and $946 million, respectively. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in millions)	
a. 2015	$ 14
b. 2014	$ 17
c. 2013	$ 19
d. 2012	$ 21
e. 2011	$ 24

The amount paid by the General Account for Separate Account guarantees for variable annuity products was $30 million, $30 million, $40 million, $60 million and $73 million in 2015, 2014, 2013, 2012 and 2011, respectively.

4. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair value of $21 million and $7 million as of December 31, 2015 and 2014, respectively, were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.

B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Indexed variable annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Indexed variable annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were $3.78 billion and $4.56 billion as of December 31, 2015 and 2014, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were $1.32 billion and $1.27 billion as of December 31, 2015 and 2014, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts as of December 31 was as follows:

(in millions)	2015				
	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/15	$ -	$ -	$ -	$ 5	$ 5
Reserves as of December 31, 2015					
2. For accounts with assets at:					
a. Fair value	$ 286	$ -	$ -	$ 3,208	$ 3,494
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 286	$ -	$ -	$ 3,208	$ 3,494
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 286	$ -	$ -	$ -	$ 286
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	3,185	3,185
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	286	-	-	3,185	3,471
b. Not subject to discretionary withdrawal	-	-	-	23	23
c. Total	$ 286	$ -	$ -	$ 3,208	$ 3,494
* Line 2(c) should equal Line 3(c).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

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

C. Reconciliation of net transfers to or (from) the Separate Accounts for the years ended December 31 was as follows:

(in millions)	2015	2014
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 5	$ 13
b. Transfers from Separate Accounts (Page 4, Line 10)	576	815
c. Net transfers to (from) Separate Accounts (a) – (b)	(571)	(802)
2. Reconciling adjustments:		
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(97)	(153)
b. Net transfers assumed from CNL pursuant to modified coinsurance agreement	(17)	(14)
c. Net transfers assumed from AML pursuant to modified coinsurance agreement	(1)	(1)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (686)	$ (970)

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial as of December 31, 2015 and 2014.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... ILLINOIS

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2015

3.4 By what department or departments?
ILLINOIS .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

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

5.2 If yes, provide the name of 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

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

6.2 If yes, give full information:
.....

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

THERESA RESNICK, SENIOR ACTUARY AND DIRECTOR, 3075 SANDERS ROAD, SUITE I2W, NORTHBROOK, IL 60062

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

12.11 Name of real estate holding company ..... SEE ATTACHMENT ON PAGE 20.5.1

12.12 Number of parcels involved 68

12.13 Total book/adjusted carrying value ..... $ 646,667,505

12.2 If, yes provide explanation:

The company holds interests in limited partnerships which invest in real estate.

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
SEE NOTE 17, PART B

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 439,258,234

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	442,644,890
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	442,634,124
24.103	Total payable for securities lending reported on the liability page.	$	439,258,234

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 1,659,689,829
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 20,795,637
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 19,102,991
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 487,380

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	1,636,425,006

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 22,763,580

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

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

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

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

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

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

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

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

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/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 Number(s)	2 Name	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST, NEW YORK, NY 10055
N/A	MILLIMAN	1301 FIFTH ST, SUITE 3800 SEATTLE, WA 98101-2646

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	18,669,320,976	19,247,838,663	578,517,687
30.2 Preferred stocks	25,033,179	26,223,482	1,190,303
30.3 Totals	18,694,354,155	19,274,062,145	579,707,990

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

THE AGGREGATE FAIR VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

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

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

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

THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 469,734

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

1 Name	2 Amount Paid
LL GLOBAL SERVICES INC	196,158
AMERICAN COUNCIL OF LIFE INSURERS	162,399

34.1 Amount of payments for legal expenses, if any? ..... $ 4,398,425

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
DRINKER, BIDDLE & REATH, LLP	2,090,974
SEYFARTH SHAW LLP	1,100,537

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 5,157

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

1 Name	2 Amount Paid
DAVID & HARMAN LLP	5,157

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
ALLIANT TAX CREDIT FUND 65 LP	$ 10,257,736
ALLIANT TAX CREDIT FUND 66, LTD	14,127,831
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	1,603,229
BEACON CAPITAL STRATEGIC PARTNERS V, LP	4,538,867
BEACON CAPITAL STRATEGIC PARTNERS VI	10,648,986
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	12,500,000
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	17,368,410
BLACKSTONE REAL ESTATE PARTNERS V	13,774,158
BLACKSTONE REAL ESTATE PARTNERS VI LP	18,770,533
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	11,151,158
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	6,402,088
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	13,831,473
CABOT INDUSTRIAL VALUE FUND III	-
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	-
CBRE STRATEGIC PTR US OPP V LP	14,344,438
CENTERLINE RE SPEC SIT MTG FUND	26,956
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	10,380,429
CSFB GEORGIA STATE FUND I LLC	119,798
ENTERPRISE HOUSING PARTNERS XX	11,693,668
ENTERPRISE HOUSING PARTNERS XXI LP	6,782,669
GALENA WAY LAND PARTNERS LLC	8,492,785
GLENARM RESIDENTIAL HOLDINGS, LLC	18,385,326
H/2 SPECIAL OPPORTUNITIES LP	4,387,127
JER FUND III	187,917
JER REAL ESTATE PARTNERS IV LP	-
KEYSTONE INDUSTRIAL FUND, LP	51,323
KING MILL DISTRIBUTION PARK 2, LLC	4,584,204
KTR INDUSTRIAL FUND II	119,032
KTR INDUSTRIAL FUND III LP	83,795
LANDMARK REAL ESTATE FUND V, LP	2,265,364
LION GABLES APARTMENT FUND	-
LONE STAR REAL ESTATE FUND III LP	27,071,352
MERCURY LAND PARTNERS, LLC	10,288,715
ML-AI VENTURE 1 LLC	23,111,492
ML-AI VENTURE 2, LLC	35,782,653
MOGA TAX CREDIT FUND II LLC	497,891
MONACO PARKWAY LAND PARTNERS LLC	19,964,258
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	9,440,232
NATIONAL EQUITY FUND 2011 LP	12,731,261
NYLIM REAL ESTATE MEZZANINE FUND II LP	397,543
O'CONNOR NORTH AMERICAN PROPERTIES LP	3,851,698
PETROVITSKY ROAD LAND PARTNERS LLC	10,779,866
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	8,405,315
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	6,115,432
RAYMOND JAMES TAX CREDIT FUND 36 LLC	9,562,248
RAYMOND JAMES TAX CREDIT FUND 37, LLC	12,568,468
RAYMOND JAMES TAX CREDIT FUND 38, LLC	14,541,336
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	11,976,480
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	12,542,462
RED STONE 2011 NATIONAL FUND	7,811,944
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX	15,159,369
ROCKPOINT REAL ESTATE FUND II, LP	3,320,027
ROCKPOINT REAL ESTATE FUND III LP	3,493,625
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	235,166
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	10,144,680
SEASONS RESIDENTIAL HOLDINGS, LLC	25,639,878
STARWOOD CAPITAL HOSPITALITY FUND II	20,934,338
STARWOOD HOSPITALITY I	7,461,650
TCF A/GA-1 LLC	111,266
TRUAMERICA PROPERTIES II LLC	22,616,272
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	19,877,754
WALTON STREET REAL ESTATE FUND VI	14,494,825
WESTBROOK REAL ESTATE FUND IX, LP	21,313,781
WESTBROOK REAL ESTATE FUND VII	8,745,089
WESTBROOK REAL ESTATE FUND VIII	3,172,750
WESTBROOK REAL ESTATE PARTNERS V, LP	683,504
WESTBROOK REAL ESTATE PARTNERS VI	6,171,147
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	8,772,441
	$ 646,667,505

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	773,155,082	(9,872,255,699)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	16,647,682	18,366,873
2.5	Reserve Denominator	21,961,887,201	22,978,530,439
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 6,622,103

3.4 State the authority under which Separate Accounts are maintained:
SECTION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BOARD OF DIRECTORS RESOLUTION DATED JANUARY 1, 1994.

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 20,748,858

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 125,366,699
4.22 Received $ 41,497,526

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,887,510,317

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 3,294,319,090
7.12 Stock $ 118,807,900

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [X] No [ ]

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-HDV	NONE	N/A	781,239	781,239		Exhibit 5B	100% reinsured	
DB-HDV	GMIB	0	33,619	33,619	4,559	Exhibit 5B	100% reinsured	4,559
DB-HDV	GMWB	N/A	114,535	114,535	5,648	Exhibit 5B	100% reinsured	5,648
DB-MAV	NONE	N/A	859,823,020	859,823,020	28,022,380	Exhibit 5B	100% reinsured	28,022,380
DB-MAV	GMIB	0	325,285,301	325,305,436	56,506,989	Exhibit 5B	100% reinsured	56,506,989
		3	20,135		30,027	Exhibit 5B		30,027
DB-MAV	GMAB	0	32,145,806	93,939,193	17,426	Exhibit 5B	100% reinsured	17,426
		1	10,613,921		441,085	Exhibit 5B		441,085
		2	6,912,871		891,607	Exhibit 5B		891,607
		3	3,745,014		386,943	Exhibit 5B		386,943
		4	6,710,346		861,351	Exhibit 5B		861,351
		5	6,582,431		868,609	Exhibit 5B		868,609
		6	5,254,725		1,034,765	Exhibit 5B		1,034,765
		7	1,212,760		256,952	Exhibit 5B		256,952
		8	147,240		23,430	Exhibit 5B		23,430
		9	6,226,866		1,198,518	Exhibit 5B		1,198,518
		10	9,626,524		2,027,948	Exhibit 5B		2,027,948
		11	3,910,747		742,226	Exhibit 5B		742,226
		12	849,941		209,449	Exhibit 5B		209,449
DB-MAV	GMWB	N/A	66,997,045	66,997,045	2,188,425	Exhibit 5B	100% reinsured	2,188,425
DB-MAV/RU	NONE	N/A	431,938,222	431,938,222	39,712,339	Exhibit 5B	100% reinsured	39,712,339
DB-MAV/RU	GMIB	0	645,231,437	645,231,437	138,278,538	Exhibit 5B	100% reinsured	138,278,538
DB-MAV/RU	GMAB	0	18,615,804	46,034,608	340,709	Exhibit 5B	100% reinsured	340,709
		1	3,927,318		249,992	Exhibit 5B		249,992
		2	1,494,776		85,766	Exhibit 5B		85,766
		3	1,617,879		86,311	Exhibit 5B		86,311
		4	2,415,041		119,329	Exhibit 5B		119,329
		5	3,251,045		479,626	Exhibit 5B		479,626
		6	727,202		110,155	Exhibit 5B		110,155
		7	369,829		114,267	Exhibit 5B		114,267
		9	3,057,152		638,406	Exhibit 5B		638,406
		10	2,447,009		537,036	Exhibit 5B		537,036
		11	8,111,554		2,908,941	Exhibit 5B		2,908,941
DB-MAV/RU	GMWB	N/A	21,520,824	21,520,824	1,292,774	Exhibit 5B	100% reinsured	1,292,774
DB-Ratchet	NONE	N/A	175,235,366	175,235,366	594,431	Exhibit 5B	100% reinsured	594,431
DB-Ratchet	GMIB	0	34,839,430	34,839,430	2,068,162	Exhibit 5B	100% reinsured	2,068,162
DB-Reset	NONE	N/A	378,127,700	378,127,700	3,003,486	Exhibit 5B	100% reinsured	3,003,486
DB-Reset	GMIB	0	36,078,302	36,078,302	2,083,074	Exhibit 5B	100% reinsured	2,083,074
DB-Rollup	NONE	N/A	111,862,801	111,862,801	2,412,835	Exhibit 5B	100% reinsured	2,412,835
DB-Rollup	GMIB	0	24,711,902	24,711,902	2,149,379	Exhibit 5B	100% reinsured	2,149,379

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
							100%	
DB-Rollup	GMAB	0	7,636,968	21,259,492	153,994	Exhibit 5B	reinsured	153,994
		1	2,697,098		206,768	Exhibit 5B		206,768
		2	2,362,645		549,117	Exhibit 5B		549,117
		3	1,073,558		157,677	Exhibit 5B		157,677
		4	1,874,535		267,483	Exhibit 5B		267,483
		5	1,929,337		322,536	Exhibit 5B		322,536
		6	354,363		46,894	Exhibit 5B		46,894
		7	491,511		107,348	Exhibit 5B		107,348
		8	214,815		21,687	Exhibit 5B		21,687
		9	584,889		74,737	Exhibit 5B		74,737
		10	1,539,108		378,710	Exhibit 5B		378,710
		11	376,044		53,450	Exhibit 5B		53,450
		12	124,621		16,821	Exhibit 5B		16,821
							100%	
DB-Rollup	GMWB	N/A	11,218,293	11,218,293	316,653	Exhibit 5B	reinsured	316,653
							100%	
DB-ROP	NONE	N/A	443,374,100	443,374,100	3,969,151	Exhibit 5B	reinsured	3,969,151
							100%	
DB-ROP	GMIB	0	78,200,772	78,200,772	3,643,917	Exhibit 5B	reinsured	3,643,917
							100%	
DB-ROP	GMAB	0	54,276,434	217,789,584	931	Exhibit 5B	reinsured	931
		1	26,813,753		895,854	Exhibit 5B		895,854
		2	17,943,841		1,128,503	Exhibit 5B		1,128,503
		3	13,835,887		1,213,714	Exhibit 5B		1,213,714
		4	11,274,776		1,463,336	Exhibit 5B		1,463,336
		5	21,365,956		2,991,648	Exhibit 5B		2,991,648
		6	18,446,049		3,016,874	Exhibit 5B		3,016,874
		7	4,433,390		660,060	Exhibit 5B		660,060
		8	3,191,840		671,909	Exhibit 5B		671,909
		9	13,972,055		2,149,910	Exhibit 5B		2,149,910
		10	18,019,331		2,561,528	Exhibit 5B		2,561,528
		11	11,073,137		1,861,581	Exhibit 5B		1,861,581
		12	2,855,951		723,658	Exhibit 5B		723,658
		13	287,184		67,641	Exhibit 5B		67,641
							100%	
DB-ROP	GMWB	N/A	199,558,657	199,558,657	6,338,260	Exhibit 5B	reinsured	6,338,260
							100%	
DB-RU/RE	NONE	N/A	121,400,437	121,400,437	3,976,818	Exhibit 5B	reinsured	3,976,818
DB_ROP	NONE	N/A	105,594,949	105,594,949	54,840	Exhibit 5B	0	
DB_ROP	GMAB	N/A	310,418,154	310,418,154	13,466,775	Exhibit 5B	0	

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

10.1 Amount of loss reserves established by these annuities during the current year: $ 7,067,279,195

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

13.1 Direct Premium Written	$	413,578,319
13.2 Total Incurred Claims	$	396,147,821
13.3 Number of Covered Lives		760,775

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2015	2 2014	3 2013	4 2012	5 2011
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	117,056,404	111,960,739	130,000,552	125,544,012	123,235,005
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	257,658,089	264,859,919	204,605,606	199,034,610	185,209,702
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	9,488,702	8,724,169	8,089,284	7,444,344	7,092,619
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	384,203,196	385,544,828	342,695,443	332,022,966	315,537,325
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,159,043	1,219,187	455,513	2,408	230
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,262,151	933,670	840,365	809,538	573,561
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,421,194	2,152,857	1,295,878	811,946	573,791
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	650,836,963	(2,708,051,723)	1,462,855,768	1,447,411,482	1,353,045,499
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	35,533,098	(6,264,953,613)	789,952,665	663,849,607	484,054,990
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	13,889,861	(74,531,586)	24,826,125	25,850,042	25,752,120
17.2	Group annuities (Line 20.4, Col. 7)	2,310,977	(697,014,479)	8,685,112	15,709,000	26,284,701
18.1	A & H-group (Line 20.4, Col. 8)	20,850,615	18,519,838	12,637,767	5,402,132	3,019,833
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	49,733,568	(146,224,136)	78,493,364	81,964,228	84,568,012
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	773,155,082	(9,872,255,699)	2,377,450,800	2,240,186,491	1,976,725,154
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	28,837,491,532	29,962,938,971	43,132,216,545	47,147,535,266	49,138,029,391
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	25,968,782,253	27,250,683,682	40,257,097,375	43,764,603,941	45,682,372,546
23.	Aggregate life reserves (Page 3, Line 1)	21,822,779,272	22,842,446,433	35,448,679,228	37,075,155,413	39,330,245,136
24.	Aggregate A & H reserves (Page 3, Line 2)	104,229,550	102,474,980	302,543,247	267,366,028	245,861,115
25.	Deposit-type contract funds (Page 3, Line 3)	2,603,514,495	2,770,314,747	2,961,811,734	4,854,217,103	4,939,702,122
26.	Asset valuation reserve (Page 3, Line 24.01)	657,136,356	702,211,264	553,447,026	406,772,783	213,712,835
27.	Capital (Page 3, Lines 29 and 30)	5,402,600	5,402,600	5,402,600	5,402,600	5,402,600
28.	Surplus (Page 3, Line 37)	2,863,306,679	2,706,852,689	2,869,716,569	3,377,528,725	3,450,254,245
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(462,308,950)	(12,604,704,333)	(1,054,041,707)	(1,772,719,048)	(3,125,578,370)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,260,590,671	3,255,460,743	3,497,036,865	3,837,503,599	3,723,815,306
31.	Authorized control level risk - based capital	562,687,451	499,159,137	553,669,369	550,589,095	553,520,442
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	66.2	69.8	74.5	75.9	77.6
33.	Stocks (Lines 2.1 and 2.2)	6.7	4.7	3.3	2.4	2.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.0	10.6	11.8	11.4	12.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.1	0.1	0.1	
36.	Cash, cash equivalents and short-term investments (Line 5)	2.6	2.4	1.3	2.3	1.1
37.	Contract loans (Line 6)	2.0	2.1	1.9	1.7	1.7
38.	Derivatives (Page 2, Line 7)	0.2	0.2	0.6	0.3	0.4
39.	Other invested assets (Line 8)	11.0	10.1	6.6	5.8	4.8
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0				
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2015	2 2014	3 2013	4 2012	5 2011
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	539,157,115	612,749,549	934,767,439	905,797,650	896,026,318
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	734,749,681	673,100,374	625,510,308	659,224,225	673,896,111
50.	Total of above Lines 44 to 49	1,273,906,796	1,285,849,923	1,560,277,747	1,565,021,875	1,569,922,429
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	278,981,644	457,374,524	484,812,807	399,084,948	504,993,961
53.	Total admitted assets (Page 2, Line 28, Col. 3)	32,348,141,922	34,120,938,338	47,858,510,933	51,808,172,624	53,978,754,388
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,342,330,257	1,584,755,234	2,131,374,568	2,118,258,381	2,273,428,449
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(138,528,869)	643,651,273	(49,969,038)	(67,058,601)	(142,308,013)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(26,633,828)	(42,953,517)	140,882,256	149,243,755	129,230,671
57.	Total of above Lines 54, 55 and 56	1,177,167,560	2,185,452,990	2,222,287,786	2,200,443,535	2,260,351,107
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,614,877,988	3,614,402,938	4,996,226,681	5,629,013,654	6,564,272,982
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	43,365,157	45,471,378	44,173,314	38,601,219	40,419,238
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(189,727,840)	(3,578,847,497)	367,049,564	367,942,226	293,842,923
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	1,754,570	(200,068,267)	35,177,218	21,504,913	40,147,076
62.	Dividends to policyholders (Line 30, Col. 1)	5,904	15,033	47,933	47,720	51,963
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	42.7	(8.2)	19.2	18.8	25.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.8	6.0	8.5	6.1	9.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	64.1	121.8	87.4	69.0	92.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	(0.1)	0.2	0.2	0.1
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	39.2	(22.6)	29.2	27.0	35.1
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	29,005,382	27,844,283	24,625,468	19,517,323	18,488,059
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	28,532,344	27,744,286	19,786,278	19,262,584	14,573,989
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	13,692,620	14,810,866	15,950,097	15,231,789	14,641,390
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	14,727,019	15,509,695	16,598,846	17,212,540	15,041,011
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	144,555,787	(289,161,060)	64,501,537	102,295,122	137,414,996
74.	Ordinary - individual annuities (Col. 4)	(99,100,880)	434,542,452	313,787,882	243,848,149	(109,467,406)
75.	Ordinary-supplementary contracts (Col. 5)	4,471,376	6,389,598	4,194,188	674,314	162,385
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	15,651,342	6,762,803	15,192,434	6,025,294	4,806,021
78.	Group annuities (Col. 8)	84,962,218	162,366,741	76,506,408	66,752,647	16,189,211
79.	A & H-group (Col. 9)	(4,636,055)	(301,603)	(1,270,385)	10,503,709	(9,324,146)
80.	A & H-credit (Col. 10)	1,034		6,955	409	461
81.	A & H-other (Col. 11)	8,492,364	10,639,693	2,144,481	8,088,940	(5,240,263)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	154,397,187	331,238,623	475,063,501	438,188,583	34,541,258

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,696,219		347,218		7,043,437
2. Annuity considerations	232,399		34,701		267,100
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,928,618		381,919		7,310,537
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,023,417		283,243		6,306,660
10. Matured endowments	32,520				32,520
11. Annuity benefits	3,028,833		3,584,342		6,613,175
12. Surrender values and withdrawals for life contracts	6,709,763		6,600,062		13,309,824
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	61,650				61,650
15. Totals	15,856,183		10,467,646		26,323,829
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	432,581			2	97,271			12	529,851
17. Incurred during current year	147	6,382,559			69	261,210			216	6,643,768
Settled during current year:										
18.1 By payment in full	140	6,055,937			71	283,243			211	6,339,180
18.2 By payment on compromised claims										
18.3 Totals paid	140	6,055,937			71	283,243			211	6,339,180
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	140	6,055,937			71	283,243			211	6,339,180
19. Unpaid Dec. 31, current year (16+17-18.6)	17	759,202				75,237			17	834,439
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,884	1,171,625,844		(a)	1	80,600,492			13,885	1,252,226,336
21. Issued during year	614	56,574,129							614	56,574,129
22. Other changes to in force (Net)	(962)	(87,754,219)				(1,344,253)			(962)	(89,098,472)
23. In force December 31 of current year	13,536	1,140,445,753		(a)	1	79,256,239			13,537	1,219,701,992

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	440,590	425,001		608,667	731,000
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(23,891)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	386	384			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,886	2,034			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,271	2,418			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	442,861	427,419		608,667	707,109

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 164 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,252,996		67,487		1,320,483
2. Annuity considerations	44,583				44,583
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,297,578		67,487		1,365,066
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	775,224		3,002		778,226
10. Matured endowments					
11. Annuity benefits	269,335		655,659		924,994
12. Surrender values and withdrawals for life contracts	807,146		1,608,615		2,415,761
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	305				305
15. Totals	1,852,009		2,267,276		4,119,285
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	83,897				5,503			1	89,400
17. Incurred during current year	26	1,226,719			3	2,382			29	1,229,101
Settled during current year:										
18.1 By payment in full	23	775,224			3	3,002			26	778,226
18.2 By payment on compromised claims										
18.3 Totals paid	23	775,224			3	3,002			26	778,226
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	23	775,224			3	3,002			26	778,226
19. Unpaid Dec. 31, current year (16+17-18.6)	4	535,392				4,883			4	540,275
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,089	263,925,749		(a)	1	5,777,050			2,090	269,702,799
21. Issued during year	50	4,425,312							50	4,425,312
22. Other changes to in force (Net)	(173)	(24,081,635)				(633,454)			(173)	(24,715,089)
23. In force December 31 of current year	1,966	244,269,425		(a)	1	5,143,596			1,967	249,413,021

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	73,383	81,186		14,537	13,217
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(3,622)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	88	90			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	33	38			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	121	127			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	73,504	81,313		14,537	9,594

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 12 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,972,503		210,121		8,182,624
2. Annuity considerations	510,659		13,392		524,051
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,483,162		223,513		8,706,675
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,958,258		44,245		10,002,503
10. Matured endowments	20,391				20,391
11. Annuity benefits	5,368,995		8,549,074		13,918,069
12. Surrender values and withdrawals for life contracts	10,921,693		10,357,248		21,278,941
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	19,622				19,622
15. Totals	26,288,959		18,950,567		45,239,526
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	17	1,377,417				9,291			17	1,386,709
17. Incurred during current year	158	9,580,498			18	43,387			176	9,623,886
Settled during current year:										
18.1 By payment in full	150	9,978,649			18	44,245			168	10,022,894
18.2 By payment on compromised claims										
18.3 Totals paid	150	9,978,649			18	44,245			168	10,022,894
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	150	9,978,649			18	44,245			168	10,022,894
19. Unpaid Dec. 31, current year (16+17-18.6)	25	979,267				8,434			25	987,701
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,762	1,581,857,061		(a)	1	9,755,034			15,763	1,591,612,095
21. Issued during year	791	52,242,670							791	52,242,670
22. Other changes to in force (Net)	(1,342)	(136,773,086)				(870,666)			(1,342)	(137,643,752)
23. In force December 31 of current year	15,211	1,497,326,645		(a)	1	8,884,368			15,212	1,506,211,013

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	341,357	365,900		461,528	1,089,124
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(14,010)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,029	1,050			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,879	3,142			
25.5 All other (b)	113	113		300	300
25.6 Totals (sum of Lines 25.1 to 25.5)	4,021	4,304		300	300
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	345,378	370,204		461,828	1,075,414

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 37 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,594,436		234,174		2,828,610
2. Annuity considerations	111,790		121,730		233,520
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,706,225		355,905		3,062,130
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,066,903		273,400		2,340,303
10. Matured endowments	6,099				6,099
11. Annuity benefits	772,518		4,991,244		5,763,761
12. Surrender values and withdrawals for life contracts	2,465,742		3,602,181		6,067,924
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,304				13,304
15. Totals	5,324,566		8,866,825		14,191,391
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	480,022				18,535			6	498,556
17. Incurred during current year	46	2,289,451			12	271,965			58	2,561,416
Settled during current year:										
18.1 By payment in full	44	2,073,002			12	273,400			56	2,346,402
18.2 By payment on compromised claims										
18.3 Totals paid	44	2,073,002			12	273,400			56	2,346,402
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	44	2,073,002			12	273,400			56	2,346,402
19. Unpaid Dec. 31, current year (16+17-18.6)	8	696,470				17,100			8	713,570
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,355	428,358,200		(a)	1	19,459,932			5,356	447,818,132
21. Issued during year	402	38,397,273							402	38,397,273
22. Other changes to in force (Net)	(405)	(41,385,150)				(1,445,958)			(405)	(42,831,108)
23. In force December 31 of current year	5,352	425,370,323		(a)	1	18,013,974			5,353	443,384,297

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	347,697	303,267		309,706	337,274
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(23,103)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	363	361			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,242	3,537			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,605	3,898			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	351,302	307,165		309,706	314,171

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 161 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	48,954,094		2,722,355		51,676,449
2. Annuity considerations	5,589,929		1,617,188		7,207,117
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	54,544,023		4,339,543		58,883,566
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	57,341,325		2,342,339		59,683,664
10. Matured endowments	297,603				297,603
11. Annuity benefits	29,196,851		70,432,721		99,629,573
12. Surrender values and withdrawals for life contracts	59,273,364		114,488,260		173,761,624
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	118,974				118,974
15. Totals	146,228,116		187,263,321		333,491,437
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	116	6,189,764		68,443	16	388,424			132	6,646,630
17. Incurred during current year	968	58,518,902		(68,443)	358	2,410,822			1,326	60,861,281
Settled during current year:										
18.1 By payment in full	977	57,638,927			360	2,342,339			1,337	59,981,266
18.2 By payment on compromised claims										
18.3 Totals paid	977	57,638,927			360	2,342,339			1,337	59,981,266
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	977	57,638,927			360	2,342,339			1,337	59,981,266
19. Unpaid Dec. 31, current year (16+17-18.6)	107	7,069,738			14	456,907			121	7,526,645
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	81,808	10,874,329,204		(a)	1	266,188,117			81,809	11,140,517,321
21. Issued during year	3,206	291,808,292							3,206	291,808,292
22. Other changes to in force (Net)	(6,374)	(831,756,360)				(18,520,939)			(6,374)	(850,277,300)
23. In force December 31 of current year	78,640	10,334,381,136		(a)	1	247,667,178			78,641	10,582,048,314

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,831,070	3,112,650		1,878,999	1,262,950
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(329,969)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,664	2,571		29,682	13,815
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	6,538	7,362			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	9,202	9,933		29,682	13,815
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,840,272	3,122,583		1,908,681	946,797

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 406 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,654,481		299,091		5,953,572
2. Annuity considerations	1,118,703		17,852		1,136,555
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,773,184		316,943		7,090,127
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,342,379		217,685		5,560,064
10. Matured endowments	52,192				52,192
11. Annuity benefits	8,770,790		6,145,859		14,916,649
12. Surrender values and withdrawals for life contracts	15,588,394		4,265,920		19,854,314
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,051				9,051
15. Totals	29,762,805		10,629,465		40,392,270
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	527,974			1	41,836			13	569,810
17. Incurred during current year	84	5,515,894			40	204,107			124	5,720,001
Settled during current year:										
18.1 By payment in full	88	5,394,571			40	217,685			128	5,612,256
18.2 By payment on compromised claims										
18.3 Totals paid	88	5,394,571			40	217,685			128	5,612,256
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	88	5,394,571			40	217,685			128	5,612,256
19. Unpaid Dec. 31, current year (16+17-18.6)	8	649,297			1	28,257			9	677,554
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,070	1,274,919,256		(a)	1	26,809,110			11,071	1,301,728,366
21. Issued during year	317	30,423,858							317	30,423,858
22. Other changes to in force (Net)	(735)	(97,592,519)				(2,309,976)			(735)	(99,902,495)
23. In force December 31 of current year	10,652	1,207,750,596		(a)	1	24,499,134			10,653	1,232,249,730

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	297,912	323,349		259,815	195,366
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(16,221)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,989	3,984		14,396	7,030
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,343	2,507			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,332	6,491		14,396	7,030
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	304,244	329,840		274,212	186,176

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 35 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,154,795		498,363		6,653,158
2. Annuity considerations	549,686				549,686
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,704,481		498,363		7,202,844
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,864,203		345,553		3,209,756
10. Matured endowments	7,518				7,518
11. Annuity benefits	8,023,352		2,486,686		10,510,038
12. Surrender values and withdrawals for life contracts	17,702,614		425,248		18,127,862
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,082				16,082
15. Totals	28,613,769		3,257,486		31,871,255
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	448,838				41,843			7	490,681
17. Incurred during current year	97	3,091,854			79	344,040			176	3,435,895
Settled during current year:										
18.1 By payment in full	96	2,871,721			79	345,553			175	3,217,274
18.2 By payment on compromised claims										
18.3 Totals paid	96	2,871,721			79	345,553			175	3,217,274
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	96	2,871,721			79	345,553			175	3,217,274
19. Unpaid Dec. 31, current year (16+17-18.6)	8	668,971				40,330			8	709,302
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,770	1,447,666,274		(a)	1	43,873,794			11,771	1,491,540,068
21. Issued during year	391	44,781,844							391	44,781,844
22. Other changes to in force (Net)	(863)	(111,496,115)				(4,022,446)			(863)	(115,518,561)
23. In force December 31 of current year	11,298	1,380,952,003		(a)	1	39,851,348			11,299	1,420,803,351

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	251,813	258,658		233,397	255,961
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(10,408)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	325	328			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	230	239			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	555	567			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	252,369	259,225		233,397	245,553

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 83 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,021,946		139,126		1,161,073
2. Annuity considerations	13,797				13,797
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,035,743		139,126		1,174,870
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,640,668		53,430		1,694,098
10. Matured endowments	6,099				6,099
11. Annuity benefits	985,920		2,535,922		3,521,842
12. Surrender values and withdrawals for life contracts	1,135,035		6,745,825		7,880,860
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	4,301				4,301
15. Totals	3,772,023		9,335,176		13,107,199
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	150,458				9,151			2	159,609
17. Incurred during current year	28	1,575,173			11	59,675			39	1,634,848
Settled during current year:										
18.1 By payment in full	28	1,646,767			11	53,430			39	1,700,197
18.2 By payment on compromised claims										
18.3 Totals paid	28	1,646,767			11	53,430			39	1,700,197
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28	1,646,767			11	53,430			39	1,700,197
19. Unpaid Dec. 31, current year (16+17-18.6)	2	78,864				15,396			2	94,260
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,349	220,762,092		(a)	1	9,607,476			2,350	230,369,568
21. Issued during year	99	10,914,300							99	10,914,300
22. Other changes to in force (Net)	(163)	(15,657,522)				(762,773)			(163)	(16,420,295)
23. In force December 31 of current year	2,285	216,018,871		(a)	1	8,844,703			2,286	224,863,574

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	64,469	58,362		34,373	29,822
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(3,160)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	208	207			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		3			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	208	210			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	64,677	58,572		34,373	26,661

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 42 .

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	356,683		5,670		362,353
2. Annuity considerations	1,800		2,700		4,500
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	358,483		8,370		366,853
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	185,678		670		186,348
10. Matured endowments	8,029				8,029
11. Annuity benefits	1,521,428		456,981		1,978,409
12. Surrender values and withdrawals for life contracts	1,097,433		424,683		1,522,116
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	115				115
15. Totals	2,812,682		882,334		3,695,016
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	34,968			1	5,445			2	40,412
17. Incurred during current year	7	221,279				(4,099)			7	217,180
Settled during current year:										
18.1 By payment in full	6	193,706			1	670			7	194,376
18.2 By payment on compromised claims										
18.3 Totals paid	6	193,706			1	670			7	194,376
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	6	193,706			1	670			7	194,376
19. Unpaid Dec. 31, current year (16+17-18.6)	2	62,540				675			2	63,216
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	770	81,768,337		(a)	1	970,596			771	82,738,933
21. Issued during year	30	3,855,503							30	3,855,503
22. Other changes to in force (Net)	(78)	(11,431,839)				(259,301)			(78)	(11,691,140)
23. In force December 31 of current year	722	74,192,001		(a)	1	711,295			723	74,903,297

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	29,513	31,524		5,339	(17,675)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(2,354)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	113	114			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	258	282			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	370	396			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	29,884	31,921		5,339	(20,029)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 23 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	28,075,272		2,232,519		30,307,791
2. Annuity considerations	2,770,270		2,500		2,772,770
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	30,845,542		2,235,019		33,080,560
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	28,009,474		1,876,319		29,885,792
10. Matured endowments	74,103				74,103
11. Annuity benefits	46,654,150		15,217,210		61,871,360
12. Surrender values and withdrawals for life contracts	102,258,154		18,155,261		120,413,415
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	104,166				104,166
15. Totals	177,100,047		35,248,790		212,348,837
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	48	4,191,759			5	201,103			53	4,392,862
17. Incurred during current year	456	27,335,838			426	1,912,849			882	29,248,687
Settled during current year:										
18.1 By payment in full	450	28,083,577			421	1,876,319			871	29,959,895
18.2 By payment on compromised claims										
18.3 Totals paid	450	28,083,577			421	1,876,319			871	29,959,895
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	450	28,083,577			421	1,876,319			871	29,959,895
19. Unpaid Dec. 31, current year (16+17-18.6)	54	3,444,021			10	237,633			64	3,681,654
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	53,828	5,348,674,419		(a)	1	139,596,540			53,829	5,488,270,959
21. Issued during year	1,566	131,794,934							1,566	131,794,934
22. Other changes to in force (Net)	(4,054)	(433,317,106)				(13,488,063)			(4,054)	(446,805,169)
23. In force December 31 of current year	51,340	5,047,152,247		(a)	1	126,108,477			51,341	5,173,260,724

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,458,793	2,469,290		2,865,519	4,285,272
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(89,372)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	23,526	23,780		504	109,656
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	39,931	44,127		7,540	7,049
25.5 All other (b)		7			
25.6 Totals (sum of Lines 25.1 to 25.5)	63,456	67,914		8,044	116,706
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,522,249	2,537,204		2,873,563	4,312,605

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 461 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,404,422		1,104,379		16,508,801
2. Annuity considerations	834,057		312,342		1,146,399
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	16,238,480		1,416,721		17,655,200
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,872,727		1,330,396		14,203,123
10. Matured endowments	47,127				47,127
11. Annuity benefits	6,748,419		6,817,552		13,565,971
12. Surrender values and withdrawals for life contracts	16,039,181		8,888,778		24,927,959
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,503				53,503
15. Totals	35,760,958		17,036,726		52,797,684
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	35	2,117,647			2	140,994			37	2,258,640
17. Incurred during current year	260	11,773,435			199	1,331,312			459	13,104,746
Settled during current year:										
18.1 By payment in full	269	12,919,854			199	1,330,396			468	14,250,250
18.2 By payment on compromised claims										
18.3 Totals paid	269	12,919,854			199	1,330,396			468	14,250,250
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	269	12,919,854			199	1,330,396			468	14,250,250
19. Unpaid Dec. 31, current year (16+17-18.6)	26	971,227			2	141,909			28	1,113,136
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	29,572	3,119,901,959		(a)	1	140,679,387			29,573	3,260,581,346
21. Issued during year	1,022	99,222,888							1,022	99,222,888
22. Other changes to in force (Net)	(2,008)	(248,735,507)				(10,150,150)			(2,008)	(258,885,657)
23. In force December 31 of current year	28,586	2,970,389,340		(a)	1	130,529,237			28,587	3,100,918,577

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	887,971	896,777		1,200,610	1,362,153
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(29,320)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,304	2,367			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,666	3,987			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,971	6,353			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	893,942	903,131		1,200,610	1,332,832

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 200 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,587,284		114,316		2,701,600
2. Annuity considerations	264,454		39,817		304,271
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,851,738		154,133		3,005,871
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,068,082		4,881		2,072,963
10. Matured endowments	133,223				133,223
11. Annuity benefits	2,578,237		2,923,536		5,501,773
12. Surrender values and withdrawals for life contracts	6,173,367		5,934,119		12,107,487
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,520				7,520
15. Totals	10,960,428		8,862,537		19,822,965
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	376,145				25,488			3	401,633
17. Incurred during current year	30	1,985,109			2	3,895			32	1,989,004
Settled during current year:										
18.1 By payment in full	31	2,201,304			2	4,881			33	2,206,185
18.2 By payment on compromised claims										
18.3 Totals paid	31	2,201,304			2	4,881			33	2,206,185
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	2,201,304			2	4,881			33	2,206,185
19. Unpaid Dec. 31, current year (16+17-18.6)	2	159,950				24,502			2	184,452
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,053	443,465,513		(a)	1	26,759,186			4,054	470,224,699
21. Issued during year	161	14,868,059							161	14,868,059
22. Other changes to in force (Net)	(325)	(44,155,936)				(948,415)			(325)	(45,104,351)
23. In force December 31 of current year	3,889	414,177,636		(a)	1	25,810,771			3,890	439,988,407

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	264,028	291,337		204,701	411,378
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(11,238)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	88	170			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	88	170			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	264,116	291,508		204,701	400,141

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 48 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,556,662		99,162		1,655,823
2. Annuity considerations	158,992		71,126		230,118
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,715,654		170,288		1,885,942
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,342,973		46,921		2,389,894
10. Matured endowments	156				156
11. Annuity benefits	1,447,557		1,088,903		2,536,460
12. Surrender values and withdrawals for life contracts	2,695,113		3,068,706		5,763,819
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	29,903				29,903
15. Totals	6,515,702		4,204,530		10,720,232
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		39,813				6,976				46,788
17. Incurred during current year	32	2,372,762			14	46,461			46	2,419,223
Settled during current year:										
18.1 By payment in full	31	2,343,129			14	46,921			45	2,390,050
18.2 By payment on compromised claims										
18.3 Totals paid	31	2,343,129			14	46,921			45	2,390,050
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	2,343,129			14	46,921			45	2,390,050
19. Unpaid Dec. 31, current year (16+17-18.6)	1	69,446				6,515			1	75,961
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,885	326,603,346		(a)	1	7,323,860			2,886	333,927,206
21. Issued during year	165	18,218,950							165	18,218,950
22. Other changes to in force (Net)	(259)	(31,968,056)				(460,592)			(259)	(32,428,648)
23. In force December 31 of current year	2,791	312,854,239		(a)	1	6,863,268			2,792	319,717,507

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	95,088	97,327		85,771	96,803
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(6,926)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	226	248			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	226	248			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	95,315	97,575		85,771	89,877

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 17 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	31,417,812		2,906,325		34,324,137
2. Annuity considerations	3,672,418		677,364		4,349,782
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	35,090,230		3,583,689		38,673,919
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	33,423,950		2,117,211		35,541,160
10. Matured endowments	581,119				581,119
11. Annuity benefits	44,418,183		26,061,425		70,479,608
12. Surrender values and withdrawals for life contracts	26,290,524		45,075,149		71,365,674
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	78,934				78,934
15. Totals	104,792,709		73,253,785		178,046,495
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	74	3,869,623			8	225,506			82	4,095,129
17. Incurred during current year	645	34,591,611			255	2,145,152			900	36,736,764
Settled during current year:										
18.1 By payment in full	666	34,005,068			258	2,117,211			924	36,122,279
18.2 By payment on compromised claims										
18.3 Totals paid	666	34,005,068			258	2,117,211			924	36,122,279
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	666	34,005,068			258	2,117,211			924	36,122,279
19. Unpaid Dec. 31, current year (16+17-18.6)	53	4,456,166			5	253,447			58	4,709,613
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	60,664	6,167,706,843		(a)	11	151,968,382			60,675	6,319,675,226
21. Issued during year	1,326	135,669,236							1,326	135,669,236
22. Other changes to in force (Net)	(3,920)	(432,995,021)				(11,750,162)			(3,920)	(444,745,183)
23. In force December 31 of current year	58,070	5,870,381,058		(a)	11	140,218,221			58,081	6,010,599,278

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	967,508	970,490		2,537,554	1,415,973
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(51,514)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,061	2,094		77,634	94,870
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,480	1,643			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,541	3,737		77,634	94,870
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	971,049	974,227		2,615,188	1,459,329

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 404 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,701,470		740,051		8,441,521
2. Annuity considerations	441,852		494,424		936,276
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,143,322		1,234,475		9,377,797
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,516,950		470,420		8,987,370
10. Matured endowments	33,693				33,693
11. Annuity benefits	5,948,633		6,184,102		12,132,735
12. Surrender values and withdrawals for life contracts	10,527,205		8,819,190		19,346,395
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	37,040				37,040
15. Totals	25,063,521		15,473,712		40,537,233
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	20	1,066,794			5	70,322			25	1,137,116
17. Incurred during current year	208	8,502,216			118	474,724			326	8,976,941
Settled during current year:										
18.1 By payment in full	209	8,550,644			120	470,420			329	9,021,064
18.2 By payment on compromised claims										
18.3 Totals paid	209	8,550,644			120	470,420			329	9,021,064
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	209	8,550,644			120	470,420			329	9,021,064
19. Unpaid Dec. 31, current year (16+17-18.6)	19	1,018,367			3	74,626			22	1,092,993
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,729	1,570,574,936		(a)	1	53,469,641			18,730	1,624,044,577
21. Issued during year	315	26,300,799							315	26,300,799
22. Other changes to in force (Net)	(1,115)	(108,583,681)				(4,710,407)			(1,115)	(113,294,088)
23. In force December 31 of current year	17,929	1,488,292,053		(a)	1	48,759,234			17,930	1,537,051,287

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	437,532	430,158		573,478	(2,293)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(35,574)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	200	198		62,492	62,492
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,153	1,217			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,353	1,415		62,492	62,492
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	438,885	431,573		635,970	24,625

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 160 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,314,451		284,144		1,598,595
2. Annuity considerations	309,559		175,450		485,009
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,624,010		459,594		2,083,604
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,408,267		174,251		1,582,518
10. Matured endowments	2,998				2,998
11. Annuity benefits	3,702,265		6,235,452		9,937,716
12. Surrender values and withdrawals for life contracts	4,112,762		6,053,097		10,165,858
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	4,312				4,312
15. Totals	9,230,603		12,462,800		21,693,402
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	318,236				26,552			5	344,788
17. Incurred during current year	34	1,144,975			10	172,494			44	1,317,470
Settled during current year:										
18.1 By payment in full	36	1,411,264			10	174,251			46	1,585,516
18.2 By payment on compromised claims										
18.3 Totals paid	36	1,411,264			10	174,251			46	1,585,516
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	36	1,411,264			10	174,251			46	1,585,516
19. Unpaid Dec. 31, current year (16+17-18.6)	3	51,948				24,795			3	76,742
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,157	262,690,867		(a)	1	27,876,556			3,158	290,567,423
21. Issued during year	106	8,845,424							106	8,845,424
22. Other changes to in force (Net)	(195)	(18,526,496)				(1,757,338)			(195)	(20,283,834)
23. In force December 31 of current year	3,068	253,009,794		(a)	1	26,119,218			3,069	279,129,012

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	118,092	123,948		118,701	99,234
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(16,612)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	337	303			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	173	142			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	510	444			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	118,602	124,393		118,701	82,623

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 88 .

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,770,151		321,254		2,091,404
2. Annuity considerations	67,708		80,722		148,430
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,837,859		401,976		2,239,834
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,877,278		371,673		2,248,951
10. Matured endowments	10,116				10,116
11. Annuity benefits	1,862,312		2,520,084		4,382,397
12. Surrender values and withdrawals for life contracts	1,723,819		7,245,055		8,968,874
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,751				1,751
15. Totals	5,475,277		10,136,812		15,612,089
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	241,796			2	31,419			4	273,215
17. Incurred during current year	50	1,714,073			83	367,722			133	2,081,795
Settled during current year:										
18.1 By payment in full	50	1,887,394			85	371,673			135	2,259,067
18.2 By payment on compromised claims										
18.3 Totals paid	50	1,887,394			85	371,673			135	2,259,067
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	50	1,887,394			85	371,673			135	2,259,067
19. Unpaid Dec. 31, current year (16+17-18.6)	2	68,475				27,468			2	95,943
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,233	408,670,905		(a)	1	23,789,238			4,234	432,460,143
21. Issued during year	207	19,872,203							207	19,872,203
22. Other changes to in force (Net)	(280)	(34,428,245)				(2,185,610)			(280)	(36,613,855)
23. In force December 31 of current year	4,160	394,114,864		(a)	1	21,603,628			4,161	415,718,492

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	193,507	196,988		234,847	248,921
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(31,457)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	739	790			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	739	790			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	194,246	197,778		234,847	217,464

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 68 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,630,386		807,046		5,437,432
2. Annuity considerations	710,879		153,716		864,595
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,341,265		960,762		6,302,027
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,669,025		787,446		8,456,471
10. Matured endowments	9,512				9,512
11. Annuity benefits	5,358,981		4,444,291		9,803,273
12. Surrender values and withdrawals for life contracts	12,432,119		4,974,638		17,406,757
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,332				38,332
15. Totals	25,507,970		10,206,375		35,714,345
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	765,247			2	97,670			13	862,917
17. Incurred during current year	135	7,479,553			157	809,521			292	8,289,073
Settled during current year:										
18.1 By payment in full	134	7,678,537			158	787,446			292	8,465,983
18.2 By payment on compromised claims										
18.3 Totals paid	134	7,678,537			158	787,446			292	8,465,983
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	134	7,678,537			158	787,446			292	8,465,983
19. Unpaid Dec. 31, current year (16+17-18.6)	12	566,263			1	119,745			13	686,008
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,983	922,002,624		(a)	1	60,504,061			10,984	982,506,685
21. Issued during year	440	30,909,208							440	30,909,208
22. Other changes to in force (Net)	(876)	(75,429,816)				(5,362,604)			(876)	(80,792,420)
23. In force December 31 of current year	10,547	877,482,016		(a)	1	55,141,457			10,548	932,623,473

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	414,153	378,190		167,646	208,696
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(20,152)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	350	364		185,058	185,058
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	566	592			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	916	956		185,058	185,058
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	415,069	379,146		352,704	373,602

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 195 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,942,001		748,959		11,690,960
2. Annuity considerations	734,148		34,180		768,328
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,676,149		783,139		12,459,288
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,707,102		509,552		9,216,654
10. Matured endowments	3,132				3,132
11. Annuity benefits	6,148,738		7,392,639		13,541,377
12. Surrender values and withdrawals for life contracts	15,213,593		2,319,952		17,533,545
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	55,521				55,521
15. Totals	30,128,086		10,222,143		40,350,229
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	21	1,015,926		315,048	2	80,329			23	1,411,303
17. Incurred during current year	179	8,799,866		(315,048)	86	616,256			265	9,101,074
Settled during current year:										
18.1 By payment in full	179	8,710,234			85	509,552			264	9,219,786
18.2 By payment on compromised claims										
18.3 Totals paid	179	8,710,234			85	509,552			264	9,219,786
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	179	8,710,234			85	509,552			264	9,219,786
19. Unpaid Dec. 31, current year (16+17-18.6)	21	1,105,558			3	187,033			24	1,292,591
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,363	1,869,916,623		(a)	1	66,341,630			23,364	1,936,258,253
21. Issued during year	1,144	95,684,077							1,144	95,684,077
22. Other changes to in force (Net)	(1,614)	(145,730,417)				(6,556,551)			(1,614)	(152,286,968)
23. In force December 31 of current year	22,893	1,819,870,283		(a)	1	59,785,079			22,894	1,879,655,362

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	451,181	436,854		436,886	851,128
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(14,005)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	370	362			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,518	3,866			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,888	4,228			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	455,069	441,082		436,886	837,123

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 114 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,385,036		16,196		1,401,232
2. Annuity considerations	39,015				39,015
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,424,051		16,196		1,440,247
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,235,473		6,785		1,242,258
10. Matured endowments	13,060				13,060
11. Annuity benefits	977,155		688,255		1,665,410
12. Surrender values and withdrawals for life contracts	3,806,864		303,022		4,109,887
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,671				3,671
15. Totals	6,036,223		998,062		7,034,286
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		35,905				351				36,257
17. Incurred during current year	32	1,302,118			2	6,775			34	1,308,894
Settled during current year:										
18.1 By payment in full	31	1,248,533			2	6,785			33	1,255,318
18.2 By payment on compromised claims										
18.3 Totals paid	31	1,248,533			2	6,785			33	1,255,318
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	1,248,533			2	6,785			33	1,255,318
19. Unpaid Dec. 31, current year (16+17-18.6)	1	89,491				342			1	89,833
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,715	294,551,936		(a)	1	368,500			2,716	294,920,436
21. Issued during year	61	5,250,573							61	5,250,573
22. Other changes to in force (Net)	(205)	(21,824,759)				(8,500)			(205)	(21,833,259)
23. In force December 31 of current year	2,571	277,977,750		(a)	1	360,000			2,572	278,337,750

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	48,777	53,379		10,600	14,411
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(10,436)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	821	762			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	194	(39,935)			
25.5 All other (b)	5,934	5,598			(330)
25.6 Totals (sum of Lines 25.1 to 25.5)	6,949	(33,574)			(330)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	55,726	19,804		10,600	3,645

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 45 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,919,533		623,012		10,542,545
2. Annuity considerations	592,661		2,000		594,661
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,512,194		625,012		11,137,205
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,808,727		437,701		9,246,429
10. Matured endowments	38,944				38,944
11. Annuity benefits	31,448,347		3,855,325		35,303,672
12. Surrender values and withdrawals for life contracts	20,979,370		2,041,285		23,020,655
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,817				22,817
15. Totals	61,298,205		6,334,311		67,632,516
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	22	866,587			1	60,577			23	927,163
17. Incurred during current year	173	8,917,590			66	426,144			239	9,343,734
Settled during current year:										
18.1 By payment in full	180	8,847,671			67	437,701			247	9,285,373
18.2 By payment on compromised claims										
18.3 Totals paid	180	8,847,671			67	437,701			247	9,285,373
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	180	8,847,671			67	437,701			247	9,285,373
19. Unpaid Dec. 31, current year (16+17-18.6)	15	936,506				49,019			15	985,525
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20,497	1,962,446,170		(a)	1	57,299,851			20,498	2,019,746,021
21. Issued during year	661	51,067,401							661	51,067,401
22. Other changes to in force (Net)	(1,483)	(149,786,909)				(5,661,890)			(1,483)	(155,448,799)
23. In force December 31 of current year	19,675	1,863,726,662		(a)	1	51,637,961			19,676	1,915,364,623

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	364,717	388,274		243,388	181,144
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(23,951)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	622	619			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	646	676			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,268	1,295			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	365,985	389,569		243,388	157,193

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 64 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,625,075		845,652		2,470,727
2. Annuity considerations	600,919		(46,491)		554,428
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,225,994		799,161		3,025,155
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,620,486		451,167		2,071,653
10. Matured endowments	36,742				36,742
11. Annuity benefits	3,668,608		7,780,448		11,449,057
12. Surrender values and withdrawals for life contracts	13,500,705		5,795,478		19,296,183
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,326				7,326
15. Totals	18,833,868		14,027,093		32,860,961
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	352,297			2	67,961			12	420,257
17. Incurred during current year	62	1,387,672			178	460,495			240	1,848,166
Settled during current year:										
18.1 By payment in full	67	1,657,228			177	451,167			244	2,108,395
18.2 By payment on compromised claims										
18.3 Totals paid	67	1,657,228			177	451,167			244	2,108,395
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	67	1,657,228			177	451,167			244	2,108,395
19. Unpaid Dec. 31, current year (16+17-18.6)	5	82,740			3	77,288			8	160,028
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,296	312,616,347		(a)	1	64,002,065			4,297	376,618,412
21. Issued during year	142	16,199,369							142	16,199,369
22. Other changes to in force (Net)	(378)	(27,964,881)				(5,233,360)			(378)	(33,198,241)
23. In force December 31 of current year	4,060	300,850,835		(a)	1	58,768,705			4,061	359,619,540

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	464,360	452,782		364,827	(31,490)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(157,517)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	355	355			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	956	1,073			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,311	1,428			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	465,672	454,210		364,827	(189,006)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 229 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,109,817		632,749		11,742,567
2. Annuity considerations	1,377,451		222,829		1,600,280
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,487,269		855,578		13,342,847
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,444,666		593,387		16,038,052
10. Matured endowments	55,686				55,686
11. Annuity benefits	23,177,112		9,811,460		32,988,572
12. Surrender values and withdrawals for life contracts	44,700,843		9,369,459		54,070,302
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,936				45,936
15. Totals	83,424,242		19,774,307		103,198,548
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	45	2,832,277		22,356	1	46,446			46	2,901,079
17. Incurred during current year	311	14,197,830		(22,356)	150	611,038			461	14,786,512
Settled during current year:										
18.1 By payment in full	317	15,500,351			151	593,387			468	16,093,738
18.2 By payment on compromised claims										
18.3 Totals paid	317	15,500,351			151	593,387			468	16,093,738
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	317	15,500,351			151	593,387			468	16,093,738
19. Unpaid Dec. 31, current year (16+17-18.6)	39	1,529,755				64,097			39	1,593,852
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	26,599	2,490,443,641		(a)	1	45,595,172			26,600	2,536,038,812
21. Issued during year	681	56,659,684							681	56,659,684
22. Other changes to in force (Net)	(1,820)	(182,142,697)				(4,409,840)			(1,820)	(186,552,537)
23. In force December 31 of current year	25,460	2,364,960,627		(a)	1	41,185,332			25,461	2,406,145,959

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	553,558	484,819		767,698	1,134,623
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(110,614)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,226	2,254			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	705	802			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,931	3,055			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	556,489	487,874		767,698	1,024,009

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 206 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,358,112		47,730		3,405,842
2. Annuity considerations	1,866,238		5,900		1,872,138
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,224,350		53,630		5,277,980
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,840,731		6,600		2,847,331
10. Matured endowments	6,682				6,682
11. Annuity benefits	12,858,858		6,668,389		19,527,247
12. Surrender values and withdrawals for life contracts	16,612,882		1,594,762		18,207,644
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,222				2,222
15. Totals	32,321,374		8,269,751		40,591,126
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	477,592				2,772			6	480,363
17. Incurred during current year	63	2,721,023			5	6,300			68	2,727,323
Settled during current year:										
18.1 By payment in full	64	2,847,412			5	6,600			69	2,854,013
18.2 By payment on compromised claims										
18.3 Totals paid	64	2,847,412			5	6,600			69	2,854,013
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	64	2,847,412			5	6,600			69	2,854,013
19. Unpaid Dec. 31, current year (16+17-18.6)	5	351,202				2,471			5	353,674
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,552	740,559,982		(a)	1	2,910,018			7,553	743,470,000
21. Issued during year	244	23,746,653							244	23,746,653
22. Other changes to in force (Net)	(534)	(53,250,800)				(306,317)			(534)	(53,557,117)
23. In force December 31 of current year	7,262	711,055,834		(a)	1	2,603,701			7,263	713,659,535

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	111,871	120,648		187,860	247,781
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(11,401)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	135,492	135,220		225,000	266,818
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	599	(14,995)			
25.5 All other (b)	6,882	7,158		700	776
25.6 Totals (sum of Lines 25.1 to 25.5)	142,973	127,383		225,700	267,595
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	254,844	248,031		413,560	503,974

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 60 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,690,190		436,939		4,127,128
2. Annuity considerations	241,813		115,339		357,152
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,932,003		552,278		4,484,281
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,401,655		651,734		3,053,389
10. Matured endowments	10,761				10,761
11. Annuity benefits	2,905,157		4,065,613		6,970,770
12. Surrender values and withdrawals for life contracts	5,117,589		3,883,870		9,001,459
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,545				20,545
15. Totals	10,455,707		8,601,218		19,056,924
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	286,350			4	100,275			13	386,626
17. Incurred during current year	67	2,403,878			119	583,238			186	2,987,117
Settled during current year:										
18.1 By payment in full	70	2,412,416			123	651,734			193	3,064,150
18.2 By payment on compromised claims										
18.3 Totals paid	70	2,412,416			123	651,734			193	3,064,150
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	2,412,416			123	651,734			193	3,064,150
19. Unpaid Dec. 31, current year (16+17-18.6)	6	277,812				31,780			6	309,592
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,958	634,650,182		(a)	1	37,560,602			7,959	672,210,784
21. Issued during year	398	27,596,498							398	27,596,498
22. Other changes to in force (Net)	(567)	(49,773,409)				(4,082,821)			(567)	(53,856,230)
23. In force December 31 of current year	7,789	612,473,270		(a)	1	33,477,781			7,790	645,951,051

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	267,977	193,852		441,963	404,262
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(6,236)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	297	293			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,255	2,377			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,552	2,670			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	270,529	196,522		441,963	398,026

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 170 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,978,636		612,766		4,591,402
2. Annuity considerations	462,914		320,490		783,404
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,441,550		933,256		5,374,806
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,867,879		508,606		4,376,486
10. Matured endowments	25,137				25,137
11. Annuity benefits	6,953,003		11,965,015		18,918,019
12. Surrender values and withdrawals for life contracts	15,848,468		17,682,641		33,531,109
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,162				14,162
15. Totals	26,708,650		30,156,263		56,864,913
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	155,119			2	48,230			9	203,349
17. Incurred during current year	115	4,616,451			73	495,977			188	5,112,428
Settled during current year:										
18.1 By payment in full	108	3,893,016			75	508,606			183	4,401,623
18.2 By payment on compromised claims										
18.3 Totals paid	108	3,893,016			75	508,606			183	4,401,623
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	108	3,893,016			75	508,606			183	4,401,623
19. Unpaid Dec. 31, current year (16+17-18.6)	14	878,553				35,600			14	914,153
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,792	824,899,994		(a)	1	41,060,986			9,793	865,960,980
21. Issued during year	472	34,001,099							472	34,001,099
22. Other changes to in force (Net)	(772)	(74,729,753)				(3,558,901)			(772)	(78,288,654)
23. In force December 31 of current year	9,492	784,171,340		(a)	1	37,502,085			9,493	821,673,425

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	480,005	452,583		441,353	(127,194)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(24,204)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,342	1,341			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,781	3,055			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,123	4,396			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	484,127	456,978		441,353	(151,398)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 125 .

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	896,138		15,082		911,220
2. Annuity considerations	82,149		84,636		166,785
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	978,288		99,717		1,078,005
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,071,111				1,071,111
10. Matured endowments	25,870				25,870
11. Annuity benefits	841,286		775,338		1,616,624
12. Surrender values and withdrawals for life contracts	1,660,049		564,080		2,224,129
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,955				9,955
15. Totals	3,608,269		1,339,418		4,947,688
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	26,838				407			1	27,245
17. Incurred during current year	12	1,093,962				(25)			12	1,093,937
Settled during current year:										
18.1 By payment in full	13	1,096,981							13	1,096,981
18.2 By payment on compromised claims										
18.3 Totals paid	13	1,096,981							13	1,096,981
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	13	1,096,981							13	1,096,981
19. Unpaid Dec. 31, current year (16+17-18.6)		23,819				382				24,201
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,716	179,151,326		(a)	1	426,838			1,717	179,578,164
21. Issued during year	29	3,700,671							29	3,700,671
22. Other changes to in force (Net)	(154)	(15,185,070)				(24,698)			(154)	(15,209,768)
23. In force December 31 of current year	1,591	167,666,927		(a)	1	402,140			1,592	168,069,067

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	73,323	75,692		21,192	22,355
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(1,958)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	347	399			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	347	399			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	73,669	76,092		21,192	20,397

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 31 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,410,677		146,440		1,557,117
2. Annuity considerations	53,414		129,641		183,055
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,464,091		276,081		1,740,172
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,038,962		46,144		1,085,106
10. Matured endowments	7,636				7,636
11. Annuity benefits	172,170,379		2,471,483		174,641,862
12. Surrender values and withdrawals for life contracts	2,264,452		6,889,009		9,153,461
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,555				3,555
15. Totals	175,484,984		9,406,635		184,891,619
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	111,752				10,525			3	122,276
17. Incurred during current year	33	992,882			39	57,453			72	1,050,335
Settled during current year:										
18.1 By payment in full	31	1,046,598			39	46,144			70	1,092,742
18.2 By payment on compromised claims										
18.3 Totals paid	31	1,046,598			39	46,144			70	1,092,742
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	1,046,598			39	46,144			70	1,092,742
19. Unpaid Dec. 31, current year (16+17-18.6)	5	58,036				21,834			5	79,870
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,900	276,610,760		(a)	1	11,049,366			2,901	287,660,126
21. Issued during year	43	8,480,176							43	8,480,176
22. Other changes to in force (Net)	(179)	(25,126,465)				(943,145)			(179)	(26,069,610)
23. In force December 31 of current year	2,764	259,964,471		(a)	1	10,106,221			2,765	270,070,692

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	93,016	98,604		85,009	(30,168)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(14,630)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	199	190			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	186	203			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	385	393			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	93,401	98,997		85,009	(44,798)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 32 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,999,678		149,293		4,148,971
2. Annuity considerations	511,395		71,800		583,195
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,511,073		221,093		4,732,166
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,680,886		451,695		4,132,581
10. Matured endowments					
11. Annuity benefits	3,574,884		2,464,481		6,039,365
12. Surrender values and withdrawals for life contracts	9,053,040		2,185,447		11,238,487
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,290				10,290
15. Totals	16,319,101		5,101,622		21,420,723
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	1,191,044				10,428			9	1,201,471
17. Incurred during current year	55	3,176,242			23	459,825			78	3,636,067
Settled during current year:										
18.1 By payment in full	51	3,680,886			22	451,695			73	4,132,581
18.2 By payment on compromised claims										
18.3 Totals paid	51	3,680,886			22	451,695			73	4,132,581
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	51	3,680,886			22	451,695			73	4,132,581
19. Unpaid Dec. 31, current year (16+17-18.6)	13	686,399			1	18,558			14	704,957
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,891	849,704,848		(a)	1	10,946,568			6,892	860,651,416
21. Issued during year	149	11,991,986							149	11,991,986
22. Other changes to in force (Net)	(478)	(72,123,191)				(1,636,579)			(478)	(73,759,770)
23. In force December 31 of current year	6,562	789,573,643		(a)	1	9,309,989			6,563	798,883,632

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	178,579	176,406		191,580	162,516
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(3,724)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	130	125			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,068	1,180			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,197	1,305			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	179,776	177,712		191,580	158,792

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 43 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,932,332		25,807		1,958,139
2. Annuity considerations	298,400		5,500		303,900
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,230,732		31,307		2,262,039
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,232,648		8,640		1,241,288
10. Matured endowments	12,675				12,675
11. Annuity benefits	1,679,200		981,025		2,660,225
12. Surrender values and withdrawals for life contracts	6,221,476		1,141,173		7,362,649
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,424				1,424
15. Totals	9,147,424		2,130,838		11,278,262
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	158,866				804			2	159,670
17. Incurred during current year	18	1,207,303			2	8,572			20	1,215,875
Settled during current year:										
18.1 By payment in full	18	1,245,323			2	8,640			20	1,253,963
18.2 By payment on compromised claims										
18.3 Totals paid	18	1,245,323			2	8,640			20	1,253,963
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	18	1,245,323			2	8,640			20	1,253,963
19. Unpaid Dec. 31, current year (16+17-18.6)	2	120,846				736			2	121,581
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,132	482,138,480		(a)	1	843,831			3,133	482,982,311
21. Issued during year	67	6,239,201							67	6,239,201
22. Other changes to in force (Net)	(224)	(38,393,780)				(68,685)			(224)	(38,462,465)
23. In force December 31 of current year	2,975	449,983,901		(a)	1	775,146			2,976	450,759,047

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	26,494	28,278		1,891	1,196
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	48,917	48,817			(21,155)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	317	(23,469)			
25.5 All other (b)	7,308	7,317		2,025	1,696
25.6 Totals (sum of Lines 25.1 to 25.5)	56,541	32,665		2,025	(19,459)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	83,035	60,942		3,916	(18,263)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 37 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,871,221		1,545,328		8,416,549
2. Annuity considerations	1,328,327		1,787,781		3,116,108
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,199,548		3,333,109		11,532,657
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,068,274		1,393,345		9,461,619
10. Matured endowments	124,445				124,445
11. Annuity benefits	63,047,459		25,867,447		88,914,906
12. Surrender values and withdrawals for life contracts	24,088,915		42,535,093		66,624,009
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	31,877				31,877
15. Totals	95,360,970		69,795,885		165,156,855
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	31	650,225			5	243,037			36	893,262
17. Incurred during current year	237	8,443,002			219	1,336,267			456	9,779,269
Settled during current year:										
18.1 By payment in full	240	8,192,719			222	1,393,345			462	9,586,063
18.2 By payment on compromised claims										
18.3 Totals paid	240	8,192,719			222	1,393,345			462	9,586,063
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	240	8,192,719			222	1,393,345			462	9,586,063
19. Unpaid Dec. 31, current year (16+17-18.6)	28	900,508			2	185,960			30	1,086,467
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,207	1,199,601,979		(a)	1	146,400,249			15,208	1,346,002,228
21. Issued during year	593	71,791,822							593	71,791,822
22. Other changes to in force (Net)	(1,116)	(99,234,359)				(11,208,218)			(1,116)	(110,442,577)
23. In force December 31 of current year	14,684	1,172,159,441		(a)	1	135,192,032			14,685	1,307,351,473

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,036,616	1,031,234		1,017,564	1,553,607
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	436	437			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,104	1,193			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,540	1,630			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,038,156	1,032,864		1,017,564	1,553,607

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 313 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,132,419		214,588		3,347,007
2. Annuity considerations	209,236				209,236
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,341,656		214,588		3,556,243
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,221,826		129,048		2,350,874
10. Matured endowments	9				9
11. Annuity benefits	1,694,763		2,621,527		4,316,289
12. Surrender values and withdrawals for life contracts	3,008,315		2,671,493		5,679,808
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,893				13,893
15. Totals	6,938,806		5,422,068		12,360,874
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	271,339			1	24,627			8	295,967
17. Incurred during current year	39	2,084,920			32	129,619			71	2,214,539
Settled during current year:										
18.1 By payment in full	43	2,221,836			33	129,048			76	2,350,883
18.2 By payment on compromised claims										
18.3 Totals paid	43	2,221,836			33	129,048			76	2,350,883
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	43	2,221,836			33	129,048			76	2,350,883
19. Unpaid Dec. 31, current year (16+17-18.6)	3	134,424				25,199			3	159,622
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,550	543,482,526		(a)	1	17,982,094			5,551	561,464,620
21. Issued during year	182	16,472,298							182	16,472,298
22. Other changes to in force (Net)	(384)	(38,447,468)				(1,971,437)			(384)	(40,418,905)
23. In force December 31 of current year	5,348	521,507,356		(a)	1	16,010,657			5,349	537,518,013

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	169,001	173,847		419,100	194,577
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(5,538)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	140	142			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,520	2,785			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,660	2,927			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	171,661	176,773		419,100	189,039

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 52 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,378,097		70,595		1,448,692
2. Annuity considerations	584,176		10,100		594,276
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,962,273		80,695		2,042,969
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,049,511		22,841		10,072,352
10. Matured endowments	6,813				6,813
11. Annuity benefits	2,629,495		9,027,139		11,656,634
12. Surrender values and withdrawals for life contracts	6,907,252		9,885,569		16,792,821
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,530				6,530
15. Totals	19,599,602		18,935,549		38,535,150
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	145,751				728			3	146,479
17. Incurred during current year	72	10,106,050			11	22,704			83	10,128,754
Settled during current year:										
18.1 By payment in full	70	10,056,324			11	22,841			81	10,079,165
18.2 By payment on compromised claims										
18.3 Totals paid	70	10,056,324			11	22,841			81	10,079,165
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	10,056,324			11	22,841			81	10,079,165
19. Unpaid Dec. 31, current year (16+17-18.6)	5	195,476				592			5	196,068
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,963	293,043,487		(a)	1	764,850			2,964	293,808,337
21. Issued during year	38	4,325,178							38	4,325,178
22. Other changes to in force (Net)	(160)	(21,677,439)				(141,220)			(160)	(21,818,659)
23. In force December 31 of current year	2,841	275,691,226		(a)	1	623,630			2,842	276,314,856

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	363,849	401,384		187,200	165,304
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	765	701			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	13,229	15,143		700	972
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	13,994	15,844		700	972
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	377,843	417,228		187,900	166,276

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 93 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,372,123		107,464		14,479,587
2. Annuity considerations	1,089,306		200		1,089,506
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	15,461,429		107,664		15,569,093
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,966,112		14,608		11,980,720
10. Matured endowments	99,477				99,477
11. Annuity benefits	14,001,978		3,336,292		17,338,270
12. Surrender values and withdrawals for life contracts	23,490,711		1,889,310		25,380,021
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	64,607				64,607
15. Totals	49,622,886		5,240,210		54,863,096
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	21	1,836,133				12,147			21	1,848,281
17. Incurred during current year	305	11,954,245			6	13,258			311	11,967,503
Settled during current year:										
18.1 By payment in full	293	12,065,589			6	14,608			299	12,080,197
18.2 By payment on compromised claims										
18.3 Totals paid	293	12,065,589			6	14,608			299	12,080,197
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	293	12,065,589			6	14,608			299	12,080,197
19. Unpaid Dec. 31, current year (16+17-18.6)	33	1,724,789				10,797			33	1,735,586
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	28,314	2,596,032,138		(a)	1	12,753,261			28,315	2,608,785,399
21. Issued during year	683	56,107,758							683	56,107,758
22. Other changes to in force (Net)	(1,920)	(193,947,148)				(1,379,557)			(1,920)	(195,326,705)
23. In force December 31 of current year	27,077	2,458,192,748		(a)	1	11,373,704			27,078	2,469,566,452

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	154,313	155,034		488,165	356,660
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(56,474)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	445,454	445,649		565,119	596,313
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,380	5,798			(6,808)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	450,833	451,446		565,119	589,505
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	605,146	606,481		1,053,284	889,691

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 5 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	286,300		39,750		326,049
2. Annuity considerations	109,227		192,013		301,240
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	395,526		231,763		627,289
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	598,631		34,901		633,533
10. Matured endowments					
11. Annuity benefits	371,998		528,355		900,353
12. Surrender values and withdrawals for life contracts	614,170		626,828		1,240,998
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	169				169
15. Totals	1,584,968		1,190,084		2,775,052
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		7,291				1,084				8,375
17. Incurred during current year	11	609,315			18	34,811			29	644,125
Settled during current year:										
18.1 By payment in full	10	598,631			18	34,901			28	633,533
18.2 By payment on compromised claims										
18.3 Totals paid	10	598,631			18	34,901			28	633,533
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	598,631			18	34,901			28	633,533
19. Unpaid Dec. 31, current year (16+17-18.6)	1	17,974				993			1	18,968
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	658	59,812,979		(a)	1	1,138,307			659	60,951,286
21. Issued during year	37	2,500,082							37	2,500,082
22. Other changes to in force (Net)	(49)	(6,181,572)				(91,705)			(49)	(6,273,277)
23. In force December 31 of current year	646	56,131,489		(a)	1	1,046,602			647	57,178,091

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	40,904	44,778			(1,739)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(8,158)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	186	183			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	134			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	305	317			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	41,210	45,095			(9,897)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 3 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,731,025		62,165		16,793,190
2. Annuity considerations	3,388,960		(37,701)		3,351,259
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,119,985		24,464		20,144,449
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	22,001,774		113,425		22,115,199
10. Matured endowments	175,129				175,129
11. Annuity benefits	31,342,681		4,467,024		35,809,705
12. Surrender values and withdrawals for life contracts	58,366,083		1,632,374		59,998,457
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	72,595				72,595
15. Totals	111,958,262		6,212,822		118,171,085
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	55	2,158,016				653			55	2,158,669
17. Incurred during current year	538	22,200,539			25	113,377			563	22,313,916
Settled during current year:										
18.1 By payment in full	549	22,176,903			25	113,425			574	22,290,328
18.2 By payment on compromised claims										
18.3 Totals paid	549	22,176,903			25	113,425			574	22,290,328
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	549	22,176,903			25	113,425			574	22,290,328
19. Unpaid Dec. 31, current year (16+17-18.6)	44	2,181,652				606			44	2,182,258
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	39,771	3,382,783,692		(a)	1	685,487			39,772	3,383,469,179
21. Issued during year	803	60,763,398							803	60,763,398
22. Other changes to in force (Net)	(2,622)	(243,750,462)				(47,984)			(2,622)	(243,798,446)
23. In force December 31 of current year	37,952	3,199,796,628		(a)	1	637,503			37,953	3,200,434,131

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	744,208	669,143		1,029,955	699,037
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(41,883)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,176	1,173			(173,905)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,869	2,108			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,045	3,282			(173,905)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	747,253	672,424		1,029,955	483,250

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 327 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,115,455		208,685		4,324,141
2. Annuity considerations	133,348				133,348
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,248,803		208,685		4,457,489
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,973,388		31,641		4,005,029
10. Matured endowments	11,066				11,066
11. Annuity benefits	1,528,225		2,230,342		3,758,567
12. Surrender values and withdrawals for life contracts	6,581,993		477,597		7,059,590
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,115				8,115
15. Totals	12,102,788		2,739,579		14,842,367
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	956,681				11,803			9	968,485
17. Incurred during current year	73	3,474,479			13	49,077			86	3,523,556
Settled during current year:										
18.1 By payment in full	72	3,984,455			11	31,641			83	4,016,095
18.2 By payment on compromised claims										
18.3 Totals paid	72	3,984,455			11	31,641			83	4,016,095
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	72	3,984,455			11	31,641			83	4,016,095
19. Unpaid Dec. 31, current year (16+17-18.6)	10	446,705			2	29,240			12	475,945
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,793	780,389,379		(a)	1	12,392,159			7,794	792,781,538
21. Issued during year	454	38,163,842							454	38,163,842
22. Other changes to in force (Net)	(644)	(73,046,915)				(973,012)			(644)	(74,019,927)
23. In force December 31 of current year	7,603	745,506,307		(a)	1	11,419,147			7,604	756,925,454

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	277,074	278,349		416,736	895,802
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(13,820)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	107	109			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,777	5,310			(21)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,884	5,419			(21)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	281,958	283,768		416,736	881,961

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 59 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,429,966		32,663		4,462,629
2. Annuity considerations	499,252				499,252
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,929,219		32,663		4,961,881
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,741,940		80,045		3,821,985
10. Matured endowments	23,974				23,974
11. Annuity benefits	8,030,947		2,494,912		10,525,859
12. Surrender values and withdrawals for life contracts	13,500,917		809,560		14,310,477
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	11,395				11,395
15. Totals	25,309,174		3,384,517		28,693,691
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	287,542				111			8	287,653
17. Incurred during current year	88	3,653,148			6	80,039			94	3,733,187
Settled during current year:										
18.1 By payment in full	92	3,765,914			6	80,045			98	3,845,959
18.2 By payment on compromised claims										
18.3 Totals paid	92	3,765,914			6	80,045			98	3,845,959
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	92	3,765,914			6	80,045			98	3,845,959
19. Unpaid Dec. 31, current year (16+17-18.6)	4	174,775				105			4	174,880
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,241	1,024,669,192		(a)	1	116,449			9,242	1,024,785,641
21. Issued during year	315	33,915,601							315	33,915,601
22. Other changes to in force (Net)	(733)	(87,156,103)				(6,072)			(733)	(87,162,175)
23. In force December 31 of current year	8,823	971,428,691		(a)	1	110,377			8,824	971,539,068

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	59,858	64,499		40,210	44,312
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(16,164)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	68	93			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,784	3,368			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,851	3,461			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	62,709	67,960		40,210	28,147

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 3 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,733,709		2,611,105		20,344,814
2. Annuity considerations	1,014,404		1,184,103		2,198,507
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,748,113		3,795,208		22,543,321
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	21,550,959		2,671,706		24,222,665
10. Matured endowments	96,653				96,653
11. Annuity benefits	60,917,381		49,030,724		109,948,105
12. Surrender values and withdrawals for life contracts	18,417,254		81,687,116		100,104,370
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	121,547				121,547
15. Totals	101,103,794		133,389,546		234,493,340
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	58	2,219,981			6	228,277			64	2,448,258
17. Incurred during current year	551	21,702,983			535	2,727,422			1,086	24,430,405
Settled during current year:										
18.1 By payment in full	574	21,647,612			537	2,671,706			1,111	24,319,318
18.2 By payment on compromised claims										
18.3 Totals paid	574	21,647,612			537	2,671,706			1,111	24,319,318
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	574	21,647,612			537	2,671,706			1,111	24,319,318
19. Unpaid Dec. 31, current year (16+17-18.6)	35	2,275,352			4	283,993			39	2,559,345
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	41,097	3,928,090,734		(a)	2	193,631,737			41,099	4,121,722,471
21. Issued during year	1,358	115,132,158							1,358	115,132,158
22. Other changes to in force (Net)	(2,795)	(288,774,691)				(18,181,670)			(2,795)	(306,956,361)
23. In force December 31 of current year	39,660	3,754,448,201		(a)	2	175,450,067			39,662	3,929,898,268

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,317,662	1,276,430		1,297,187	1,446,127
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,889	2,614		94,016	94,016
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	707	790			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	2,710	3,517		94,016	94,016
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,320,372	1,279,948		1,391,203	1,540,143

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 583 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,518,252		130,439		1,648,691
2. Annuity considerations	296,604		30,000		326,604
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,814,856		160,439		1,975,295
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,869,328		63,409		1,932,737
10. Matured endowments	3				3
11. Annuity benefits	348,790		3,616,246		3,965,036
12. Surrender values and withdrawals for life contracts	1,758,145		11,751,703		13,509,847
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,962				5,962
15. Totals	3,982,227		15,431,358		19,413,585
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	140,545			1	17,100			6	157,645
17. Incurred during current year	32	1,782,196			23	59,678			55	1,841,875
Settled during current year:										
18.1 By payment in full	35	1,869,331			24	63,409			59	1,932,740
18.2 By payment on compromised claims										
18.3 Totals paid	35	1,869,331			24	63,409			59	1,932,740
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	35	1,869,331			24	63,409			59	1,932,740
19. Unpaid Dec. 31, current year (16+17-18.6)	2	53,411				13,370			2	66,780
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,954	367,307,093		(a)	1	12,704,151			2,955	380,011,244
21. Issued during year	144	9,915,977							144	9,915,977
22. Other changes to in force (Net)	(250)	(29,499,908)				(1,253,227)			(250)	(30,753,135)
23. In force December 31 of current year	2,848	347,723,162		(a)	1	11,450,924			2,849	359,174,086

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	60,794	57,332		2,854	(7,187)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(5,354)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		1			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	197	221			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	197	222			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	60,991	57,554		2,854	(12,541)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 45 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,497,534		67,566		6,565,100
2. Annuity considerations	1,448,058				1,448,058
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,945,592		67,566		8,013,158
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,608,130		274,063		4,882,194
10. Matured endowments	10,000				10,000
11. Annuity benefits	4,352,505		2,653,951		7,006,456
12. Surrender values and withdrawals for life contracts	15,638,028		1,428,775		17,066,803
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	40,869				40,869
15. Totals	24,649,533		4,356,790		29,006,323
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	334,762				129			11	334,891
17. Incurred during current year	117	4,799,600			6	274,055			123	5,073,655
Settled during current year:										
18.1 By payment in full	116	4,618,130			6	274,063			122	4,892,194
18.2 By payment on compromised claims										
18.3 Totals paid	116	4,618,130			6	274,063			122	4,892,194
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	116	4,618,130			6	274,063			122	4,892,194
19. Unpaid Dec. 31, current year (16+17-18.6)	12	516,232				120			12	516,353
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,611	1,139,160,398		(a)	1	134,639			13,612	1,139,295,037
21. Issued during year	582	46,939,767							582	46,939,767
22. Other changes to in force (Net)	(917)	(81,018,079)				(8,601)			(917)	(81,026,680)
23. In force December 31 of current year	13,276	1,105,082,086		(a)	1	126,038			13,277	1,105,208,124

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	83,457	88,523		199,707	370,790
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(18,750)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	146,184	146,119		60,026	42,981
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,513	2,761			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	148,697	148,880		60,026	42,981
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	232,154	237,403		259,733	395,021

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 3 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	311,743		112,425		424,168
2. Annuity considerations	76,938				76,938
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	388,681		112,425		501,106
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,000		37,717		44,717
10. Matured endowments	41,898				41,898
11. Annuity benefits	1,186,228		179,791		1,366,019
12. Surrender values and withdrawals for life contracts	2,008,882		428,272		2,437,154
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	3,244,009		645,779		3,889,787
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		7,978			1	10,845			1	18,823
17. Incurred during current year	6	51,308			5	34,231			11	85,539
Settled during current year:										
18.1 By payment in full	5	48,898			6	37,717			11	86,615
18.2 By payment on compromised claims										
18.3 Totals paid	5	48,898			6	37,717			11	86,615
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	48,898			6	37,717			11	86,615
19. Unpaid Dec. 31, current year (16+17-18.6)	1	10,388				7,359			1	17,747
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	680	65,418,161		(a)	1	8,235,596			681	73,653,757
21. Issued during year	5	450,000							5	450,000
22. Other changes to in force (Net)	(47)	(6,824,797)				(483,764)			(47)	(7,308,561)
23. In force December 31 of current year	638	59,043,363		(a)	1	7,751,832			639	66,795,195

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	46,855	47,947		60,564	(809)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(7,944)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	222	222			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	155	170			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	377	392			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	47,232	48,339		60,564	(8,753)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 14 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,385,138		805,176		8,190,314
2. Annuity considerations	1,193,232		153,903		1,347,135
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,578,370		959,080		9,537,449
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,218,221		654,599		9,872,820
10. Matured endowments	8,800				8,800
11. Annuity benefits	5,168,736		6,407,367		11,576,103
12. Surrender values and withdrawals for life contracts	7,665,035		13,169,819		20,834,853
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,441				22,441
15. Totals	22,083,232		20,231,785		42,315,017
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	602,155			1	147,687			14	749,843
17. Incurred during current year	167	9,674,835			171	672,384			338	10,347,219
Settled during current year:										
18.1 By payment in full	163	9,227,021			170	654,599			333	9,881,620
18.2 By payment on compromised claims										
18.3 Totals paid	163	9,227,021			170	654,599			333	9,881,620
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	163	9,227,021			170	654,599			333	9,881,620
19. Unpaid Dec. 31, current year (16+17-18.6)	17	1,049,969			2	165,472			19	1,215,442
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,787	1,496,587,034		(a)	1	146,601,726			15,788	1,643,188,760
21. Issued during year	341	29,044,745							341	29,044,745
22. Other changes to in force (Net)	(1,038)	(113,884,124)				(4,651,186)			(1,038)	(118,535,310)
23. In force December 31 of current year	15,090	1,411,747,655		(a)	1	141,950,540			15,091	1,553,698,195

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	567,373	555,178		839,149	1,219,659
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(105,451)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,229	2,343			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,736	3,004			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,966	5,347			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	572,339	560,525		839,149	1,114,208

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 224 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	41,620,607		1,937,965		43,558,571
2. Annuity considerations	5,491,565		19,238		5,510,803
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	47,112,172		1,957,202		49,069,375
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	29,549,967		1,662,503		31,212,471
10. Matured endowments	58,317				58,317
11. Annuity benefits	31,187,232		8,782,811		39,970,043
12. Surrender values and withdrawals for life contracts	72,015,096		7,522,902		79,537,998
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	101,443				101,443
15. Totals	132,912,056		17,968,217		150,880,272
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	87	5,723,996			9	317,489			96	6,041,486
17. Incurred during current year	626	29,625,695			295	1,576,583			921	31,202,278
Settled during current year:										
18.1 By payment in full	637	29,608,284			300	1,662,503			937	31,270,788
18.2 By payment on compromised claims										
18.3 Totals paid	637	29,608,284			300	1,662,503			937	31,270,788
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	637	29,608,284			300	1,662,503			937	31,270,788
19. Unpaid Dec. 31, current year (16+17-18.6)	76	5,741,407			4	231,569			80	5,972,976
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	75,900	8,119,970,615		(a)	1	220,992,834			75,901	8,340,963,449
21. Issued during year	4,413	421,197,080							4,413	421,197,080
22. Other changes to in force (Net)	(5,940)	(662,903,958)				(13,986,184)			(5,940)	(676,890,142)
23. In force December 31 of current year	74,373	7,878,263,738		(a)	1	207,006,649			74,374	8,085,270,387

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,037,167	1,050,510		1,415,489	2,926,048
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,994	2,009			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	599,104	666,573		270,489	416,436
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	601,098	668,582		270,489	416,436
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,638,264	1,719,092		1,685,978	3,342,484

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 275 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,878,341		41,540		2,919,880
2. Annuity considerations	435,342				435,342
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,313,682		41,540		3,355,222
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,907,265		15,009		2,922,274
10. Matured endowments	12,924				12,924
11. Annuity benefits	3,419,888		686,777		4,106,665
12. Surrender values and withdrawals for life contracts	4,808,283		526,644		5,334,927
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,241				3,241
15. Totals	11,151,601		1,228,430		12,380,031
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	145,333				2,252			2	147,585
17. Incurred during current year	41	2,993,700			2	14,772			43	3,008,472
Settled during current year:										
18.1 By payment in full	37	2,920,189			2	15,009			39	2,935,198
18.2 By payment on compromised claims										
18.3 Totals paid	37	2,920,189			2	15,009			39	2,935,198
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	37	2,920,189			2	15,009			39	2,935,198
19. Unpaid Dec. 31, current year (16+17-18.6)	6	218,844				2,016			6	220,860
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,891	735,702,449		(a)	1	2,364,239			4,892	738,066,688
21. Issued during year	96	7,736,624							96	7,736,624
22. Other changes to in force (Net)	(358)	(54,348,070)				(240,864)			(358)	(54,588,934)
23. In force December 31 of current year	4,629	689,091,002		(a)	1	2,123,375			4,630	691,214,377

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	85,030	92,747		98,567	188,432
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(1,996)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,227	2,501		58,692	58,692
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	564	773			
25.5 All other (b)	1,299	1,299			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,090	4,574		58,692	58,692
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	89,120	97,321		157,259	245,128

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 19 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	557,223		5,078		562,301
2. Annuity considerations	128,493				128,493
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	685,716		5,078		690,794
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	141,000				141,000
10. Matured endowments					
11. Annuity benefits	1,248,852		494,879		1,743,731
12. Surrender values and withdrawals for life contracts	1,285,047		844,259		2,129,306
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,674,900		1,339,138		4,014,037
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	112,230				76			1	112,306
17. Incurred during current year	3	42,455				(3)			3	42,452
Settled during current year:										
18.1 By payment in full	4	141,000							4	141,000
18.2 By payment on compromised claims										
18.3 Totals paid	4	141,000							4	141,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4	141,000							4	141,000
19. Unpaid Dec. 31, current year (16+17-18.6)		13,685				73				13,758
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,281	100,330,539		(a)	1	79,776			1,282	100,410,315
21. Issued during year	18	1,415,016							18	1,415,016
22. Other changes to in force (Net)	(65)	(5,413,954)				(3,034)			(65)	(5,416,988)
23. In force December 31 of current year	1,234	96,331,601		(a)	1	76,742			1,235	96,408,343

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	89,161	97,909		200	30,272
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(4,079)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	18	8			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	226	254			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	243	262			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	89,404	98,171		200	26,193

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,530,139		1,176,349		13,706,488
2. Annuity considerations	1,672,720		203,902		1,876,622
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,202,858		1,380,251		15,583,110
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,672,763		592,363		11,265,126
10. Matured endowments	5,071				5,071
11. Annuity benefits	4,305,177		10,088,287		14,393,463
12. Surrender values and withdrawals for life contracts	13,874,162		10,921,100		24,795,262
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,213				42,213
15. Totals	28,899,387		21,601,750		50,501,137
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	29	1,140,905			3	99,263			32	1,240,168
17. Incurred during current year	244	10,323,942			238	615,953			482	10,939,894
Settled during current year:										
18.1 By payment in full	253	10,677,835			237	592,363			490	11,270,198
18.2 By payment on compromised claims										
18.3 Totals paid	253	10,677,835			237	592,363			490	11,270,198
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	253	10,677,835			237	592,363			490	11,270,198
19. Unpaid Dec. 31, current year (16+17-18.6)	20	787,012			4	122,853			24	909,865
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	25,216	2,343,271,003		(a)	1	90,567,130			25,217	2,433,838,133
21. Issued during year	720	64,367,002							720	64,367,002
22. Other changes to in force (Net)	(1,696)	(175,924,729)				(7,775,762)			(1,696)	(183,700,490)
23. In force December 31 of current year	24,240	2,231,713,277		(a)	1	82,791,368			24,241	2,314,504,645

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	931,739	856,292		932,412	738,691
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(79,015)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,891	1,885			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,759	3,010			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,650	4,895			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	936,389	861,187		932,412	659,676

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 376 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,659,572		257,682		8,917,254
2. Annuity considerations	1,561,677		9,800		1,571,477
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,221,249		267,482		10,488,731
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,185,739		79,113		10,264,852
10. Matured endowments	56,246				56,246
11. Annuity benefits	7,125,546		3,107,119		10,232,665
12. Surrender values and withdrawals for life contracts	15,735,052		2,152,483		17,887,535
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	17,939				17,939
15. Totals	33,120,522		5,338,715		38,459,237
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	14	1,660,834				24,973			14	1,685,807
17. Incurred during current year	161	9,317,788			7	80,899			168	9,398,687
Settled during current year:										
18.1 By payment in full	162	10,241,985			6	79,113			168	10,321,098
18.2 By payment on compromised claims										
18.3 Totals paid	162	10,241,985			6	79,113			168	10,321,098
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	162	10,241,985			6	79,113			168	10,321,098
19. Unpaid Dec. 31, current year (16+17-18.6)	13	736,637			1	26,759			14	763,396
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,662	1,686,382,862		(a)	1	26,218,532			16,663	1,712,601,394
21. Issued during year	581	54,695,447							581	54,695,447
22. Other changes to in force (Net)	(1,240)	(132,341,178)				(2,243,940)			(1,240)	(134,585,118)
23. In force December 31 of current year	16,003	1,608,737,132		(a)	1	23,974,592			16,004	1,632,711,724

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	172,453	187,851		475,577	507,351
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(21,634)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	525	506			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,065	1,221			
25.5 All other (b)	3,016	3,016			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,606	4,743			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	177,058	192,593		475,577	485,717

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 36 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,729,010		80,188		1,809,199
2. Annuity considerations	172,619				172,619
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,901,629		80,188		1,981,817
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,214,074		18,963		2,233,037
10. Matured endowments	10,614				10,614
11. Annuity benefits	1,468,460		1,291,552		2,760,012
12. Surrender values and withdrawals for life contracts	2,223,946		3,235,777		5,459,723
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,285				21,285
15. Totals	5,938,380		4,546,292		10,484,671
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	511,619				5,253			11	516,872
17. Incurred during current year	67	1,981,167			14	18,568			81	1,999,734
Settled during current year:										
18.1 By payment in full	73	2,224,688			14	18,963			87	2,243,651
18.2 By payment on compromised claims										
18.3 Totals paid	73	2,224,688			14	18,963			87	2,243,651
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	73	2,224,688			14	18,963			87	2,243,651
19. Unpaid Dec. 31, current year (16+17-18.6)	5	268,097				4,858			5	272,955
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,269	296,116,474		(a)	1	5,515,462			4,270	301,631,936
21. Issued during year	110	9,521,161							110	9,521,161
22. Other changes to in force (Net)	(332)	(27,409,097)				(398,111)			(332)	(27,807,208)
23. In force December 31 of current year	4,047	278,228,538		(a)	1	5,117,351			4,048	283,345,889

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	124,810	139,199		215,068	282,030
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(13,096)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	418	396			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	334	367			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	752	763			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	125,562	139,961		215,068	268,934

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 25 .



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,291,746		578,819		3,870,564
2. Annuity considerations	382,715		319,043		701,757
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,674,460		897,862		4,572,322
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,634,919		433,346		4,068,265
10. Matured endowments	48,277				48,277
11. Annuity benefits	4,167,154		10,751,828		14,918,982
12. Surrender values and withdrawals for life contracts	10,789,930		20,980,867		31,770,797
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,128				10,128
15. Totals	18,650,407		32,166,042		50,816,449
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	193,919			3	52,531			11	246,450
17. Incurred during current year	109	3,945,680			124	448,407			233	4,394,087
Settled during current year:										
18.1 By payment in full	107	3,683,195			126	433,346			233	4,116,541
18.2 By payment on compromised claims										
18.3 Totals paid	107	3,683,195			126	433,346			233	4,116,541
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	107	3,683,195			126	433,346			233	4,116,541
19. Unpaid Dec. 31, current year (16+17-18.6)	10	456,403			1	67,591			11	523,995
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,711	655,156,792		(a)	1	43,392,872			8,712	698,549,664
21. Issued during year	181	13,722,152							181	13,722,152
22. Other changes to in force (Net)	(572)	(48,410,428)				(3,793,320)			(572)	(52,203,748)
23. In force December 31 of current year	8,320	620,468,516		(a)	1	39,599,552			8,321	660,068,068

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	275,212	270,994		321,786	257,287
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(41,256)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	960	978			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,049	1,102			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,009	2,080			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	277,221	273,074		321,786	216,030

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 165 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	515,792		91,996		607,788
2. Annuity considerations	22,799		15,000		37,799
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	538,590		106,996		645,587
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	411,336		15,656		426,991
10. Matured endowments					
11. Annuity benefits	117,361		272,268		389,629
12. Surrender values and withdrawals for life contracts	470,899		822,476		1,293,375
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,218				1,218
15. Totals	1,000,813		1,110,400		2,111,213
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	11,012				8,066			1	19,078
17. Incurred during current year	8	412,400			5	39,980			13	452,380
Settled during current year:										
18.1 By payment in full	9	411,336			5	15,656			14	426,991
18.2 By payment on compromised claims										
18.3 Totals paid	9	411,336			5	15,656			14	426,991
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	9	411,336			5	15,656			14	426,991
19. Unpaid Dec. 31, current year (16+17-18.6)		12,076				32,390				44,466
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,059	90,336,974		(a)	1	8,468,105			1,060	98,805,079
21. Issued during year	25	3,175,101							25	3,175,101
22. Other changes to in force (Net)	(85)	(8,506,935)				(683,469)			(85)	(9,190,404)
23. In force December 31 of current year	999	85,005,139		(a)	1	7,784,636			1,000	92,789,775

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	53,933	57,959		5,951	5,654
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(3,578)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	200	227			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	200	227			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	54,133	58,186		5,951	2,076

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 11 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance			69		69
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)			69		69
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

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

NONE

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,659		644		9,303
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,659		644		9,303
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	2,272				2,272
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,272				2,272
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		351								351
17. Incurred during current year		21								21
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		372								372
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19	2,879,102		(a)					19	2,879,102
21. Issued during year	1	50,000							1	50,000
22. Other changes to in force (Net)	(1)	(308,207)							(1)	(308,207)
23. In force December 31 of current year	19	2,620,896		(a)					19	2,620,896

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	572	602			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	572	602			

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,754		4,504		25,258
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,754		4,504		25,258
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	14,331		126,857		141,188
12. Surrender values and withdrawals for life contracts	119,645		103,911		223,556
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	133,976		230,768		364,744
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		593								593
17. Incurred during current year		72								72
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		665								665
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	56	4,862,081		(a)					56	4,862,081
21. Issued during year										
22. Other changes to in force (Net)	(2)	(180,332)							(2)	(180,332)
23. In force December 31 of current year	54	4,681,748		(a)					54	4,681,748

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,141	9,637			(654)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	255	271			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	255	271			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,396	9,909			(654)

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



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,247		497		18,744
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,247		497		18,744
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	229,878				229,878
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	229,878				229,878
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		423								423
17. Incurred during current year		37								37
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		460								460
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	32	3,467,740		(a)					32	3,467,740
21. Issued during year										
22. Other changes to in force (Net)	(2)	(230,077)							(2)	(230,077)
23. In force December 31 of current year	30	3,237,664		(a)					30	3,237,664

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,653	2,616			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,653	2,616			

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,256				5,256
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,256				5,256
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		34								34
17. Incurred during current year		(2)								(2)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		32								32
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2	275,000		(a)					2	275,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	2	275,000		(a)					2	275,000

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

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

NONE

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



ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	42,865		1,762		44,627
2. Annuity considerations	20,000				20,000
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	62,865		1,762		64,627
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			206,575		206,575
10. Matured endowments					
11. Annuity benefits	40,113		404,565		444,677
12. Surrender values and withdrawals for life contracts	266,544		104,634		371,178
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	(248)				(248)
15. Totals	306,409		715,774		1,022,183
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		206								206
17. Incurred during current year		3			2	206,575			2	206,578
Settled during current year:										
18.1 By payment in full					2	206,575			2	206,575
18.2 By payment on compromised claims										
18.3 Totals paid					2	206,575			2	206,575
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements					2	206,575			2	206,575
19. Unpaid Dec. 31, current year (16+17-18.6)		209								209
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	21	1,688,000		(a)					21	1,688,000
21. Issued during year										
22. Other changes to in force (Net)	(3)	(221,410)							(3)	(221,410)
23. In force December 31 of current year	18	1,466,591		(a)					18	1,466,591

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,900	3,794			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	78			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	78	78			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,978	3,872			

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	336,742		3,588		340,330
2. Annuity considerations	7,000		31,992		38,992
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	343,742		35,580		379,322
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments	5,808				5,808
11. Annuity benefits	5,005,981		254,066		5,260,047
12. Surrender values and withdrawals for life contracts	889,677		421,850		1,311,526
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	5,902,472		675,916		6,578,387
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		10,801				918				11,719
17. Incurred during current year	1	7,466				13			1	7,479
Settled during current year:										
18.1 By payment in full	1	5,808							1	5,808
18.2 By payment on compromised claims										
18.3 Totals paid	1	5,808							1	5,808
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	5,808							1	5,808
19. Unpaid Dec. 31, current year (16+17-18.6)		12,458				931				13,390
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	791	88,607,587		(a)	1	963,940			792	89,571,527
21. Issued during year	1	50,000							1	50,000
22. Other changes to in force (Net)	(32)	(959,803)				17,420			(32)	(942,383)
23. In force December 31 of current year	760	87,697,783		(a)	1	981,360			761	88,679,143

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	8,882	9,159			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	707	707			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	707	707			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,589	9,866			

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 4 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	336,742		3,588		340,330
2. Annuity considerations	7,000		31,992		38,992
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	343,742		35,580		379,322
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments	5,808				5,808
11. Annuity benefits	5,005,981		254,066		5,260,047
12. Surrender values and withdrawals for life contracts	889,677		421,850		1,311,526
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	5,902,472		675,916		6,578,387
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		10,801				918				11,719
17. Incurred during current year	1	7,466				13			1	7,479
Settled during current year:										
18.1 By payment in full	1	5,808							1	5,808
18.2 By payment on compromised claims										
18.3 Totals paid	1	5,808							1	5,808
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	5,808							1	5,808
19. Unpaid Dec. 31, current year (16+17-18.6)		12,458				931				13,390
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	791	88,607,587		(a)	1	963,940			792	89,571,527
21. Issued during year	1	50,000							1	50,000
22. Other changes to in force (Net)	(32)	(959,803)				17,420			(32)	(942,383)
23. In force December 31 of current year	760	87,697,783		(a)	1	981,360			761	88,679,143

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	8,882	9,159			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	707	707			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	707	707			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,589	9,866			

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 4 .

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2015

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	386,341,222		27,622,055		413,963,277
2. Annuity considerations	45,530,051		8,680,221		54,210,272
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	431,871,273		36,302,276		468,173,549
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	395,929,265		22,959,972		418,889,238
10. Matured endowments	2,354,344				2,354,344
11. Annuity benefits	695,780,769		378,972,639		1,074,753,408
12. Surrender values and withdrawals for life contracts	757,688,892		527,132,624		1,284,821,516
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,394,512				1,394,512
15. Totals	1,853,147,783		929,065,235		2,782,213,018
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	879	49,354,183		405,846	86	3,081,479			965	52,841,508
17. Incurred during current year	8,027	395,305,758		(405,846)	4,354	23,138,340			12,381	418,038,252
Settled during current year:										
18.1 By payment in full	8,102	398,283,610			4,377	22,959,972			12,479	421,243,582
18.2 By payment on compromised claims										
18.3 Totals paid	8,102	398,283,610			4,377	22,959,972			12,479	421,243,582
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	8,102	398,283,610			4,377	22,959,972			12,479	421,243,582
19. Unpaid Dec. 31, current year (16+17-18.6)	804	46,376,331			63	3,259,847			867	49,636,179
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	772,908	77,838,619,726		(a)	63	2,385,517,474			772,971	80,224,137,201
21. Issued during year	26,980	2,421,194,476							26,980	2,421,194,476
22. Other changes to in force (Net)	(55,538)	(6,042,701,682)				(182,979,310)			(55,538)	(6,225,680,993)
23. In force December 31 of current year	744,350	74,217,112,520		(a)	63	2,202,538,164			744,413	76,419,650,684

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	21,344,951	21,399,522		24,452,876	26,724,991
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					(1,541,769)
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	835,602	836,597		1,372,619	1,336,682
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	723,432	724,660		278,730	417,628
25.5 All other (b)	24,665	24,622		3,025	2,443
25.6 Totals (sum of Lines 25.1 to 25.5)	1,583,699	1,585,879		1,654,373	1,756,753
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	22,928,649	22,985,400		26,107,249	26,939,976

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 6,396 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			2,143,863	376,820,658			87	191,438	8,724,169	385,544,828
2.	Issued during year			26,980	2,421,194						2,421,194
3.	Reinsurance assumed			112,983	25,299,732				51,542	2,524,296	27,824,028
4.	Revived during year			921	80,850				2	23	80,873
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			140,884	27,801,777				51,544	2,524,318	30,326,096
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2,284,747	404,622,436			87	242,982	11,248,488	415,870,923
	Deductions during year:										
10.	Death			13,542	831,700			XXX	2,681	31,554	863,254
11.	Maturity			818	3,319			XXX			3,319
12.	Disability							XXX			
13.	Expiry			2,317	73,841				65	653	74,494
14.	Surrender			50,309	7,570,391				1,882	136,953	7,707,344
15.	Lapse			99,571	17,959,226				30,624	1,439,888	19,399,114
16.	Conversion			8,385	2,104,161			XXX	XXX	XXX	2,104,161
17.	Decreased (net)			316	1,365,305				3,029	150,737	1,516,042
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			175,258	29,907,942				38,281	1,759,786	31,667,728
21.	In force end of year (Line 9 minus Line 20)			2,109,489	374,714,494			87	204,701	9,488,702	384,203,196
22.	Reinsurance ceded end of year	XXX		XXX	137,003,216	XXX		XXX	XXX	2,204,085	139,207,302
23.	Line 21 minus Line 22	XXX		XXX	237,711,277	XXX	(b)	XXX	XXX	7,284,617	244,995,894
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	480
25.	Other paid-up insurance			70,661	1,672,311
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			13,136	807,135
28.	Term policies - other	16,024	1,258,550	924,047	218,785,745
29.	Other term insurance - decreasing	XXX		XXX	13,737
30.	Other term insurance	XXX	3,601	XXX	37,859,358
31.	Totals (Lines 27 to 30)	16,024	1,262,151	937,183	257,465,975
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	17,915	192,114
34.	Totals, whole life and endowment	10,956	1,159,043	1,154,391	117,056,404
35.	Totals (Lines 31 to 34)	26,980	2,421,194	2,109,489	374,714,494

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,421,194		374,680,262	34,232
38.	Credit Life (Group and Individual)				
39.	Group			9,488,702	
40.	Totals (Lines 36 to 39)	2,421,194		384,168,964	34,232

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	8,097	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			174	891

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	5,759,716

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Commuted value as of issue for business and as of last anniversary for inforce.

47.2 Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48.	Waiver of Premium			191,978	22,749,021			21,143	1,098,764
49.	Disability Income			2,816	190,370				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	194,794	(b) 22,939,390		(b)	21,143	(b) 1,098,764

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

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	33	1,875		
2.	Issued during year	2	595		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	35	2,470		
	Deductions during year:				
6.	Decreased (net)	5	530		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	5	530		
9.	In force end of year	30	1,940		
10.	Amount on deposit		(a) 124,999,114		(a)
11.	Income now payable	26	1,639		
12.	Amount of income payable	(a) 108,860	(a) 540,501	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	60,099	149,720	531	122,173
2.	Issued during year	410	1		195
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	60,509	149,721	531	122,368
	Deductions during year:				
6.	Decreased (net)	3,753	13,703		11,631
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,753	13,703		11,631
9.	In force end of year	56,756	136,018	531	110,737
	Income now payable:				
10.	Amount of income payable	(a) 814,739,462	XXX	XXX	(a) 178,642,827
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,880,639,777	XXX	(a) 4,091,017,759
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 17,415,620	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	262,347	41,556,134			105,716	57,082,559
2.	Issued during year						
3.	Reinsurance assumed	24,738	1,807,158			14,931	(1,461,384)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	287,085	XXX		XXX	120,647	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	32,431	XXX		XXX	21,106	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	32,431	XXX		XXX	21,106	XXX
10.	In force end of year	254,654	(a) 43,363,293		(a)	99,541	(a) 55,621,175

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	2,522	1,259
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		110
5.	Totals (Lines 1 to 4)	2,522	1,369
	Deductions During Year:		
6.	Decreased (net)	254	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	254	
9.	In force end of year	2,268	1,369
10.	Amount of account balance	(a) 330,041,749	(a) 2,166,322

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(376,594,736)
2.	Current year's realized pre-tax capital gains/(losses) of $ 328,519,348 transferred into the reserve net of taxes of $ 120,307,634	208,211,714
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(20,708,904)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(189,091,926)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	22,032,893
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(211,124,819)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2015	20,734,823	4,020,911	(2,722,841)	22,032,893
2.	2016	17,567,398	6,787,781	(4,436,897)	19,918,282
3.	2017	15,777,171	8,981,958	(3,857,356)	20,901,772
4.	2018	12,744,029	8,903,646	(3,279,450)	18,368,225
5.	2019	6,252,478	8,879,653	(2,628,761)	12,503,370
6.	2020	(1,030,612)	8,685,269	(1,925,480)	5,729,178
7.	2021	(8,740,550)	8,789,401	(1,402,144)	(1,353,292)
8.	2022	(15,098,282)	9,072,551	(1,102,911)	(7,128,643)
9.	2023	(19,882,429)	9,351,904	(815,145)	(11,345,670)
10.	2024	(23,357,874)	9,593,246	(553,749)	(14,318,377)
11.	2025	(25,907,261)	9,927,055	(292,311)	(16,272,516)
12.	2026	(28,595,927)	10,016,309	(117,604)	(18,697,222)
13.	2027	(30,387,627)	9,765,358	(45,314)	(20,667,583)
14.	2028	(32,145,048)	9,611,222	32,206	(22,501,621)
15.	2029	(33,147,327)	9,255,252	86,970	(23,805,105)
16.	2030	(33,401,605)	9,206,686	147,095	(24,047,824)
17.	2031	(32,956,481)	8,791,060	194,153	(23,971,269)
18.	2032	(32,835,795)	8,418,465	273,559	(24,143,770)
19.	2033	(32,550,698)	8,126,487	354,642	(24,069,569)
20.	2034	(30,603,344)	7,695,891	399,977	(22,507,477)
21.	2035	(25,973,486)	7,277,771	411,777	(18,283,939)
22.	2036	(19,909,898)	6,514,199	344,571	(13,051,128)
23.	2037	(13,387,656)	5,649,364	221,859	(7,516,434)
24.	2038	(6,871,201)	4,472,200	99,260	(2,299,741)
25.	2039	(2,147,910)	3,454,226	8,976	1,315,293
26.	2040	(348,943)	2,370,156	(25,637)	1,995,576
27.	2041	(193,555)	1,619,359	(26,250)	1,399,555
28.	2042	(124,996)	1,288,878	(21,331)	1,142,550
29.	2043	(50,681)	925,348	(16,520)	858,147
30.	2044	(21,446)	561,819	(10,868)	529,505
31.	2045 and Later		198,289	(3,380)	194,908
32.	Total (Lines 1 to 31)	(376,594,736)	208,211,714	(20,708,904)	(189,091,926)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	216,423,376	30,766,119	247,189,494	111,775,055	343,246,714	455,021,770	702,211,264
2. Realized capital gains/(losses) net of taxes - General Account	(27,786,804)		(27,786,804)	(34,226,155)	(64,910,979)	(99,137,134)	(126,923,937)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(6,154,982)		(6,154,982)	(13,343,069)	5,412,990	(7,930,079)	(14,085,061)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	59,673,636	6,756,393	66,430,028		2,518,882	2,518,882	68,948,911
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	242,155,226	37,522,511	279,677,737	64,205,832	286,267,608	350,473,440	630,151,177
9. Maximum reserve	251,484,237	30,354,693	281,838,930	185,623,820	385,044,589	570,668,409	852,507,339
10. Reserve objective	174,120,648	23,399,040	197,519,688	185,623,820	381,933,564	567,557,384	765,077,073
11. 20% of (Line 10 - Line 8)	(13,606,915)	(2,824,694)	(16,431,610)	24,283,598	19,133,191	43,416,789	26,985,179
12. Balance before transfers (Lines 8 + 11)	228,548,310	34,697,817	263,246,127	88,489,430	305,400,799	393,890,229	657,136,356
13. Transfers	4,343,124	(4,343,124)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	232,891,434	30,354,693	263,246,127	88,489,430	305,400,799	393,890,229	657,136,356

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	558,598,177	XXX	XXX	558,598,177	0.0000		0.0000		0.0000	
2.	1	Highest Quality	8,783,248,258	XXX	XXX	8,783,248,258	0.0004	3,513,299	0.0023	20,201,471	0.0030	26,349,745
3.	2	High Quality	6,148,677,198	XXX	XXX	6,148,677,198	0.0019	11,682,487	0.0058	35,662,328	0.0090	55,338,095
4.	3	Medium Quality	1,957,349,004	XXX	XXX	1,957,349,004	0.0093	18,203,346	0.0230	45,019,027	0.0340	66,549,866
5.	4	Low Quality	881,036,044	XXX	XXX	881,036,044	0.0213	18,766,068	0.0530	46,694,910	0.0750	66,077,703
6.	5	Lower Quality	143,757,578	XXX	XXX	143,757,578	0.0432	6,210,327	0.1100	15,813,334	0.1700	24,438,788
7.	6	In or Near Default	33,939,151	XXX	XXX	33,939,151	0.0000		0.2000	6,787,830	0.2000	6,787,830
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	18,506,605,409	XXX	XXX	18,506,605,409	XXX	58,375,527	XXX	170,178,900	XXX	245,542,027
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	8,942,461	XXX	XXX	8,942,461	0.0019	16,991	0.0058	51,866	0.0090	80,482
12.	3	Medium Quality	2,790,203	XXX	XXX	2,790,203	0.0093	25,949	0.0230	64,175	0.0340	94,867
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	13,300,514	XXX	XXX	13,300,514	0.0432	574,582	0.1100	1,463,057	0.1700	2,261,087
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	25,033,179	XXX	XXX	25,033,179	XXX	617,522	XXX	1,579,098	XXX	2,436,437
		SHORT - TERM BONDS										
18.		Exempt Obligations	20,003,417	XXX	XXX	20,003,417	0.0000		0.0000		0.0000	
19.	1	Highest Quality	122,574,052	XXX	XXX	122,574,052	0.0004	49,030	0.0023	281,920	0.0030	367,722
20.	2	High Quality	20,138,098	XXX	XXX	20,138,098	0.0019	38,262	0.0058	116,801	0.0090	181,243
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	162,715,567	XXX	XXX	162,715,567	XXX	87,292	XXX	398,721	XXX	548,965
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	38,312,090	XXX	XXX	38,312,090	0.0004	15,325	0.0023	88,118	0.0030	114,936
27.	1	Highest Quality	2,477,925	XXX	XXX	2,477,925	0.0004	991	0.0023	5,699	0.0030	7,434
28.	2	High Quality	238,662	XXX	XXX	238,662	0.0019	453	0.0058	1,384	0.0090	2,148
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	41,028,677	XXX	XXX	41,028,677	XXX	16,769	XXX	95,201	XXX	124,518
34.		Total (Lines 9 + 17 + 25 + 33)	18,735,382,832	XXX	XXX	18,735,382,832	XXX	59,097,110	XXX	172,251,920	XXX	248,651,947

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,830,327,947		XXX	1,830,327,947	0.0010	1,830,328	0.0050	9,151,640	0.0065	11,897,132
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,141,409,959		XXX	1,141,409,959	0.0035	3,994,935	0.0100	11,414,100	0.0130	14,838,329
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	81,948,476		XXX	81,948,476	0.0060	491,691	0.0175	1,434,098	0.0225	1,843,841
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	29,047,654		XXX	29,047,654	0.0105	305,000	0.0300	871,430	0.0375	1,089,287
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,082,734,036		XXX	3,082,734,036	XXX	6,621,954	XXX	22,871,267	XXX	29,668,589
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,082,734,036		XXX	3,082,734,036	XXX	6,621,954	XXX	22,871,267	XXX	29,668,589

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	1,279,988,099	XXX	XXX	1,279,988,099	0.0000		0.1400 (a)	179,198,334	0.1400 (a)	179,198,334
2.		Unaffiliated - Private	40,159,288	XXX	XXX	40,159,288	0.0000		0.1600	6,425,486	0.1600	6,425,486
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	519,517,004	XXX	XXX	519,517,004	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,839,664,391			1,839,664,391	XXX		XXX	185,623,820	XXX	185,623,820
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties	60,706,884			60,706,884	0.0000		0.0750	4,553,016	0.0750	4,553,016
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	60,706,884			60,706,884	XXX		XXX	4,553,016	XXX	4,553,016
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality	11,087,112	XXX	XXX	11,087,112	0.0432	478,963	0.1100	1,219,582	0.1700	1,884,809
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	11,087,112	XXX	XXX	11,087,112	XXX	478,963	XXX	1,219,582	XXX	1,884,809

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	4,784,975	XXX	XXX	4,784,975	0.0004	1,914	0.0023	11,005	0.0030	14,355
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality	14,692,399	XXX	XXX	14,692,399	0.0432	634,712	0.1100	1,616,164	0.1700	2,497,708
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	19,477,374	XXX	XXX	19,477,374	XXX	636,626	XXX	1,627,169	XXX	2,512,063
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private	1,667,019,422	XXX	XXX	1,667,019,422	0.0000		0.1600	266,723,108	0.1600	266,723,108
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	445,934,919	XXX	XXX	445,934,919	0.0000		0.1600	71,349,587	0.1600	71,349,587
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,112,954,341	XXX	XXX	2,112,954,341	XXX		XXX	338,072,695	XXX	338,072,695
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	416,832,909			416,832,909	0.0000		0.0750	31,262,468	0.0750	31,262,468
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	416,832,909			416,832,909	XXX		XXX	31,262,468	XXX	31,262,468
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	221,720,030			221,720,030	0.0063	1,396,836	0.0120	2,660,640	0.0190	4,212,681
77.		Guaranteed State Low Income Housing Tax Credit	497,891			497,891	0.0003	149	0.0006	299	0.0010	498
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit	231,064			231,064	0.0273	6,308	0.0600	13,864	0.0975	22,529
80.		Total LIHTC (Sum of Lines 75 through 79)	222,448,986			222,448,986	XXX	1,403,294	XXX	2,674,803	XXX	4,235,707
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	19,414,083	XXX		19,414,083	0.0000		0.1300	2,523,831	0.1300	2,523,831
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	19,414,083	XXX		19,414,083	XXX		XXX	2,523,831	XXX	2,523,831
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	2,802,214,804			2,802,214,804	XXX	2,518,882	XXX	377,380,548	XXX	380,491,572

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

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
30275#AK7	R	BRSDNY-VN-8	CDS CN9297281 ON CDS CN9297281 ON 5 MUNI	2FE	99,873,508	189,760	579,266	898,862
12513#YS4	R	Z91EYN-ZP-2	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	2FE	80,679,747	153,292	467,943	726,118
30275#AK7	CN	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,956,959			
30275#AK7	CN	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,984,982			
30275#AK7	CN	857477-AG-8	STATE STREET CORP	1FE	19,960,504			
30275#AK7	CN	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,971,062			
30275#AK7	CN	91731K-AA-8	USB CAPITAL IX	1FE	25,000,000			
12513#YS4	CN	081437-AH-8	BEMIS COMPANY INC	2FE	9,959,137			
12513#YS4	CN	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,817,493			
12513#YS4	CN	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,555,035			
12513#YS4	CN	747262-AK-9	QVC INC	2FE	9,997,558			
12513#YS4	CN	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,940,817			
0199999. Subtotal Default Component - Other Than Mortgage					360,696,802	343,051	1,047,209	1,624,979
0599999 - Total					360,696,802	343,051	1,047,209	1,624,979

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
738875936	774881585	TX	2014	500,000	7,500		Coverage Question
05TS003400	774871598	CA	2014	150,000	30,000		Coverage Terminated
0199999. Death Claims - Ordinary				650,000	37,500		XXX
0599999. Death Claims - Disposed Of				650,000	37,500		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				650,000	37,500		XXX
05TS024964	774884134	CA	2015	150,000		150,000	Coverage Question
2799999. Death Claims - Ordinary				150,000		150,000	XXX
3199999. Death Claims - Resisted				150,000		150,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				150,000		150,000	XXX
5399999 - Totals				800,000	37,500	150,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	70,665,462	XXX	20,930,505	XXX		XXX		XXX	15,169	XXX	49,704,180	XXX	15,607	XXX		XXX		XXX
2. Premiums earned	70,638,644	XXX	20,882,697	XXX		XXX		XXX	15,976	XXX	49,723,680	XXX	16,291	XXX		XXX		XXX
3. Incurred claims	45,728,465	64.7	21,913,480	104.9					6,111	38.3	23,818,832	47.9	(9,958)	(61.1)				
4. Cost containment expenses	111,870	0.2	24,564	0.1							87,306	0.2						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	45,840,335	64.9	21,938,044	105.1					6,111	38.3	23,906,138	48.1	(9,958)	(61.1)				
6. Increase in contract reserves	(554,278)	(0.8)	(1,320,185)	(6.3)					(6,222)	(38.9)	772,154	1.6	(25)	(0.2)				
7. Commissions (a)	14,900,241	21.1	5,718,991	27.4					(141)	(0.9)	9,210,157	18.5	127	0.8	(28,893)	(144,463,200.0)		
8. Other general insurance expenses	10,554,312	14.9	3,845,905	18.4					4,643	29.1	6,684,607	13.4	8,900	54.6	9,918	49,590,100.0	338	
9. Taxes, licenses and fees	2,225,189	3.2	899,954	4.3					364	2.3	1,295,528	2.6	245	1.5	28,943	144,714,700.0	154	
10. Total other expenses incurred	27,679,741	39.2	10,464,850	50.1					4,866	30.5	17,190,293	34.6	9,272	56.9	9,968	49,841,600.0	493	
11. Aggregate write-ins for deductions	4,778	0.0	1,317	0.0					1	0.0	3,459	0.0		0.0	1	3,150.0		
12. Gain from underwriting before dividends or refunds	(2,331,933)	(3.3)	(10,201,329)	(48.9)					11,221	70.2	7,851,635	15.8	17,002	104.4	(9,969)	(49,844,650.0)	(493)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(2,331,933)	(3.3)	(10,201,329)	(48.9)					11,221	70.2	7,851,635	15.8	17,002	104.4	(9,969)	(49,844,650.0)	(493)	
DETAILS OF WRITE-INS																		
1101. Fines and Penalties	4,778	0.0	1,317	0.0					1	0.0	3,459	0.0		0.0	1	3,150.0		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		

1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	4,778	0.0	1,317	0.0					1	0.0	3,459	0.0		0.0	1	3,150.0		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,038,722	654,334			867	381,922	1,599		
2. Advance premiums	1,184,350	217,745			524	965,581	500		
3. Reserve for rate credits									
4. Total premium reserves, current year	2,223,072	872,080			1,391	1,347,503	2,099		
5. Total premium reserves, prior year	2,196,255	824,272			2,198	1,367,002	2,782		
6. Increase in total premium reserves	26,818	47,808			(807)	(19,499)	(683)		
B. Contract Reserves:									
1. Additional reserves (a)	72,587,465	49,809,286			42,913	22,733,967	1,299		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	72,587,465	49,809,286			42,913	22,733,967	1,299		
4. Total contract reserves, prior year.	73,141,743	51,129,471			49,135	21,961,813	1,324		
5. Increase in contract reserves	(554,278)	(1,320,185)			(6,222)	772,154	(25)		
C. Claim Reserves and Liabilities:									
1. Total current year	44,085,290	31,706,081			88,483	12,285,939	4,787		
2. Total prior year	43,259,363	28,532,344			109,425	14,601,770	15,825		
3. Increase	825,927	3,173,737			(20,942)	(2,315,831)	(11,038)		
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	23,259,907	12,333,519				10,926,168	220		
1.2 On claims incurred during current year	21,642,632	6,406,223			27,053	15,208,496	860		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	19,438,094	16,671,863			1,375	2,764,075	782		
2.2 On claims incurred during current year	24,647,195	15,034,218			87,108	9,521,863	4,005		
3. Test:									
3.1 Lines 1.1 and 2.1	42,698,002	29,005,382			1,375	13,690,243	1,002		
3.2 Claim reserves and liabilities, December 31, prior year	43,259,363	28,532,344			109,425	14,601,770	15,825		
3.3 Line 3.1 minus Line 3.2	(561,361)	473,038			(108,050)	(911,527)	(14,823)		
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	68,645,481	18,943,836			15,296	49,670,741	15,607		
2. Premiums earned	68,579,574	18,858,281			16,103	49,688,899	16,291		
3. Incurred claims	30,786,670	7,573,893	(153,527)		9,159	23,367,103	(9,958)		
4. Commissions	15,288,642	6,077,278			(164)	9,211,401	127		
B. Reinsurance Ceded:									
1. Premiums written	20,802,118	19,259,118			127	798,413		719,934	24,527
2. Premiums earned	20,926,330	19,375,105			127	801,816		724,660	24,622
3. Incurred claims	11,998,180	12,385,404	(1,695,296)		3,048	884,953		417,628	2,443
4. Commissions	387,157	358,287			(23)			28,893	

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(114,111)		27,054,087	26,939,976
2. Beginning Claim Reserves and Liabilities	368,375		34,859,668	35,228,043
3. Ending Claim Reserves and Liabilities	251,144		35,809,625	36,060,769
4. Claims Paid	3,120		26,104,129	26,107,249
B. Assumed Reinsurance:				
5. Incurred Claims	584,262		30,202,408	30,786,670
6. Beginning Claim Reserves and Liabilities	214,172		16,911,582	17,125,753
7. Ending Claim Reserves and Liabilities	187,885		14,598,906	14,786,791
8. Claims Paid	610,549		32,515,084	33,125,633
C. Ceded Reinsurance:				
9. Incurred Claims	(118,233)		12,116,413	11,998,180
10. Beginning Claim Reserves and Liabilities	411,049		8,684,734	9,095,783
11. Ending Claim Reserves and Liabilities	292,816		6,469,454	6,762,270
12. Claims Paid			14,331,693	14,331,693
D. Net:				
13. Incurred Claims	588,384		45,140,081	45,728,465
14. Beginning Claim Reserves and Liabilities	171,497		43,086,516	43,258,013
15. Ending Claim Reserves and Liabilities	146,213		43,939,077	44,085,290
16. Claims Paid	613,669		44,287,520	44,901,189
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	700,254		45,140,081	45,840,335
18. Beginning Reserves and Liabilities	171,497		43,086,516	43,258,013
19. Ending Reserves and Liabilities	146,213		43,939,077	44,085,290
20. Paid Claims and Cost Containment Expenses	725,538		44,287,520	45,013,059

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	OTH/I			3,384,253			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	572,749,493	1,438,141	1,396,316	9,925,471		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	ACO/I		29,886,414	218,500			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	ACO/I		19,813,023		223,725		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	2,673,140	251,959	27,473			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	CO/I	226,634	115,246	13,387			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	1,273,450,868	140,593,451	10,633,452	2,060,241		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	44,874,604	1,410,308	448,962			
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	5,790,624,024		11,464,533	2,122,534		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	9,897,625,620		37,819,915	10,950,809		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	ACO/I		23,425,938	75,100	13,711		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/G	1,461,645	1,159,833	1,567	22,915		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/I	1,033,385	4,009,059		2,000		
0299999. General Account - U.S. Affiliates - Other						17,584,719,413	222,103,373	65,483,457	25,321,406		
0399999. Total General Account - U.S. Affiliates						17,584,719,413	222,103,373	65,483,457	25,321,406		
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						17,584,719,413	222,103,373	65,483,457	25,321,406		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/G		32,303,768	161,500	11,190		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/I		922,585	277,163			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/G		1,953,083	1,350			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/I		140,138,423	659,548			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/G	885,959	637,018	11,210			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	608,360,614	124,193,382	6,292,537	2,297,803		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G		43,482,418	1,950	89,287		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I		879,219,984	1,149,090	366,186		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	998,196,042	54,061,369	4,974,861	602,115		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	272,207,109,918	4,502,729,509	902,113,302	56,830,453		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	ACO/I		10,159,047	115,877			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G		83,101	50			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I		44,739,640	169,929	4,574		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	93,698,244	4,293,311	116,457			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	4,862,277,582	335,708,295	36,778,956	4,115,279		
0899999. General Account - U.S. Non-Affiliates						278,770,528,358	6,174,624,934	952,823,779	64,316,889		
1099999. Total General Account - Non-Affiliates						278,770,528,358	6,174,624,934	952,823,779	64,316,889		
1199999. Total General Account						296,355,247,771	6,396,728,307	1,018,307,236	89,638,295		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	AMCO/I			102,946		99,204,401	
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	MCO/I	15,448,645		(163)		7,538,276	
1399999. Separate Accounts - U.S. Affiliates - Other						15,448,645		102,783		106,742,677	
1499999. Total Separate Accounts - U.S. Affiliates						15,448,645		102,783		106,742,677	
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates						15,448,645		102,783		106,742,677	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/G			17,753		10,357,486	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/I					171,475	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			449,887		36,312,199	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			6,324,674		573,753,384	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	398,624,774		1,926,381		18,669,941	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	11,014,273,662		56,466,153		409,631,738	
1999999. Separate Accounts - U.S. Non-Affiliates						11,412,898,435		65,184,848		1,048,896,222	
2199999. Total Separate Accounts - Non-Affiliates						11,412,898,435		65,184,848		1,048,896,222	
2299999. Total Separate Accounts						11,428,347,080		65,287,630		1,155,638,899	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						307,783,594,851	6,396,728,307	1,083,594,866	89,638,295	1,155,638,899	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						307,783,594,851	6,396,728,307	1,083,594,866	89,638,295	1,155,638,899	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	01/01/1991	Allstate Life Insurance Company of New York	NY	OTH/I	14,976	3,285	12,191	27,444		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	18,863,852	23,335	996,305	2,869,181		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	49,314,240	321,907	23,081,838	8,537,788		
0299999. U.S. Affiliates - Other						68,193,068	348,527	24,090,334	11,434,412		
0399999. Total - U.S. Affiliates						68,193,068	348,527	24,090,334	11,434,412		
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						68,193,068	348,527	24,090,334	11,434,412		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	299,735	48,588	1,008,172	90,848		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	14,397					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	56,909					
0899999. U.S. Non-Affiliates						371,040	48,588	1,008,172	90,848		
1099999. Total - Non-Affiliates						371,040	48,588	1,008,172	90,848		
1199999. Total U.S. (Sum of 0399999 and 0899999)						68,564,108	397,115	25,098,506	11,525,260		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						68,564,108	397,115	25,098,506	11,525,260		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		7,958,867
0199999. Life and Annuity - U.S. Affiliates - Captive						7,958,867
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL		5,721,232
0299999. Life and Annuity - U.S. Affiliates - Other						5,721,232
0399999. Total Life and Annuity - U.S. Affiliates						13,680,099
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						13,680,099
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX		2,170,654
60895	35-0145825	10/05/2001	American United Life	IN	175,463	227,500
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	1,909,400	3,837,280
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	65,294	160,000
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	80,142	167,500
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	17,528	127,000
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		10,000
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN		5,000
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	189,825	163,000
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	235,645	380,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	39,500	35,000
66346	58-0828824	07/01/1994	Munich American Reassurance	GA		6,469
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	40,081	182,500
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	263,027	375,000
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	179,769	1,205,700
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	223,554	352,000
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO		155,000
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO		12,938
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	68,013	102,000
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	130,475	132,500
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	646,935	840,000
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	283,404	1,022,700
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	1,273,206	1,952,250
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	52,711	472,750
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	1,909,400	3,837,280
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	118,573	483,305
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	KS		2,500
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS		6,469
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	90,278	247,500
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS		20,000
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	DE		6,469
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	368,843	207,000
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DE	439,736	335,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		907,240
68713	84-0499703	10/01/1991	Security Life of Denver	CO		2,500
68713	84-0499703	05/01/1995	Security Life of Denver	CO	140,253	
68713	84-0499703	03/01/1999	Security Life of Denver	CO	35,292	20,000
68713	84-0499703	01/01/2000	Security Life of Denver	CO	280,809	426,450
68713	84-0499703	10/15/2002	Security Life of Denver	CO	394,050	241,681
68713	84-0499703	12/31/2002	Security Life of Denver	CO	1,576,632	1,272,631
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	MO	100,159	
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO		5,000
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	140,253	
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	519,062	423,000
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	197,870	92,500
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	235,645	270,000
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	602,029	563,550
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	1,631,449	450,000
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	675,737	525,000
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY		42,948
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	228,559	280,000
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	155,232	699,850
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	26,638	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	7,425	
0899999. Life and Annuity - U.S. Non-Affiliates					15,747,898	25,462,614
1099999. Total Life and Annuity - Non-Affiliates					15,747,898	25,462,614
1199999. Total Life and Annuity					15,747,898	39,142,713
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN		1,715
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		1,695,080
41211	59-2174734	01/01/2004	Triton Insurance Company	TX		4,774,374
1999999. Accident and Health - U.S. Non-Affiliates						6,471,169
2199999. Total Accident and Health - Non-Affiliates						6,471,169
2299999. Total Accident and Health						6,471,169
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					15,747,898	45,613,883
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					15,747,898	45,613,883

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL	CO/G	OL	64,406,979	4,300,646		4,342,972				
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL	CO/I	OL	5,829,258,736	457,793,831		526,354,749				
0299999. General Account - Authorized U.S. Affiliates - Other							5,893,665,715	462,094,477		530,697,721				
0399999. Total General Account - Authorized U.S. Affiliates							5,893,665,715	462,094,477		530,697,721				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							5,893,665,715	462,094,477		530,697,721				
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	OL	27,834,344	2,891,659	2,790,624	1,338,478				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/G	OL	700,000,720	41,339,543	43,341,041	10,955,369				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/I	OL	56,397,020	154,198	161,012	677,228				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	AXXX	1,641,985	1,895	485	2,703				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	OL	155,000	546	34	247				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	XXXL	13,254,450	65,631	63,653	18,535				
60895	35-0145825	01/01/1992	American United Life	IN	CO/I	OL	1,670,000	9,796	10,973					
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	AXXX	97,064,241	187,923	201,960	193,461				
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	OL	13,158,352	43,036	14,208	708,041				
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	XXXL	1,863,947,491	25,972,571	26,520,337	1,829,774				
60895	35-0145825	01/01/1992	American United Life	IN	YRT/I	OL	11,898,505							
80659	38-0397420	07/29/2004	Canada Life Assurance Company	MI	YRT/I	AXXX	16,929,543	81,524	96,647	50,282				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	AXXX	27,854,191	119,307	127,581	128,983				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	OL	35,221,960	75,412	36,154	25,268				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	5,700,000	4,320	3,544	2,628				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	AXXX	1,138,334	2,419	865	2,792				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	OL	50,000	142		94				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	XXXL	9,572,700	53,610	52,317	14,669				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	AXXX	60,637,492	147,970	156,898	177,207				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	OL	7,041,979	23,948		26,341				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	XXXL	663,701,237	8,776,258	9,492,922	1,204,881				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	AXXX	23,472,425	55,092	61,475	61,600				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	OL	5,325,788	24,522	14,373	861,178				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	XXXL	402,301,074	2,299,909	2,200,941	8,521				
68276	48-1024691	01/15/1999	Employers Reassurance Corporation	KS	YRT/I	AXXX	1,543,738	5,126	4,678	4,709				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	AXXX	15,281,381	55,727	13,011	5,601				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	100,000	886		47,176				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	XXXL			50,823	3,016				
68276	48-1024691	11/05/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,956,819	15,613	14,069	12,836				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	AXXX	510,000	117	779	143				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	OL	148,500	139		81				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	XXXL	6,278,750	20,651	19,694	6,571				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	AXXX	10,852,633	28,047	45,891	66,348				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	OL	4,660,233	8,265		17,032				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	XXXL	215,077,227	906,503	1,160,493	370,873				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	AXXX	3,342,000	4,213	8,467	4,134				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	OL	1,688,268	2,833	10	166,665				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	XXXL	172,036,422	677,364	689,754	19,038				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	OL	1,558,728	31,871	29,858	89,144				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	AXXX	750,000		19,321	12,959				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	9,636,678	146,263	144,612	258,145				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	OL	5,352,279	52,819	49,640	96,354				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	AXXX	30,004,688	107,253	113,807	67,942				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	OL	3,458,089	3,512	1,120	1,456				
86258	13-2572994	01/17/2005	General Re Life Corporation	CT	YRT/I	AXXX	13,373,679	20,048	17,364	19,629				
88340	59-2859797	01/23/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,796,617	48	46	100				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,186,663	170	158	1,170				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	604,288	220		153				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	187,110,732	140,719	99,000	95,649				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/G	AXXX	147,000	1,215		3,016				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/G	OL	42,000	693	2,146	590				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	AXXX	1,330,748	2,081	305	6,998				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	OL	158,750	567	14	1,350				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	XXXL	480,000	2,660	7,030	2,385				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN	CO/I	OL	658,430	71,965	101,167	1,565				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	AXXX	232,111	756	688	1,725				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	OL				88				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	XXXL	150,000	2,845	2,696	458				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	AXXX	4,710,000			40,679				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	OL	5,000,000	54,258	50,053	30,480				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	AXXX	106,824,279	329,488	458,387	780,275				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	OL	609,038,151	3,993,378	3,873,473	1,117,956				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	XXXL	963,080	5,313	23,125	17,068				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	AXXX	41,190,985	185,960	218,061	318,695				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	OL	1,368,931,204	9,077,704	9,826,874	2,035,071				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	XXXL	50,000	1,437	7,459	(137,672)				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	AXXX	24,773,675	77,376	106,474	166,249				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	OL	5,950,573	33,228	4,782	162,509				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	XXXL	182,266,709	2,236,127	2,455,358	159,492				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	IN	YRT/I	OL	40,109	504	460	751				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	AXXX	1,282,757			17,409				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	OL	36,918,506	398,761	411,908	857,963				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	IN	YRT/I	OL	581,629	7,837	9,351	6,267				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	AXXX	768,366			11,138				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	OL	2,457,716	22,935	37,613	47,368				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	XXXL	500,000	4,438	5,248	946				
65676	35-0472300	06/01/1988	Lincoln National Life Insurance	IN	YRT/I	AXXX	125,000	56	51	685				
65676	35-0472300	06/15/1991	Lincoln National Life Insurance	IN	YRT/I	OL	8,399,238	10,307	8,238	48,324				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN	YRT/I	OL	8,812,072	66,220	72,207	105,815				
65676	35-0472300	06/01/1996	Lincoln National Life Insurance	IN	YRT/I	AXXX	50,001	118	155	1,524				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance	IN	YRT/I	AXXX	62,500							
65676	35-0472300	07/01/1998	Lincoln National Life Insurance	IN	YRT/I	OL				431				
65676	35-0472300	05/01/1999	Lincoln National Life Insurance	IN	YRT/I	OL	2,188,336	526	848	395				
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G	OL		414,535	437,962					
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	AXXX	4,056,246	3,510	1,764	5,489				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	OL	318,750	1,991	97	526				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	XXXL	30,541,300	152,607	154,122	52,381				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	AXXX	738,988	1,527	1,400	9,605				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	OL	1,250	105	88	63				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	XXXL	150,000	2,845	2,751	458				
66346	58-0828824	07/01/1994	Munich American Reassurance	GA	CO/I	OL	634,625	5,371	5,308	2,433				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	AXXX	116,582,246	194,122	286,442	212,040				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	OL	862,300,957	5,692,932	5,563,434	1,354,076				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	XXXL	142,500	1,332	14,684	15,240				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	AXXX	53,596,850	117,897	150,584	98,761				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	OL	1,612,007,923	11,007,246	10,919,409	2,436,364				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	XXXL	2,670,341	61,273	13,209	4,117				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	AXXX	334,354,233	597,896	822,075	803,366				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	OL	58,982,927	196,976	45,317	3,303,550				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	XXXL	5,180,504,706	69,027,981	71,838,809	5,003,900				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/G	AXXX	209,730	353	339	210				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/G	OL								
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	OL	1,349,455			12,591				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	AXXX	80,768,188	231,406	216,297	114,205				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	OL	22,093,923	41,541	37,652	30,387				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	AXXX			1,595	(2,242)				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	OL	141,950	444		268				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	XXXL	81,206,588	101,924	91,162	89,821				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/G	VGAA		721,151,000	706,529,726	2,855,250				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I	VGAA		591,693,877	563,803,527	14,455,009				
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	3,855,000	2,805	2,602	20,830				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	AXXX	2,255,598	2,613	5,338	3,619				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	OL	17,955,553	107,582	103,855	29,151				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	XXXL				459				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	AXXX	2,255,598	2,613	3,950	3,619				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	OL	17,955,553	107,582	105,244	29,151				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	XXXL				459				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	AXXX	2,044,646	2,336	765	3,108				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	OL	156,250	1,209	35	269				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	XXXL	14,989,550	82,343	85,082	28,342				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	AXXX	3,847,331	4,625	634	5,584				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	OL	435,000	1,003		413				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	XXXL	33,178,050	151,659	155,501	50,036				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	AXXX	189,297,777	354,479	494,950	355,470				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	OL	1,528,508,256	9,920,592	9,555,347	2,429,610				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	XXXL	3,896,670	38,775	74,777	60,895				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	OL	1,670,000	9,796	10,973	8,643				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO	CO/I	OL	1,286,540	11,031	10,946	5,025				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	AXXX	52,901,239	117,456	138,842	99,173				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	OL	614,834,528	3,846,762	3,680,511	990,262				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	XXXL	2,921,670	21,580	19,110	77,766				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	AXXX	91,800,071	167,603	239,453	172,266				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	OL	806,214,812	5,306,058	5,296,209	1,266,843				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	142,500	1,332	12,464	47,479				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	AXXX	107,705,110	270,957	335,712	211,618				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	OL	3,234,005,255	21,826,790	23,301,985	4,860,432				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	XXXL	6,250,024	152,728	26,805	(246,966)				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	313,870,914	532,247	707,311	715,797				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	51,593,745	168,357	32,363	2,193,134				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	4,841,173,854	75,190,626	78,636,524	5,096,329				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	491,411,345	778,614	916,564	1,090,308				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	OL	53,585,300	155,591		99,548				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	11,346,511,059	222,874,308	224,776,339	17,022,554				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	AXXX	64,796,580	132,627	158,285	139,570				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	OL	14,604,686	46,696	27,511	2,116,734				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	XXXL	1,463,908,271	6,861,563	6,751,021	32,693				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	AXXX			630	17,916				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	OL	1,051,561,620	1,832,538	1,341,700	3,551,184				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/G	AXXX	4,232,817	27,027	1,822	525				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/G	OL	362,000	561	24,895	8,004				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	AXXX	564,557	1,660	10,696	21,899				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	9,254,155	68,228	72,205	116,690				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXL			4,258					
93572	43-1235868	06/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,872,567			24,460				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	7,000,186	66,631	75,181	9,964				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	16,790,306	133,674	137,598	197,022				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	OL	11,898,505			101,889				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	AXXX	28,153,521	62,158	87,447	102,826				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	192,011,066	1,241,974	1,177,061	350,062				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL	1,950,000	21,883	17,776	6,046				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	10,133	112	101	223				
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	62,500			431				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	6,494,104	32,441	30,158	21,796				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	AXXX	66,297,764	286,832	273,708	295,999				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	OL	8,870,295	5,845	4,318	3,971				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	1,349,455			12,591				
93572	43-1235868	02/03/2003	RGA Reinsurance Company	MO	YRT/I	OL	21,474,577	62,794	58,451					
93572	43-1235868	05/05/2003	RGA Reinsurance Company	MO	YRT/I	OL				35,062				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	AXXX	42,758,699	124,126	182,616	129,390				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	OL	28,082,261	59,996	906	780				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	12,200,000	4,442	3,612	3,437				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	4,661,663	477	2,175	1,884				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	324,288	152	1	271				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXXL	248,089,330	218,281	167,326	167,852				
64688	75-6020048	02/01/2011	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	38,721,355	59,649	45,903	59,662				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	OL	1,349,455			12,591				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX				(86)				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	OL	417,775	614		39				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	XXXL	29,613,658	27,261	18,050	18,618				
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	12,300,007	17,724	47,297	(4,484)				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	AXXX	1,209,735	1,780	331	2,384				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	OL	85,000	277	22	145				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	XXXL	9,131,950	44,948	44,269	15,431				
97071	13-3126819	01/01/1990	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	360,000		1,982					
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	1,212,031	11,333	9,882	4,785				
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	28,135,780	1,226,832	1,296,979	117,113				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	AXXX	98,497,248	190,317	202,546	207,012				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	12,766,291	43,321	13,749	601,124				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	XXXL	1,762,903,578	26,391,841	27,110,213	2,008,719				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	AXXX	20,432,937	39,763	32,209	75,393				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	811,185	6,084		2,039				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	XXXL	202,999,370	3,143,008	3,167,990	749,407				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	DIS/I	OL		469,320	534,517	117,044				
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	11,221,417	77,941	79,775	125,681				
97071	13-3126819	05/01/1994	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	10,133	112	101	223				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	AXXX	2,255,598	2,613	5,184	3,619				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	OL	17,955,553	107,582	104,009	29,151				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	XXXL				459				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/G	OL	928,084,000	33,143,297	34,378,235	13,465,821				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	200,000		901	3,714				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	OL	675,000	992		72,788				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	137,500	6,241						
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	OL	6,540,760	30,062	31,326	38,667				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	499,999	15,670		6,215				
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	DE	CO/I	OL	627,285	5,311	5,192	2,511				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	3,000,000		36,925	20,490				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	OL	5,800,000	42,559	4,335	54,731				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL			7,715					
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	142,612,397	281,346	378,346	269,934				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	OL	1,214,078,103	7,796,880	7,560,147	1,938,200				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	3,016,670	22,469	30,758	92,418				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	46,942,142	127,381	155,559	97,285				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	OL	1,330,887,264	8,993,184	9,479,590	2,061,542				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	2,558,841	63,987	11,644	(100,247)				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/I	OL	104,700,000	208,062	229,379	1,029,467				
87572	23-2038295	09/09/1987	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	24,980,518	151,583	154,687	286,020				
87572	23-2038295	05/01/1988	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	391,274	2,051	3,460	3,844				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	900,000		317	3,318				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	7,848,860	98,894	90,328	147,163				
87572	23-2038295	10/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	4,000	33	31	37				
87572	23-2038295	05/01/1994	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	10,133	112	1,845	3,205				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	383,308			5,025				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	13,077,531	86,535	96,294	146,373				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	AXXX	362,000	561	1,637	525				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	OL	4,232,817	27,027	25,080	8,004				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	AXXX	1,678,304	1,545	293	2,184				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	OL	95,000	341	8	149				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	XXXL	11,980,600	52,932	51,789	18,151				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	AXXX	738,988	1,527	1,400	9,605				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	OL	1,250	105	88	63				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	XXXL	150,000	2,845	2,751	458				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	AXXX	28,153,521	62,158	87,661	102,831				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	OL	194,523,766	1,268,119	1,324,712	352,742				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	XXXL	1,950,000	21,883	18,146	21,167				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	AXXX	40,000	31	38	1,302				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	OL	12,480,500	249,216	1,741,544	23,696				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	XXXL				(184,524)				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	AXXX	136,779,446	239,072	298,024	362,210				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	OL	19,105,427	68,117	7,957	594,159				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	XXXL	2,983,739,956	50,259,215	52,618,245	3,782,715				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/G	AXXX	116,995,981	4,251,293	4,057,021	659,115				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	AXXX	80,834,744	2,320,921	2,392,861	584,881				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	OL	22,500	10		179				
68713	84-0499703	01/01/1984	Security Life of Denver	CO	YRT/I	AXXX	125,000	56	51	685				
68713	84-0499703	06/15/1991	Security Life of Denver	CO	YRT/I	OL	1,442,287	19,732	12,140	72,220				
68713	84-0499703	10/01/1991	Security Life of Denver	CO	YRT/I	OL	6,581,270	47,952	53,130	72,270				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	OL	8,170,865	144,009	130,036	86,921				
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	OL	80,944	568	517	800				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	AXXX	3,760,000	19,789	119,651	37,820				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	OL	15,867,102	188,731	114,812	113,093				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	XXXL	480,000	1,587	8,096					
68713	84-0499703	06/01/1996	Security Life of Denver	CO	YRT/I	AXXX	16,359,738	30,590	25,168	5,674				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	AXXX	62,500			431				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	OL	3,851,378	20,974	19,011	15,961				
68713	84-0499703	01/15/1999	Security Life of Denver	CO	YRT/I	AXXX	2,627,605	11,430	10,597	8,246				
68713	84-0499703	05/15/1999	Security Life of Denver	CO	YRT/I	OL	6,873,810	15,648	8,527	10,208				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	AXXX	2,599,224,055	80,985,901	78,354,497	13,980,579				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	OL	2,615,280	625		5,209				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	XXXL			9					
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	AXXX	2,681,246,471	44,460,749	46,443,381	16,657,488				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	OL	1,403,098	54		7,662				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	XXXL			60					
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/G	AXXX	1,719,848	3,906	7,593	10,989				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/G	OL	17,968,553	107,901	103,713	30,469				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/G	XXXL				459				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	AXXX	4,575,791	7,319	1,091	21,310				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	OL	669,655	2,504	29	3,865				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	XXXL	11,101,400	61,320	71,899	21,588				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	136,943,543	399,614	544,784	967,966				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	1,195,036,947	7,678,690	7,412,106	2,094,757				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	3,001,670	22,375	29,231	92,419				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	33,787,852	141,571	169,305	248,507				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	1,076,762,719	7,288,484	7,854,671	1,649,426				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	50,000	1,437	7,392	(104,761)				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	213,261,160	590,247	757,280	1,216,052				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	48,964,135	202,083	20,435	1,736,554				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	3,082,664,895	47,014,469	49,912,643	3,548,471				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	247,842,957	126,092	137,322	474,465				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	25,465,406	33,712	397	33,817				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	10,796,519,544	155,929,976	145,715,057	11,785,236				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX				604				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	404,998	42	3,219,197					
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	552,153,767	9,452,834	3,143,570	924,884				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	742,000	993	4,238	5,084				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	4,342,817	28,488	24,239	9,750				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	XXXL								
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	1,719,848	3,906	6,637	10,989				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	17,968,553	107,901	104,669	30,469				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	XXXL				459				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	107,593	1,714	1,714					
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	527,895	6,480	8,456	11,112				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	650,000	2,150	16,335	8,675				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	13,034,773	130,218	123,575	185,139				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL								
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,700,995	105,303	108,236	194,772				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,331,034	72,610	91,527	107,672				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,308,700	7,505	6,766	15,710				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	60,750	348	3,528	462				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	390,000	11,228	14,378	4,803				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	555,000	10,575	23,122	(11,000)				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	35,856,499	146,477	208,984	293,518				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	198,345,607	1,277,834	1,177,716	415,835				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	1,950,000	21,883	17,598	6,046				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	53,371,883	177,809	235,358	414,053				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	619,596,943	3,890,523	3,694,038	1,118,408				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	2,921,670	21,580	17,596	77,766				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	40,350,904	121,750	161,991	288,337				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	705,161,434	4,662,624	4,614,248	1,158,290				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	120,000	1,192	3,995	15,241				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	62,500			431				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,450,282	13,264		11,661				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	50,000	165	12,095	(1,021)				
82627	06-0839705	01/15/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,517,318	5,054	4,611	3,707				
82627	06-0839705	02/15/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,188,336	526	848	395				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	28,790,595	63,203	53,910	68,560				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,423,601	4,061	2,797	3,484				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	55,588,771	25,058	24,277	78,171				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,751,244	9,362	3,918	8,761				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	2,655,351,104	21,535,469	19,475,236	2,274,346				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	6,166,670	595	2,125	2,573				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,648,486	981		722				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	556,480,084	460,440	347,358	341,407				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX			3					
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL			6,899					
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL	3,400,000	10,330		10,403				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	AXXX	56,135,872	189,601	209,783	316,352				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	OL	1,081,193,078	7,366,137	7,866,201	1,628,165				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	XXXL	2,861,518	74,539	17,739	(92,166)				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	AXXX	178,948,624	416,040	449,846	674,643				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	OL	35,666,039	83,089	138,200	2,508,728				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	XXXL	1,729,521,009	8,350,166	8,543,776	137,023				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	OL	11,236,740	173,297	178,004	63,964				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	AXXX	1,293,124	2,952	32,066	3,610				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	OL	35,489,399	338,633	371,145	571,432				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	XXXL	100,000	4,325	5,630	6,839				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	OL	53,909,584	1,053,066	1,017,900	1,846,221				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G	VGAA		4,090,037	3,046,260	230,242				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/G	VGAA		45,148	21,666	5,808				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/I	VGAA		1,033,254	1,315,700	68,314				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/I	VGAA		13,915	9,255	434				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	OL	4,333,745	79,270	78,698					
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	16,699,970	119,127	140,214	138,441				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	27,029,086	774,466	746,671	351,251				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	8,698,772	228,361	231,634	522,612				
0899999. General Account - Authorized U.S. Non-Affiliates							83,515,836,681	2,409,507,742	2,373,226,386	202,637,025				
1099999. Total General Account - Authorized Non-Affiliates							83,515,836,681	2,409,507,742	2,373,226,386	202,637,025				
1199999. Total General Account Authorized							89,409,502,396	2,871,602,219	2,373,226,386	733,334,746				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/G	XXXL	2,075,000	7,241	37,712	14,805				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/I	XXXL	49,710,948,321	752,837,683	731,439,094	106,676,431				
1299999. General Account - Unauthorized U.S. Affiliates - Captive							49,713,023,321	752,844,923	731,476,806	106,691,236				
1499999. Total General Account - Unauthorized U.S. Affiliates							49,713,023,321	752,844,923	731,476,806	106,691,236				
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates							49,713,023,321	752,844,923	731,476,806	106,691,236				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	AXXX	1,093,337	85	79	516				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	OL	302,141	110		85				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	XXXL	83,380,367	58,053	42,119	42,236				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							84,775,845	58,248	42,198	42,837				
2199999. Total General Account - Unauthorized Non-Affiliates							84,775,845	58,248	42,198	42,837				
2299999. Total General Account Unauthorized							49,797,799,166	752,903,172	731,519,004	106,734,074				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							139,207,301,562	3,624,505,391	3,104,745,390	840,068,820				
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/G	VSAA				3,910,434			1,980,484,540	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/I	VSAA				7,950,276			1,798,994,666	
4299999. Separate Accounts - Authorized U.S. Non-Affiliates										11,860,709			3,779,479,206	
4499999. Total Separate Accounts - Authorized Non-Affiliates										11,860,709			3,779,479,206	
4599999. Total Separate Accounts Authorized										11,860,709			3,779,479,206	
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified										11,860,709			3,779,479,206	

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							139,122,525,717	3,624,447,142	3,104,703,192	851,886,692			3,779,479,206	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							84,775,845	58,248	42,198	42,837				
9999999 - Totals							139,207,301,562	3,624,505,391	3,104,745,390	851,929,529			3,779,479,206	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN	CO/I	OH	209	2,424	73,916				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	CO/G	LTDI			251,144				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/G	OH	2,349,014		25,467,789				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/I	OH	156,351						
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	MO	CO/I	LTDI	(82)						
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/G	OH	16,906,969	1,975,849	43,524,406				
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/I	OH	1,386,521	148,759	4,186,460				
0899999. General Account - Authorized U.S. Non-Affiliates							20,798,981	2,127,032	73,503,714				
1099999. Total General Account - Authorized Non-Affiliates							20,798,981	2,127,032	73,503,714				
1199999. Total General Account Authorized							20,798,981	2,127,032	73,503,714				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							20,798,981	2,127,032	73,503,714				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							20,798,981	2,127,032	73,503,714				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							20,798,981	2,127,032	73,503,714				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	752,844,923	7,958,867		760,803,791			762,710,825				760,803,791
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				752,844,923	7,958,867		760,803,791		XXX	762,710,825				760,803,791
0399999. Total General Account - Life and Annuity U.S. Affiliates				752,844,923	7,958,867		760,803,791		XXX	762,710,825				760,803,791
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates				752,844,923	7,958,867		760,803,791		XXX	762,710,825				760,803,791
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	58,248			58,248	125,000						58,248
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				58,248			58,248	125,000	XXX					58,248
1099999. Total General Account - Life and Annuity Non-Affiliates				58,248			58,248	125,000	XXX					58,248
1199999. Total General Account Life and Annuity				752,903,172	7,958,867		760,862,039	125,000	XXX	762,710,825				760,862,039
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				752,903,172	7,958,867		760,862,039	125,000	XXX	762,710,825				760,862,039
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				752,844,923	7,958,867		760,803,791		XXX	762,710,825				760,803,791
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				58,248			58,248	125,000	XXX					58,248
9999999 - Totals				752,903,172	7,958,867		760,862,039	125,000	XXX	762,710,825				760,862,039

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	2	031202084	Bank of America, N. A.	29,297
	2	071000013	J.P. Morgan Chase Bank, N. A.	16,016
	2	021272655	CitiBank, N.A.	13,281
	2	071904779	U.S. Bank, National Association	13,281
	2	031000503	Wells Fargo Bank, National Association	13,281
	2	026002574	Barclays Bank PLC	13,281
	2	021000018	The Bank of New York Mellon	13,281
	2	066010296	Lloyds TSB Bank PLC	13,281

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2015	2 2014	3 2013	4 2012	5 2011
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	872,729	372,844	256,236	278,060	289,837
2.	Commissions and reinsurance expense allowances	47,842	62,520	143,054	179,888	24,190
3.	Contract claims	514,017	499,120	375,160	394,405	418,808
4.	Surrender benefits and withdrawals for life contracts	548,617	779,720	880,850	881,596	1,099,903
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(666,530)	(946,537)	(1,019,140)	(995,090)	(1,245,588)
7.	Increase in aggregate reserve for life and accident and health contracts	518,860	885,588	(182,762)	487	183,801
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	53,438	51,892	51,836	57,737	62,116
9.	Aggregate reserves for life and accident and health contracts	3,700,123	3,181,263	2,295,675	2,478,436	2,477,950
10.	Liability for deposit-type contracts	13	14	15	22	119
11.	Contract claims unpaid	45,614	39,294	23,901	31,291	39,693
12.	Amounts recoverable on reinsurance	15,748	10,294	2,219	1,889	3,196
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	4,263	4,574	3,399	3,785	3,934
16.	Unauthorized reinsurance offset		32			
17.	Offset for reinsurance with Certified Reinsurers					XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	125	50	50		
20.	Trust agreements (T)	762,711	765,701	704,100	647,903	610,505
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					XXX
23.	Funds deposited by and withheld from (F)					XXX
24.	Letters of credit (L)					XXX
25.	Trust agreements (T)					XXX
26.	Other (O)					XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	27,954,760,926	42,368,275	27,997,129,201
2.	Reinsurance (Line 16)	50,451,273	(21,898,566)	28,552,707
3.	Premiums and considerations (Line 15)	303,848,969	53,438,156	357,287,125
4.	Net credit for ceded reinsurance	XXX	3,678,104,572	3,678,104,572
5.	All other admitted assets (balance)	528,430,364	2,926,501	531,356,865
6.	Total assets excluding Separate Accounts (Line 26)	28,837,491,532	3,754,938,938	32,592,430,470
7.	Separate Account assets (Line 27)	3,510,650,390		3,510,650,390
8.	Total assets (Line 28)	32,348,141,922	3,754,938,938	36,103,080,860
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	21,927,008,821	3,700,123,425	25,627,132,247
10.	Liability for deposit-type contracts (Line 3)	2,603,514,495	12,711	2,603,527,206
11.	Claim reserves (Line 4)	116,092,240	45,613,883	161,706,123
12.	Policyholder dividends/reserves (Lines 5 through 7)	136,253		136,253
13.	Premium & annuity considerations received in advance (Line 8)	3,204,589	1,507,813	4,712,402
14.	Other contract liabilities (Line 9)	6,488,825	1,033,507	7,522,332
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,312,337,029	6,647,599	1,318,984,628
20.	Total liabilities excluding Separate Accounts (Line 26)	25,968,782,253	3,754,938,938	29,723,721,191
21.	Separate Account liabilities (Line 27)	3,510,650,390		3,510,650,390
22.	Total liabilities (Line 28)	29,479,432,643	3,754,938,938	33,234,371,581
23.	Capital & surplus (Line 38)	2,868,709,279	XXX	2,868,709,279
24.	Total liabilities, capital & surplus (Line 39)	32,348,141,922	3,754,938,938	36,103,080,860
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,700,123,425		
26.	Claim reserves	45,613,883		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,507,813		
29.	Liability for deposit-type contracts	12,711		
30.	Other contract liabilities	1,033,507		
31.	Reinsurance ceded assets	21,898,566		
32.	Other ceded reinsurance recoverables	(45,294,776)		
33.	Total ceded reinsurance recoverables	3,724,895,129		
34.	Premiums and considerations	53,438,156		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(6,647,599)		
40.	Total ceded reinsurance payable/offsets	46,790,557		
41.	Total net credit for ceded reinsurance	3,678,104,572		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,043,437	267,100	442,861		7,753,398	
2. Alaska	AK	L	1,320,483	44,583	73,504		1,438,569	
3. Arizona	AZ	L	8,182,624	524,051	345,378		9,052,052	
4. Arkansas	AR	L	2,828,610	233,520	351,302		3,413,432	
5. California	CA	L	51,676,449	7,207,117	2,840,272		61,723,838	
6. Colorado	CO	L	5,953,572	1,136,555	304,244		7,394,372	
7. Connecticut	CT	L	6,653,158	549,686	252,369		7,455,213	
8. Delaware	DE	L	1,161,073	13,797	64,677		1,239,547	
9. District of Columbia	DC	L	362,353	4,500	29,884		396,737	
10. Florida	FL	L	30,307,791	2,772,770	2,522,249		35,602,809	
11. Georgia	GA	L	16,508,801	1,146,399	893,942		18,549,142	
12. Hawaii	HI	L	2,701,600	304,271	264,116		3,269,986	
13. Idaho	ID	L	1,655,823	230,118	95,315		1,981,257	
14. Illinois	IL	L	34,324,137	4,349,782	971,049		39,644,968	
15. Indiana	IN	L	8,441,521	936,276	438,885		9,816,682	
16. Iowa	IA	L	1,598,595	485,009	118,602		2,202,206	
17. Kansas	KS	L	2,091,404	148,430	194,246		2,434,080	
18. Kentucky	KY	L	5,437,432	864,595	415,069		6,717,096	
19. Louisiana	LA	L	11,690,960	768,328	455,069		12,914,357	
20. Maine	ME	L	1,401,232	39,015	55,726		1,495,974	
21. Maryland	MD	L	10,542,545	594,661	365,985		11,503,191	
22. Massachusetts	MA	L	2,470,727	554,428	465,672		3,490,827	
23. Michigan	MI	L	11,742,567	1,600,280	556,489		13,899,336	
24. Minnesota	MN	L	3,405,842	1,872,138	254,844		5,532,824	
25. Mississippi	MS	L	4,127,128	357,152	270,529		4,754,810	
26. Missouri	MO	L	4,591,402	783,404	484,127		5,858,933	
27. Montana	MT	L	911,220	166,785	73,669		1,151,674	
28. Nebraska	NE	L	1,557,117	183,055	93,401		1,833,573	
29. Nevada	NV	L	4,148,971	583,195	179,776		4,911,942	
30. New Hampshire	NH	L	1,958,139	303,900	83,035		2,345,074	
31. New Jersey	NJ	L	8,416,549	3,116,108	1,038,156		12,570,813	
32. New Mexico	NM	L	3,347,007	209,236	171,661		3,727,904	
33. New York	NY	Q	1,448,692	594,276	377,843		2,420,812	
34. North Carolina	NC	L	14,479,587	1,089,506	605,146		16,174,239	
35. North Dakota	ND	L	326,049	301,240	41,210		668,499	
36. Ohio	OH	L	16,793,190	3,351,259	747,253		20,891,702	
37. Oklahoma	OK	L	4,324,141	133,348	281,958		4,739,447	
38. Oregon	OR	L	4,462,629	499,252	62,709		5,024,590	
39. Pennsylvania	PA	L	20,344,814	2,198,507	1,320,372		23,863,693	
40. Rhode Island	RI	L	1,648,691	326,604	60,991		2,036,286	
41. South Carolina	SC	L	6,565,100	1,448,058	232,154		8,245,312	
42. South Dakota	SD	L	424,168	76,938	47,232		548,338	
43. Tennessee	TN	L	8,190,314	1,347,135	572,339		10,109,788	
44. Texas	TX	L	43,558,571	5,510,803	1,638,264		50,707,639	
45. Utah	UT	L	2,919,880	435,342	89,120		3,444,342	
46. Vermont	VT	L	562,301	128,493	89,404		780,199	
47. Virginia	VA	L	13,706,488	1,876,622	936,389		16,519,499	
48. Washington	WA	L	8,917,254	1,571,477	177,058		10,665,789	
49. West Virginia	WV	L	1,809,199	172,619	125,562		2,107,379	
50. Wisconsin	WI	L	3,870,564	701,757	277,221		4,849,543	
51. Wyoming	WY	L	607,788	37,799	54,133		699,720	
52. American Samoa	AS	N	69				69	
53. Guam	GU	N	9,303		572		9,875	
54. Puerto Rico	PR	L	25,258		9,396		34,654	
55. U.S. Virgin Islands	VI	N	18,744		2,653		21,397	
56. Northern Mariana Islands	MP	N	5,256				5,256	
57. Canada	CAN	N	44,627	20,000	3,978		68,606	
58. Aggregate Other Alien	OT	XXX	340,330	38,992	9,589		388,911	
59. Subtotal		(a) 51	413,963,277	54,210,272	22,928,649		491,102,198	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,230,623				1,230,623	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	415,193,901	54,210,272	22,928,649		492,332,822	
96. Plus reinsurance assumed		XXX	1,066,904,444	13,109,569	68,683,073		1,148,697,086	
97 Totals (All Business)		XXX	1,482,098,345	67,319,841	91,611,722		1,641,029,908	
98. Less reinsurance ceded		XXX	820,746,697	29,475,766	20,888,997		871,111,461	
99. Totals (All Business) less Reinsurance Ceded		XXX	661,351,648	37,844,075	(b) 70,722,725		769,918,447	
DETAILS OF WRITE-INS								
58001. ZZZ other alien		XXX	340,330	38,992	9,589		388,911	
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	340,330	38,992	9,589		388,911	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

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

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

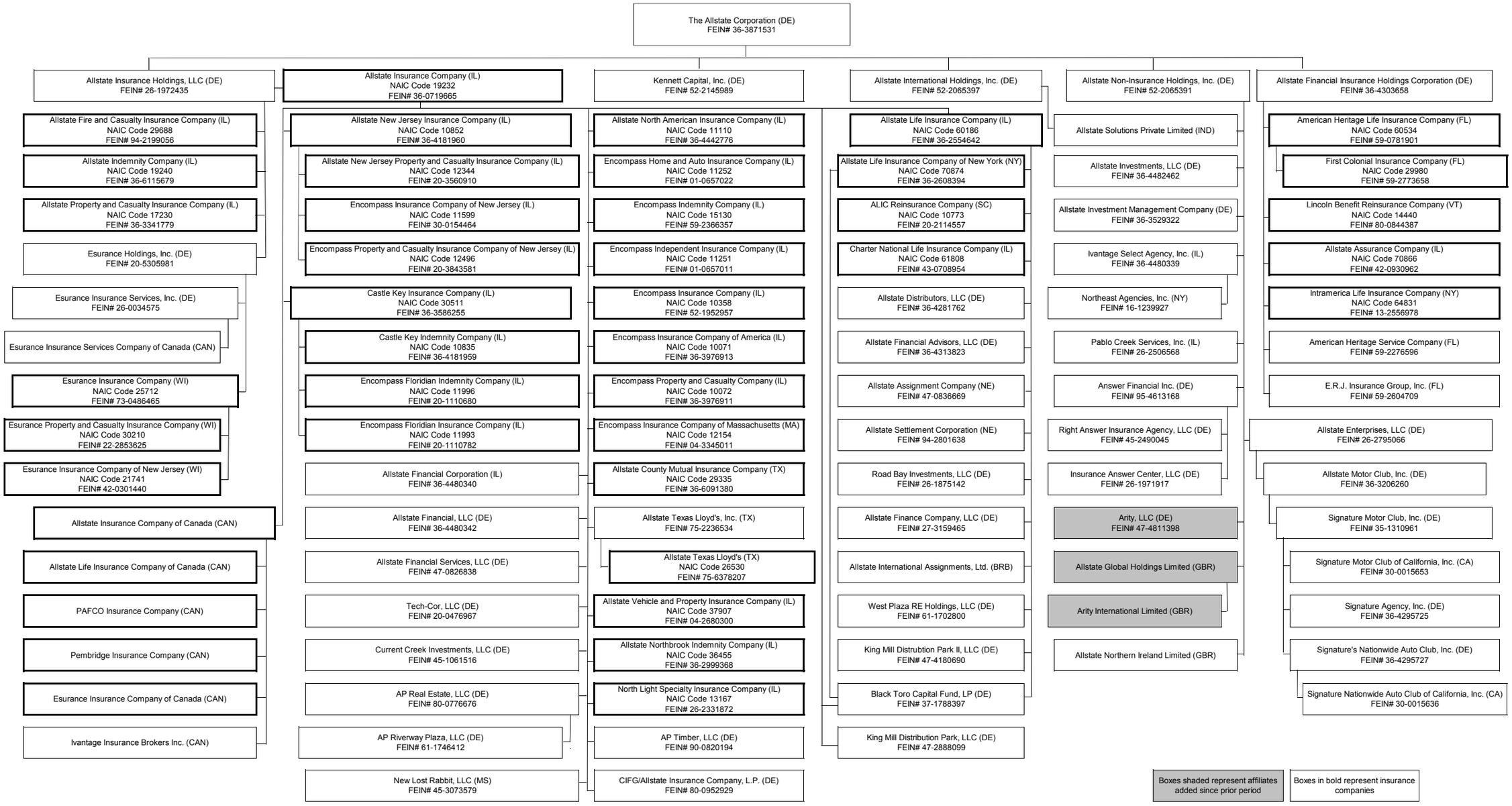
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,043,437	267,100		19,269		7,329,806
2. Alaska	AK	1,320,483	44,583		1,653		1,366,718
3. Arizona	AZ	8,182,624	524,051		62,668		8,769,343
4. Arkansas	AR	2,828,610	233,520		2,447		3,064,577
5. California	CA	51,676,449	7,207,117		38,576		58,922,142
6. Colorado	CO	5,953,572	1,136,555		52,254		7,142,381
7. Connecticut	CT	6,653,158	549,686		10,387		7,213,230
8. Delaware	DE	1,161,073	13,797		10,971		1,185,841
9. District of Columbia	DC	362,353	4,500		931		367,784
10. Florida	FL	30,307,791	2,772,770		187,551		33,268,112
11. Georgia	GA	16,508,801	1,146,399		26,399		17,681,599
12. Hawaii	HI	2,701,600	304,271		17,550		3,023,421
13. Idaho	ID	1,655,823	230,118		3,914		1,889,856
14. Illinois	IL	34,324,137	4,349,782		208,501		38,882,420
15. Indiana	IN	8,441,521	936,276		55,656		9,433,453
16. Iowa	IA	1,598,595	485,009		392		2,083,996
17. Kansas	KS	2,091,404	148,430		9,620		2,249,454
18. Kentucky	KY	5,437,432	864,595		24,547		6,326,574
19. Louisiana	LA	11,690,960	768,328		25,159		12,484,446
20. Maine	ME	1,401,232	39,015		4,605		1,444,853
21. Maryland	MD	10,542,545	594,661		20,104		11,157,309
22. Massachusetts	MA	2,470,727	554,428		76,702		3,101,857
23. Michigan	MI	11,742,567	1,600,280		121,750		13,464,597
24. Minnesota	MN	3,405,842	1,872,138		6,759		5,284,739
25. Mississippi	MS	4,127,128	357,152		7,681		4,491,962
26. Missouri	MO	4,591,402	783,404		80,929		5,455,735
27. Montana	MT	911,220	166,785		1,286		1,079,291
28. Nebraska	NE	1,557,117	183,055		8,541		1,748,712
29. Nevada	NV	4,148,971	583,195		15,614		4,747,780
30. New Hampshire	NH	1,958,139	303,900		7,610		2,269,649
31. New Jersey	NJ	8,416,549	3,116,108		103,033		11,635,690
32. New Mexico	NM	3,347,007	209,236		2,896		3,559,139
33. New York	NY	1,448,692	594,276		5,509		2,048,478
34. North Carolina	NC	14,479,587	1,089,506		46,901		15,615,994
35. North Dakota	ND	326,049	301,240				627,289
36. Ohio	OH	16,793,190	3,351,259		151,230		20,295,679
37. Oklahoma	OK	4,324,141	133,348		15,805		4,473,293
38. Oregon	OR	4,462,629	499,252		5,899		4,967,781
39. Pennsylvania	PA	20,344,814	2,198,507		184,159		22,727,480
40. Rhode Island	RI	1,648,691	326,604		7,090		1,982,385
41. South Carolina	SC	6,565,100	1,448,058		18,662		8,031,820
42. South Dakota	SD	424,168	76,938		1,044		502,150
43. Tennessee	TN	8,190,314	1,347,135		62,163		9,599,612
44. Texas	TX	43,558,571	5,510,803		168,690		49,238,064
45. Utah	UT	2,919,880	435,342		12,074		3,367,296
46. Vermont	VT	562,301	128,493		11,547		702,341
47. Virginia	VA	13,706,488	1,876,622		88,793		15,671,903
48. Washington	WA	8,917,254	1,571,477		19,083		10,507,813
49. West Virginia	WV	1,809,199	172,619				1,981,817
50. Wisconsin	WI	3,870,564	701,757		21,064		4,593,386
51. Wyoming	WY	607,788	37,799		3,563		649,150
52. American Samoa	AS	69					69
53. Guam	GU	9,303					9,303
54. Puerto Rico	PR	25,258					25,258
55. U.S. Virgin Islands	VI	18,744					18,744
56. Northern Mariana Islands	MP	5,256					5,256
57. Canada	CAN	44,627	20,000		696		65,323
58. Aggregate Other Alien	OT	340,330	38,992				379,322
59. Total		413,963,277	54,210,272		2,039,927		470,213,476

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			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	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			47-2888099				King Mill Distribution Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

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 *
			45-3073579				New Lost Rabbit, LLC	MS	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10073	20-2114557	ALIC Reinsurance Company										(760,803,791)
70866	42-0930962	Allstate Assurance Company		157,125,000				488,324,154			645,449,154	(467,815,709)
29335	36-6091380	Allstate County Mutual Insurance Company										94,826,166
	27-3159465	Allstate Finance Company, LLC		35,000,000							35,000,000	
	36-4303658	Allstate Financial Insurance Holdings Corporation	80,000,000	(157,325,000)							(77,325,000)	
	47-0826838	Allstate Financial Services, LLC		(16,000,000)							(16,000,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		35,000,000			(1,438,004,227)	(2,008,598,097)			(3,411,602,324)	3,330,998,967
19240	36-6115679	Allstate Indemnity Company	(24,100,000)				(702,068,222)	(1,331,893,229)			(2,058,061,451)	1,597,645,632
19232	36-0719665	Allstate Insurance Company	(2,022,863,894)	(12,637,406)			3,434,107,818	6,661,702,457			8,060,308,975	(9,573,776,998)
		Allstate Insurance Company of Canada	(56,403,700)	(20,114,822)							(76,518,522)	
	26-1972435	Allstate Insurance Holdings, LLC	2,337,555,000	(55,000,000)							2,282,555,000	
60186	36-2554642	Allstate Life Insurance Company	(100,000,000)	(35,000,000)				(488,324,154)			(623,324,154)	945,321,447
70874	36-2608394	Allstate Life Insurance Company of New York										11,406,532
10852	36-4181960	Allstate New Jersey Insurance Company	(105,500,000)	(14,000,000)							(119,500,000)	(622,433,034)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		14,000,000							14,000,000	493,078,621
11110	36-4442776	Allstate North American Insurance Company	(640,000)								(640,000)	
36455	36-2999368	Allstate Northbrook Indemnity Company		2,000,000			(256,978,901)	(529,382,934)			(784,361,835)	492,777,093
17230	36-3341779	Allstate Property and Casualty Insurance Company		20,000,000			(1,037,056,468)	(1,924,575,186)			(2,941,631,654)	2,397,961,495
26530	75-6378207	Allstate Texas Lloyd's, Inc.										111,831,593
37907	04-2680300	Allstate Vehicle and Property Insurance Company		25,000,000				(532,373,559)			(507,373,559)	222,007,248
60534	59-0781901	American Heritage Life Insurance Company	(80,000,000)								(80,000,000)	243,258,064
	80-0776676	AP Real Estate, LLC		(2,700,000)							(2,700,000)	
	90-0820194	AP Timber, LLC	(10,000,000)								(10,000,000)	
10835	36-4181959	Castle Key Indemnity Company										18,288,503
30511	36-3586255	Castle Key Insurance Company										(18,777,188)
61808	43-0708954	Charter National Life Insurance Company										28,633,457
	45-1061516	Current Creek Investments, LLC	(9,637,406)	(7,662,594)							(17,300,000)	
11996	20-1110680	Encompass Floridian Indemnity Company										820,575
11993	20-1110782	Encompass Floridian Insurance Company										2,809,118
11252	01-0657022	Encompass Home and Auto Insurance Company		3,000,000							3,000,000	221,914,690
15130	59-2366357	Encompass Indemnity Company										233,955,158
11251	01-0657011	Encompass Independent Insurance Company	(760,000)								(760,000)	5,417,613
10358	52-1952957	Encompass Insurance Company	(1,000,000)								(1,000,000)	48,060,800
10071	36-3976913	Encompass Insurance Company of America	(670,000)								(670,000)	88,335,339
12154	04-3345011	Encompass Insurance Company of Massachusetts	(680,000)								(680,000)	21,397,699

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11599	30-0154464	Encompass Insurance Company of New Jersey	(3,100,000)								(3,100,000)	49,251,202
10072	36-3976911	Encompass Property and Casualty Company	(800,000)								(800,000)	38,002,847
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey	(1,400,000)								(1,400,000)	24,729,822
	20-5305981	Esurance Holdings, Inc.	17,800,000								17,800,000	
25712	73-0486465	Esurance Insurance Company	(17,800,000)	(15,000,000)							(32,800,000)	212,256,523
		Esurance Insurance Company of Canada		20,114,822							20,114,822	
21741	42-0301440	Esurance Insurance Company of New Jersey										55,373,389
30210	22-2853625	Esurance Property and Casualty Insurance Company		15,000,000				(334,879,452)			(319,879,452)	448,762,330
29980	59-2773658	First Colonial Insurance Company										(1,255,735)
14440	80-0844387	Lincoln Benefit Reinsurance Company		200,000							200,000	
13167	26-2331872	North Light Specialty Insurance Company										5,740,532
	20-0476967	Tech-Cor, LLC		9,000,000							9,000,000	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12.
13.
14.
15.
18.
19.
20. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
22. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
23. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.
27. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
33. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
34.
36.
37.
38.
39.
47.
48.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Trusteed Surplus Statement [Document Identifier 490]



15. Participating Opinion for Exhibit 5 [Document Identifier 371]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



48. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid expenses	856,556	439,320	417,236	27,786
2505.	Accounts receivable	176,079	62,854	113,225	165,530
2506.	Negative interest maintenance reserve	211,124,819	211,124,819		
2507.	Prepaid commissions	27,577,564	27,577,564		
2508.	Real estate deposit	1,500,000	1,500,000		
2509.	Receivable for securities	1,390,623	1,390,623		
2597.	Summary of remaining write-ins for Line 25 from overflow page	242,625,642	242,095,181	530,461	193,316

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Collateral and related interest payable	11,251,379	1,632,927
2505.	Deferred fee income	2,183,110	2,405,887
2506.	Accounts payable	2,049,938	1,634,893
2507.	Accrued investment expenses	489,451	204,539
2508.	Discontinued operations	130,592	130,592
2509.	Contingent financial guarantee	96,002	266,328
2510.	Security deposit on building	44,121	43,167
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,244,592	6,318,333

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Allocated share of gain (loss) on sale of fixed assets	(25,533)	25,688
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(25,533)	25,688

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Receivable for securities	1,390,623	40	(1,390,583)
2505.	Prepaid expenses	439,320	254,988	(184,332)
2506.	Accounts receivable	62,854	21,983	(40,872)
2507.	Customer receivable		2,255,406	2,255,406
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,892,798	2,532,417	639,619

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
08.304. Allocated share of loss on sale of fixed assets	(25,533)		(19,663)	(4,565)	(134)		(678)	(457)	(33)		(3)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(25,533)		(19,663)	(4,565)	(134)		(678)	(457)	(33)		(3)	

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	468,195,917	1.674	468,195,917		468,195,917	1.675
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	89,582,519	0.320	89,582,519		89,582,519	0.320
	1.22 Issued by U.S. government sponsored agencies	209,118,282	0.748	209,118,282		209,118,282	0.748
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	302,340,122	1.081	302,340,122		302,340,122	1.082
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	81,136,739	0.290	81,136,739		81,136,739	0.290
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	441,623,781	1.579	441,623,781		441,623,781	1.580
	1.43 Revenue and assessment obligations	938,728,354	3.356	938,728,354		938,728,354	3.358
	1.44 Industrial development and similar obligations	44,490,121	0.159	44,490,121		44,490,121	0.159
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	819,742	0.003	819,742		819,742	0.003
	1.512 Issued or guaranteed by FNMA and FHLMC	26,747,243	0.096	26,747,243		26,747,243	0.096
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	22,618,947	0.081	22,618,947		22,618,947	0.081
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	15,853	0.000	15,853		15,853	0.000
	1.523 All other	601,330,775	2.150	601,330,775		601,330,775	2.151
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,140,696,293	46.984	13,140,696,293		13,140,696,293	47.007
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,139,160,722	7.648	2,139,160,722		2,139,160,722	7.652
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	252,541,723	0.903	252,541,723		252,541,723	0.903
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	25,033,179	0.090	25,033,179		25,033,179	0.090
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	1,045,435,283	3.738	1,045,435,283		1,045,435,283	3.740
	3.4 Other equity securities:						
	3.41 Affiliated	519,517,004	1.857	519,517,004		519,517,004	1.858
	3.42 Unaffiliated	22,170,381	0.079	22,170,381		22,170,381	0.079
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
	3.52 Unaffiliated						
4.	Mortgage loans:						
	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties						
	4.5 Commercial loans	3,059,891,999	10.940	3,059,891,999		3,059,891,999	10.946
	4.6 Mezzanine real estate loans	22,842,037	0.082	22,842,037		22,842,037	0.082
5.	Real estate investments:						
	5.1 Property occupied by company						
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	60,706,884	0.217	60,706,884		60,706,884	0.217
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6.	Contract loans	561,624,356	2.008	560,176,864		560,176,864	2.004
7.	Derivatives	50,745,589	0.181	50,745,589		50,745,589	0.182
8.	Receivables for securities	20,929,721	0.075	20,929,721		20,929,721	0.075
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	13,138,476	0.047	13,138,476	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	717,811,573	2.566	717,811,573	13,138,476	730,950,049	2.615
11.	Other invested assets	3,089,626,567	11.047	3,077,214,804		3,077,214,804	11.008
12.	Total invested assets	27,968,620,181	100.000	27,954,760,926	13,138,476	27,954,760,926	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		27,033,392
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	34,550,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	330,672	34,880,672
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,207,180	
	8.2 Totals, Part 3, Column 9		1,207,180
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		60,706,884
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		60,706,884

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,099,415,722
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	489,794,722	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	927,115	490,721,837
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		5,878,643
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		6,827,100
7.	Deduct amounts received on disposals, Part 3, Column 15		516,599,628
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,509,637
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,082,734,036
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,082,734,036
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,082,734,036

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,951,370,596
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	258,995,668	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	419,836,084	678,831,752
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	25,177,669	
	5.2 Totals, Part 3, Column 9	(8,709,260)	16,468,409
6.	Total gain (loss) on disposals, Part 3, Column 19		9,669,406
7.	Deduct amounts received on disposals, Part 3, Column 16		518,425,102
8.	Deduct amortization of premium and depreciation		31,345,323
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(8,140,731)	
	9.2 Totals, Part 3, Column 14		(8,140,731)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,802,440	
	10.2 Totals, Part 3, Column 11		8,802,440
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,089,626,567
12.	Deduct total nonadmitted amounts		12,411,763
13.	Statement value at end of current period (Line 11 minus Line 12)		3,077,214,804

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		21,692,570,519
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,110,229,830
3.	Accrual of discount		62,231,313
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(11,344,151)	
	4.2. Part 2, Section 1, Column 15	(1,699,472)	
	4.3. Part 2, Section 2, Column 13	(10,594,236)	
	4.4. Part 4, Column 11	(42,230,299)	(65,868,158)
5.	Total gain (loss) on disposals, Part 4, Column 19		361,852,929
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,604,603,931
7.	Deduct amortization of premium		16,109,801
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(11,497,041)	
	8.2. Part 2, Section 1, Column 19	(101,140)	
	8.3. Part 2, Section 2, Column 16	(18,587,683)	
	8.4. Part 4, Column 15	(982,281)	(31,168,146)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	18,509,781	
	9.2. Part 2, Section 1, Column 17	517,752	
	9.3. Part 2, Section 2, Column 14	63,508,890	
	9.4. Part 4, Column 13	35,655,043	118,191,466
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		20,390,943,089
11.	Deduct total nonadmitted amounts		19,640,111
12.	Statement value at end of current period (Line 10 minus Line 11)		20,371,302,977

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	558,598,177	565,120,707	560,721,541	559,562,185
Governments	2.	Canada	39,656,341	43,305,905	39,639,850	40,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	262,683,780	285,457,228	265,673,428	260,584,204
	4.	Totals	860,938,298	893,883,840	866,034,819	860,146,389
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	81,136,739	91,242,855	81,045,810	81,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	441,623,781	503,067,585	348,667,094	610,465,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	1,197,228,679	1,330,555,953	1,045,228,503	1,457,000,716
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	13,786,517,189	14,101,569,626	13,799,982,387	14,645,021,491
	9.	Canada	407,499,528	400,963,729	412,301,166	408,505,791
	10.	Other Countries	1,731,661,194	1,765,463,533	1,735,573,927	1,764,821,050
	11.	Totals	15,925,677,911	16,267,996,888	15,947,857,480	16,818,348,332
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,506,605,408	19,086,747,122	18,288,833,706	19,827,460,436
PREFERRED STOCKS	14.	United States	18,410,071	18,516,549	20,487,717	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	6,623,108	7,706,933	7,243,449	
	17.	Totals	25,033,179	26,223,482	27,731,166	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	25,033,179	26,223,482	27,731,166	
COMMON STOCKS	20.	United States	843,612,624	843,612,624	824,903,018	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	38,447,356	38,447,356	45,625,053	
	22.	Other Countries	438,087,408	438,087,408	440,153,464	
	23.	Totals	1,320,147,388	1,320,147,388	1,310,681,535	
Parent, Subsidiaries and Affiliates	24.	Totals	539,157,115	539,157,115	185,578,116	
	25.	Total Common Stocks	1,859,304,503	1,859,304,503	1,496,259,651	
	26.	Total Stocks	1,884,337,682	1,885,527,985	1,523,990,817	
	27.	Total Bonds and Stocks	20,390,943,090	20,972,275,107	19,812,824,523	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	67,075,942	490,220,317	36,796,646	16,574,838	3,453,521	614,121,264	3.2	239,521,068	1.1	573,669,965	40,451,299
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	67,075,942	490,220,317	36,796,646	16,574,838	3,453,521	614,121,264	3.2	239,521,068	1.1	573,669,965	40,451,299
2. All Other Governments											
2.1 NAIC 1	21,695,324	171,466,684	30,815,067		24,780,762	248,757,837	1.3	290,508,212	1.4	189,848,169	58,909,668
2.2 NAIC 2	763,263	35,344,042	25,805,500	3,291,463		65,204,268	0.3	167,840,193	0.8	52,123,073	13,081,194
2.3 NAIC 3	746,046	5,160,685				5,906,731	0.0			5,906,731	
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	23,204,633	211,971,411	56,620,567	3,291,463	24,780,762	319,868,836	1.7	458,348,405	2.2	247,877,973	71,990,863
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		18,970,692	10,000,000	41,192,549	10,973,498	81,136,739	0.4	109,933,703	0.5	81,136,739	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		18,970,692	10,000,000	41,192,549	10,973,498	81,136,739	0.4	109,933,703	0.5	81,136,739	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	1,805,710	25,348,359	153,133,407	223,574,419	37,761,885	441,623,781	2.3	588,077,582	2.8	441,623,781	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	1,805,710	25,348,359	153,133,407	223,574,419	37,761,885	441,623,781	2.3	588,077,582	2.8	441,623,781	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	118,852,948	134,969,072	396,744,550	352,448,119	164,146,146	1,167,160,835	6.1	1,926,251,228	9.2	1,132,340,130	34,820,705
5.2 NAIC 2	1,329,592			9,826,231	2,988,975	14,144,799	0.1	88,603,526	0.4	14,144,799	
5.3 NAIC 3	54,991	257,657	423,516	1,353,033	2,825,803	4,915,000	0.0	8,884,431	0.0	4,915,000	
5.4 NAIC 4		5,728,119	4,859,276			10,587,394	0.1	10,663,126	0.1	10,587,394	
5.5 NAIC 5											
5.6 NAIC 6			420,650			420,650	0.0			420,650	
5.7 Totals	120,237,531	140,954,848	402,447,992	363,627,383	169,960,925	1,197,228,679	6.2	2,034,402,310	9.7	1,162,407,974	34,820,705

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,543,419,114	3,119,478,699	1,631,569,815	595,386,649	534,783,729	7,424,638,007	38.6	7,867,994,826	37.5	5,184,269,683	2,240,368,324
6.2 NAIC 2	344,899,461	2,600,397,560	2,202,120,773	469,458,313	391,462,291	6,008,338,398	31.3	6,697,917,152	32.0	4,062,761,920	1,945,576,478
6.3 NAIC 3	76,680,666	390,535,706	1,311,642,704	86,556,518	69,070,282	1,934,485,876	10.1	1,737,708,974	8.3	1,363,251,272	571,234,604
6.4 NAIC 4	5,868,942	256,824,581	596,609,765	10,540,838	604,524	870,448,649	4.5	934,425,128	4.5	337,851,637	532,597,012
6.5 NAIC 5	25,975,561	75,662,107	35,260,766	6,859,144		143,757,578	0.7	76,257,216	0.4	17,465,317	126,292,261
6.6 NAIC 6	3,147,244	6,721,217	21,852,687	1,354,863	442,489	33,518,501	0.2	65,988,838	0.3	792,980	32,725,520
6.7 Totals	1,999,990,988	6,449,619,870	5,799,056,510	1,170,156,324	996,363,315	16,415,187,008	85.4	17,380,292,134	82.9	10,966,392,809	5,448,794,199
7. Hybrid Securities											
7.1 NAIC 1					51,818,589	51,818,589	0.3	48,857,174	0.2	43,818,874	7,999,714
7.2 NAIC 2					81,127,832	81,127,832	0.4	86,499,708	0.4	16,127,832	65,000,000
7.3 NAIC 3				9,966,456	2,074,942	12,041,398	0.1	17,263,676	0.1	12,041,398	
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals				9,966,456	135,021,362	144,987,818	0.8	152,620,558	0.7	71,988,104	72,999,714
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,752,849,038	3,960,453,823	2,259,059,485	1,229,176,574	827,718,131	10,029,257,052	52.2	XXX	XXX	7,646,707,342	2,382,549,710
9.2 NAIC 2	(d) 346,992,316	2,635,741,602	2,227,926,273	482,576,006	475,579,098	6,168,815,296	32.1	XXX	XXX	4,145,157,624	2,023,657,672
9.3 NAIC 3	(d) 77,481,702	395,954,048	1,312,066,219	97,876,007	73,971,027	1,957,349,004	10.2	XXX	XXX	1,386,114,400	571,234,604
9.4 NAIC 4	(d) 5,868,942	262,552,699	601,469,040	10,540,838	604,524	881,036,044	4.6	XXX	XXX	348,439,032	532,597,012
9.5 NAIC 5	(d) 25,975,561	75,662,107	35,260,766	6,859,144		(c) 143,757,578	0.7	XXX	XXX	17,465,317	126,292,261
9.6 NAIC 6	(d) 3,147,244	6,721,217	22,273,337	1,354,863	442,489	(c) 33,939,151	0.2	XXX	XXX	1,213,630	32,725,520
9.7 Totals	2,212,314,804	7,337,085,497	6,458,055,122	1,828,383,432	1,378,315,269	(b) 19,214,154,124	100.0	XXX	XXX	13,545,097,344	5,669,056,779
9.8 Line 9.7 as a % of Col. 6	11.5	38.2	33.6	9.5	7.2	100.0	XXX	XXX	XXX	70.5	29.5
10. Total Bonds Prior Year											
10.1 NAIC 1	1,419,479,148	2,584,006,979	3,260,100,204	1,785,256,225	2,022,301,238	XXX	XXX	11,071,143,794	52.8	8,340,317,568	2,730,826,226
10.2 NAIC 2	537,497,897	1,918,377,906	3,011,493,059	690,159,910	883,331,806	XXX	XXX	7,040,860,578	33.6	4,765,169,908	2,275,690,671
10.3 NAIC 3	70,896,856	275,490,782	1,230,410,395	105,147,676	81,911,372	XXX	XXX	1,763,857,081	8.4	1,325,906,741	437,950,340
10.4 NAIC 4	7,912,457	181,673,528	729,536,813	25,294,503	670,953	XXX	XXX	945,088,254	4.5	450,561,903	494,526,350
10.5 NAIC 5	8,539,193	25,592,307	35,696,914	4,403,728	2,025,074	XXX	XXX	(c) 76,257,216	0.4	35,356,918	40,900,298
10.6 NAIC 6	(391)	24,473,559	36,639,054	3,863,064	1,013,552	XXX	XXX	(c) 65,988,838	0.3	4,130,304	61,858,534
10.7 Totals	2,044,325,161	5,009,615,060	8,303,876,439	2,614,125,106	2,991,253,994	XXX	XXX	(b) 20,963,195,760	100.0	14,921,443,341	6,041,752,419
10.8 Line 10.7 as a % of Col. 8	9.8	23.9	39.6	12.5	14.3	XXX	XXX	100.0	XXX	71.2	28.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	1,327,968,977	2,962,217,874	1,773,568,582	904,801,689	678,150,220	7,646,707,342	39.8	8,340,317,568	39.8	7,646,707,342	XXX
11.2 NAIC 2	186,034,424	1,725,590,588	1,617,711,109	253,410,708	362,410,795	4,145,157,624	21.6	4,765,169,908	22.7	4,145,157,624	XXX
11.3 NAIC 3	30,895,162	266,460,287	972,674,736	65,713,018	50,371,197	1,386,114,400	7.2	1,325,906,741	6.3	1,386,114,400	XXX
11.4 NAIC 4		75,672,406	263,906,295	8,860,330		348,439,032	1.8	450,561,903	2.1	348,439,032	XXX
11.5 NAIC 5	4,485,121	11,407,830	1,572,366			17,465,317	0.1	35,356,918	0.2	17,465,317	XXX
11.6 NAIC 6		767,868	423,473	19,863	2,427	1,213,630	0.0	4,130,304	0.0	1,213,630	XXX
11.7 Totals	1,549,383,683	5,042,116,853	4,629,856,561	1,232,805,609	1,090,934,639	13,545,097,344	70.5	14,921,443,341	71.2	13,545,097,344	XXX
11.8 Line 11.7 as a % of Col. 6	11.4	37.2	34.2	9.1	8.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.1	26.2	24.1	6.4	5.7	70.5	XXX	XXX	XXX	70.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	424,880,061	998,235,949	485,490,903	324,374,885	149,567,912	2,382,549,710	12.4	2,730,826,226	13.0	XXX	2,382,549,710
12.2 NAIC 2	160,957,892	910,151,014	610,215,165	229,165,298	113,168,303	2,023,657,672	10.5	2,275,690,671	10.9	XXX	2,023,657,672
12.3 NAIC 3	46,586,541	129,493,761	339,391,483	32,162,989	23,599,830	571,234,604	3.0	437,950,340	2.1	XXX	571,234,604
12.4 NAIC 4	5,868,942	186,880,293	337,562,745	1,680,508	604,524	532,597,012	2.8	494,526,350	2.4	XXX	532,597,012
12.5 NAIC 5	21,490,440	64,254,277	33,688,400	6,859,144		126,292,261	0.7	40,900,298	0.2	XXX	126,292,261
12.6 NAIC 6	3,147,244	5,953,350	21,849,864	1,335,000	440,062	32,725,520	0.2	61,858,534	0.3	XXX	32,725,520
12.7 Totals	662,931,120	2,294,968,644	1,828,198,561	595,577,823	287,380,631	5,669,056,779	29.5	6,041,752,419	28.8	XXX	5,669,056,779
12.8 Line 12.7 as a % of Col. 6	11.7	40.5	32.2	10.5	5.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.5	11.9	9.5	3.1	1.5	29.5	XXX	XXX	XXX	XXX	29.5

(a) Includes $ 3,135,697,097 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 66,900,806 current year, $ 260,487,374 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 14,137,851 current year, $ 2,847,013 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 687,410,617 ; NAIC 2 $ 20,138,098 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	65,482,272	461,093,936	18,321,443	5,111,939		550,009,590	2.9	175,398,715	0.8	545,066,097	4,943,493
1.2 Residential Mortgage-Backed Securities	140,047	338,176	214,646	120,331	6,541	819,742	0.0	1,093,148	0.0	819,742	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	1,453,623	28,788,205	18,260,557	11,342,568	3,446,980	63,291,933	0.3	63,029,206	0.3	27,784,126	35,507,806
1.5 Totals	67,075,942	490,220,317	36,796,646	16,574,838	3,453,521	614,121,264	3.2	239,521,068	1.1	573,669,965	40,451,299
2. All Other Governments											
2.1 Issuer Obligations	22,441,370	194,971,234	51,307,675	3,291,463	24,780,762	296,792,504	1.5	433,898,398	2.1	247,877,973	48,914,531
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities	763,263	17,000,177	5,312,892			23,076,332	0.1	24,450,006	0.1		23,076,332
2.5 Totals	23,204,633	211,971,411	56,620,567	3,291,463	24,780,762	319,868,836	1.7	458,348,405	2.2	247,877,973	71,990,863
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		18,970,692	10,000,000	41,192,549	10,973,498	81,136,739	0.4	109,933,703	0.5	81,136,739	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		18,970,692	10,000,000	41,192,549	10,973,498	81,136,739	0.4	109,933,703	0.5	81,136,739	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,805,710	25,348,359	153,133,407	223,574,419	37,761,885	441,623,781	2.3	588,077,582	2.8	441,623,781	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	1,805,710	25,348,359	153,133,407	223,574,419	37,761,885	441,623,781	2.3	588,077,582	2.8	441,623,781	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	105,426,483	113,546,033	393,000,237	353,588,477	163,479,700	1,129,040,930	5.9	1,936,450,626	9.2	1,113,025,930	16,015,000
5.2 Residential Mortgage-Backed Securities	14,811,048	27,408,814	5,985,419	1,171,625	5,138	49,382,043	0.3	70,279,483	0.3	49,382,043	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities			3,462,336	8,867,282	6,476,087	18,805,705	0.1	27,672,202	0.1		18,805,705
5.5 Totals	120,237,531	140,954,848	402,447,992	363,627,383	169,960,925	1,197,228,679	6.2	2,034,402,310	9.7	1,162,407,974	34,820,705
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,258,923,494	5,201,087,891	5,376,694,465	964,044,007	866,069,192	13,666,819,050	71.1	15,051,388,316	71.8	9,246,406,015	4,420,413,034
6.2 Residential Mortgage-Backed Securities	62,575,912	119,497,772	62,957,970	40,881,324	11,359,357	297,272,335	1.5	382,534,134	1.8	276,927,006	20,345,329
6.3 Commercial Mortgage-Backed Securities	107,765,428	156,634,582	39,658,430			304,058,439	1.6	382,699,010	1.8	299,054,587	5,003,852
6.4 Other Loan-Backed and Structured Securities	570,726,154	972,399,625	319,745,646	165,230,992	118,934,767	2,147,037,183	11.2	1,563,670,674	7.5	1,144,005,201	1,003,031,983
6.5 Totals	1,999,990,988	6,449,619,870	5,799,056,510	1,170,156,324	996,363,315	16,415,187,008	85.4	17,380,292,134	82.9	10,966,392,809	5,448,794,199
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities				9,966,456	135,021,362	144,987,818	0.8	152,620,558	0.7	71,988,104	72,999,714
7.5 Totals				9,966,456	135,021,362	144,987,818	0.8	152,620,558	0.7	71,988,104	72,999,714
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,454,079,329	6,015,018,146	6,002,457,227	1,590,802,854	1,103,065,038	16,165,422,593	84.1	XXX	XXX	11,675,136,536	4,490,286,057
9.2 Residential Mortgage-Backed Securities	77,527,007	147,244,762	69,158,034	42,173,280	11,371,036	347,474,120	1.8	XXX	XXX	327,128,791	20,345,329
9.3 Commercial Mortgage-Backed Securities	107,765,428	156,634,582	39,658,430			304,058,439	1.6	XXX	XXX	299,054,587	5,003,852
9.4 Other Loan-Backed and Structured Securities	572,943,040	1,018,188,007	346,781,431	195,407,298	263,879,196	2,397,198,971	12.5	XXX	XXX	1,243,777,431	1,153,421,540
9.5 Totals	2,212,314,804	7,337,085,497	6,458,055,122	1,828,383,432	1,378,315,269	19,214,154,124	100.0	XXX	XXX	13,545,097,344	5,669,056,779
9.6 Line 9.5 as a % of Col. 6	11.5	38.2	33.6	9.5	7.2	100.0	XXX	XXX	XXX	70.5	29.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,678,391,008	3,883,701,324	7,707,505,256	2,338,230,138	2,687,319,614	XXX	XXX	18,295,147,340	87.3	13,572,610,377	4,722,536,963
10.2 Residential Mortgage-Backed Securities	93,218,836	193,765,591	85,763,370	58,318,434	22,840,534	XXX	XXX	453,906,764	2.2	423,816,346	30,090,418
10.3 Commercial Mortgage-Backed Securities	67,234,311	265,838,287	48,609,337	1,017,075		XXX	XXX	382,699,010	1.8	375,468,513	7,230,497
10.4 Other Loan-Backed and Structured Securities	205,481,006	666,309,859	461,998,476	216,559,459	281,093,846	XXX	XXX	1,831,442,646	8.7	549,548,106	1,281,894,540
10.5 Totals	2,044,325,161	5,009,615,060	8,303,876,439	2,614,125,106	2,991,253,994	XXX	XXX	20,963,195,760	100.0	14,921,443,341	6,041,752,419
10.6 Line 10.5 as a % of Col. 8	9.8	23.9	39.6	12.5	14.3	XXX	XXX	100.0	XXX	71.2	28.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	954,522,347	4,145,984,371	4,442,215,729	1,167,455,191	964,958,898	11,675,136,536	60.8	13,572,610,377	64.7	11,675,136,536	XXX
11.2 Residential Mortgage-Backed Securities	68,868,153	140,348,055	67,027,592	40,118,480	10,766,511	327,128,791	1.7	423,816,346	2.0	327,128,791	XXX
11.3 Commercial Mortgage-Backed Securities	104,362,835	155,033,322	39,658,430			299,054,587	1.6	375,468,513	1.8	299,054,587	XXX
11.4 Other Loan-Backed and Structured Securities	421,630,349	600,751,105	80,954,810	25,231,938	115,209,229	1,243,777,431	6.5	549,548,106	2.6	1,243,777,431	XXX
11.5 Totals	1,549,383,683	5,042,116,853	4,629,856,561	1,232,805,609	1,090,934,639	13,545,097,344	70.5	14,921,443,341	71.2	13,545,097,344	XXX
11.6 Line 11.5 as a % of Col. 6	11.4	37.2	34.2	9.1	8.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.1	26.2	24.1	6.4	5.7	70.5	XXX	XXX	XXX	70.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	499,556,982	1,869,033,775	1,560,241,498	423,347,663	138,106,139	4,490,286,057	23.4	4,722,536,963	22.5	XXX	4,490,286,057
12.2 Residential Mortgage-Backed Securities	8,658,855	6,896,708	2,130,442	2,054,800	604,524	20,345,329	0.1	30,090,418	0.1	XXX	20,345,329
12.3 Commercial Mortgage-Backed Securities	3,402,593	1,601,259				5,003,852	0.0	7,230,497	0.0	XXX	5,003,852
12.4 Other Loan-Backed and Structured Securities	151,312,690	417,436,902	265,826,621	170,175,360	148,669,967	1,153,421,540	6.0	1,281,894,540	6.1	XXX	1,153,421,540
12.5 Totals	662,931,120	2,294,968,644	1,828,198,561	595,577,823	287,380,631	5,669,056,779	29.5	6,041,752,419	28.8	XXX	5,669,056,779
12.6 Line 12.5 as a % of Col. 6	11.7	40.5	32.2	10.5	5.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.5	11.9	9.5	3.1	1.5	29.5	XXX	XXX	XXX	XXX	29.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	42,283,282	42,283,282			
2. Cost of short-term investments acquired	1,077,209,238	1,077,209,238			
3. Accrual of discount	286,202	286,202			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(546)	(546)			
6. Deduct consideration received on disposals	957,053,392	957,053,392			
7. Deduct amortization of premium	9,218	9,218			
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)	162,715,567	162,715,567			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	162,715,567	162,715,567			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			39,265,724
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	27,584,372		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	26,903,412		54,487,785
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	2,203,630		
	3.2 Section 2, Column 19	3,912,784		6,116,414
4.	Total gain (loss) on termination recognized, Section 2, Column 22			5,086,787
5.	Considerations received/(paid) on terminations, Section 2, Column 15			71,578,922
6.	Amortization:			
	6.1 Section 1, Column 19	(3,669,482)		
	6.2 Section 2, Column 21	(4,298,942)		(7,968,424)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	8,677,015		
	8.2 Section 2, Column 20	1,795,793		10,472,808
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			35,882,171
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			35,882,171

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,455,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				7,965,000
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	65,790			
	3.12 Section 1, Column 15, prior year	41,808	23,983		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	241,910			
	3.14 Section 1, Column 18, prior year	(778,800)	1,020,710	1,044,693	
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	307,700			
	3.24 Section 1, Column 19, prior year	(736,993)	1,044,693	1,044,693	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(93,547)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	643,446	643,446		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(736,993)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				736,993
	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)				9,420,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				9,420,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	2FE	25,000,000	24,956,959	23,581,289	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,942,836)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,956,959	25,524,125
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	2FE	5,000,000	4,984,982	3,667,053	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(388,567)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,984,982	4,055,620
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STATE STREET CORP	2FE	20,000,000	19,960,504	20,143,191	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,554,269)	857477-AG-8	STATE STREET CORP	1FE	19,960,504	21,697,460
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	2FE	25,000,000	24,971,062	23,443,239	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,942,836)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,971,062	25,386,075
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	2FE	25,000,000	25,000,000	17,307,164	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,942,836)	91731K-AA-8	USB CAPITAL IX	1FE	25,000,000	19,250,000
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,010,350	10,560,470	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	117,440	081437-AH-8	BEMIS COMPANY INC	2FE	9,959,137	10,443,030
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,657,462	21,232,460	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	234,880	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,555,035	20,997,580
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-QVC INC	2FE	10,000,000	10,048,771	9,608,930	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	117,440	747262-AK-9	QVC INC	2FE	9,997,558	9,491,490
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,043,244	19,779,560	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	234,880	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,940,817	19,544,680
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	20,000,000	19,919,920	20,971,920	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	234,880	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,817,493	20,737,040
9999999 - Totals				180,553,254	170,295,276	XXX	XXX	XXX	409,707	(6,831,824)	XXX	XXX	XXX	180,143,547	177,127,100

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	180,605,140	10	180,581,575	10	180,559,941	10	180,550,824	10	180,605,140
2. Add: Opened or Acquired Transactions	1	10,035,201	1	19,957,146			2	15,048,772	4	45,041,119
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	13,518	XXX	12,897	XXX	14,651	XXX	14,172	XXX	55,238
4. Less: Closed or Disposed of Transactions	1	10,048,889	1	19,967,968			2	15,036,428	4	45,053,285
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	23,396	XXX	23,709	XXX	23,767	XXX	24,086	XXX	94,958
7. Ending Inventory	10	180,581,575	10	180,559,941	10	180,550,824	10	180,553,254	10	180,553,254

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	35,882,171	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	9,485,790	
3.	Total (Line 1 plus Line 2)		45,367,961
4.	Part D, Section 1, Column 5	50,811,379	
5.	Part D, Section 1, Column 6	(5,443,417)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	31,014,971	
8.	Part B, Section 1, Column 13	962,268	
9.	Total (Line 7 plus Line 8)		31,977,239
10.	Part D, Section 1, Column 8	45,192,001	
11.	Part D, Section 1, Column 9	(13,214,762)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	180,937,355	
14.	Part B, Section 1, Column 20	4,898,080	
15.	Part D, Section 1, Column 11	185,835,435	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	618,204,868	618,204,868	
2. Cost of cash equivalents acquired	46,951,653,052	46,951,653,052	
3. Accrual of discount	2,007,454	2,007,454	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	204,282	204,282	
6. Deduct consideration received on disposals	47,027,236,509	47,027,236,509	
7. Deduct amortization of premium			
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)	544,833,148	544,833,148	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	544,833,148	544,833,148	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Apartments		Alexandria	VA	11/30/2012	09/30/2015	28,861,588		26,274,527	27,200,000	877,700			(877,700)		2,379,952	1,286,473
Retail	!	Savannah	GA	06/18/2015	09/30/2015	34,432,358		34,432,358	35,100,000	329,480			(329,480)		1,758,385	789,081
0499999. Properties held for the production of income						63,293,946		60,706,884	62,300,000	1,207,180			(1,207,180)		4,138,337	2,075,555
0699999 - Totals						63,293,946		60,706,884	62,300,000	1,207,180			(1,207,180)		4,138,337	2,075,555

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Apartments	Alexandria	VA	11/30/2012	VARIOUS				118,835
Retail	Savannah	GA	06/18/2015	Strategic 1031 Exchange Advisors, LLC	34,550,000		34,432,358	211,838
0199999. Acquired by Purchase					34,550,000		34,432,358	330,672
0399999 - Totals					34,550,000		34,432,358	330,672

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
121485		SALT LAKE CITY	UT		07/22/1996	7.875	209,105						5,426,395	05/07/1996
121563		CARROLLTON	TX		10/06/1997	7.540	7,177,340						24,484,171	09/23/1997
121581		LAS VEGAS	NV		12/16/1999	8.040	8,611,719						23,239,207	12/19/1997
121651		SUNRISE	FL		08/25/1998	7.040	6,315,049		(70,204)				17,359,759	08/07/1998
121759		MINNEAPOLIS	MN		11/09/1999	7.940	5,764,326						15,327,286	10/08/1999
121911		BRAINTREE	MA		12/28/2000	7.930	10,203,435						10,446,567	11/03/2000
122173		BALTIMORE	MD		08/29/2002	7.310	3,291,980						7,158,359	11/29/2005
122183		PURCHASE	NY		08/16/2002	7.230	8,425,000		908,522				14,316,264	06/14/2002
122224		HOLLAND	MI		11/27/2002	5.570	1,336,995						4,933,501	10/15/2002
122307		HENDERSON	NV		07/01/2003	5.910	1,746,094		1,939				6,808,744	12/16/2002
122324		SAN MARCOS	CA		12/09/2003	5.570	4,542,185						7,956,057	09/01/2003
122362		MURFREESBORO	TN		02/13/2004	6.150	2,160,201						7,222,200	12/23/2003
122423		WHITESTONE	NY		06/09/2004	5.240	2,149,681						8,464,435	04/16/2004
122466		STERLING	VA		07/01/2004	5.620	12,067,524		60,127				31,741,529	06/01/2004
122469		NORTH BRANCH	MN		07/26/2004	5.620	1,726,702		9,790				5,924,621	06/17/2004
122506		SEWICKLEY	PA		01/14/2005	6.600	2,994,709						7,435,395	12/10/2004
122545		STAMFORD	CT		11/22/2005	5.630	9,552,630						34,868,618	07/15/2005
122560		KENOSHA	WI		01/26/2005	5.470	3,998,455						6,817,024	11/30/2004
122586		FEDERAL WAY	WA		04/22/2005	5.620	5,050,227						11,721,127	03/15/2005
122634		PARK CITY	IL		09/06/2005	5.320	4,301,931						5,695,649	08/02/2005
122643		WILLIAMSBURG	VA		01/19/2006	5.430	4,608,123						12,111,182	12/01/2005
122694		DAVENPORT	IA		12/22/2005	5.510	10,095,849						15,546,346	11/05/2005
122712		CHICAGO	IL		12/08/2005	5.540	5,664,064						12,179,492	11/04/2005
122713		SAN FRANCISCO	CA		11/30/2005	5.620	26,754,374						48,809,639	10/21/2005
122715		TUALATIN	OR		11/15/2006	5.760	10,973,522						25,763,694	10/16/2006
122764		BALTIMORE	MD		01/20/2006	6.100	1,644,084						3,578,876	11/29/2005
122776		LOS ANGELES	CA		03/28/2006	5.840	13,335,708		(239,705)				37,129,222	12/22/2005
122782		NEW YORK	NY		01/05/2006	5.505	22,116,786						87,037,245	09/01/2005
122789		SACRAMENTO	CA		04/17/2006	5.990	4,917,292						12,675,860	03/13/2006
122809		ASHEVILLE	NC		07/27/2006	0.993	162,086						27,596,334	05/17/2006
122812		WOODINVILLE	WA		06/07/2006	6.440	9,995,589		723,260				15,264,133	05/11/2006
122817		DENVER	CO		06/01/2006	5.040	5,673,470		5,738				10,109,150	04/24/2006
122825		SAN MARCOS	CA		03/27/2007	6.380	18,500,000						30,276,046	03/08/2007
122830		DENVER	CO		07/19/2006	6.260	4,459,896						17,240,160	06/07/2006
122835		SAN DIEGO	CA		08/17/2006	6.420	5,195,523		9,501				13,801,034	06/20/2006
122855		ROUND ROCK	TX		09/22/2006	6.650	6,907,792						10,822,606	06/07/2006
122870		VENTURA	CA		11/20/2006	6.290	3,306,859		5,517				8,940,280	11/01/2006
122890		WOOD DALE	IL		10/26/2006	6.270	15,858,810		43,691				25,341,363	09/28/2006
122897		HONOLULU	HI		01/10/2007	6.750	7,948,385						17,060,477	11/01/2006
122899		CORONA	CA		12/06/2006	5.530	6,571,236						12,452,995	10/26/2006
122905		STOCKTON	CA		02/20/2007	5.710	4,547,271						6,035,308	12/27/2006
122917		KENOSHA	WI		02/07/2007	6.260	4,638,807						7,906,967	01/10/2007
122921		EAST LONGMEADOW	MA		03/29/2007	5.990	2,656,694						6,584,246	03/13/2007
122964		MINNEAPOLIS	MN		04/09/2007	6.020	5,404,503						7,269,495	03/15/2007
122981		BRENTWOOD	NY		05/23/2007	5.460	6,313,449						21,792,232	03/30/2007
122983		NAPERVILLE	IL		06/13/2007	5.790	14,985,930		(314,278)				25,187,273	04/10/2007
122991		BRAINTREE	MA		08/15/2007	5.710	15,000,000						23,973,006	06/19/2007
122995		VARIOUS	NY		07/12/2007	5.630	10,579,705						14,352,839	06/04/2007
122996		VARIOUS	NY		07/12/2007	5.700	12,397,958						18,810,139	06/04/2007
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,484,600		58,102				29,584,774	06/06/2007
123015		CHARLOTTE	NC		07/25/2007	6.680	5,912,615						7,139,084	07/02/2007
123019		SIMI VALLEY	CA		06/28/2007	5.490	6,075,316						23,791,721	05/28/2007
123027		MADISON	WI		08/08/2007	6.540	7,438,050						9,451,961	07/18/2007
123029		DARIEN	CT		06/29/2007	6.800	3,063,635						16,842,714	06/07/2007
123031		HAWTHORNE	CA		06/28/2007	5.770	11,448,311						21,798,668	05/25/2007
123043		BRANCHBURG	NJ		10/25/2007	6.550	3,740,175						3,441,789	10/01/2007
123061		NEW YORK	NY		09/10/2007	6.350	23,446,964						33,017,770	07/25/2007
123065		BALTIMORE	MD		09/25/2007	6.310	11,096,179						19,040,629	08/01/2007
123067		MATAWAN	NJ		09/27/2007	6.250	5,274,448						7,195,252	08/22/2007
123070		BIRMINGHAM	AL		10/02/2007	6.200	11,372,526						13,453,608	07/25/2007
123072		CHICAGO	IL		09/25/2007	6.110	4,631,568		(118,499)				7,049,558	08/23/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123073		PASADENA	CA		10/09/2007	6.180	9,310,076		(91,331)				11,182,882	08/23/2007
123079		SCOTTSDALE	AZ		09/19/2007	6.000	10,000,000						19,994,223	08/29/2007
123081		RALEIGH	NC		11/06/2007	6.120	10,970,613						35,687,252	10/24/2007
123084		SHREWSBURY	NJ		09/26/2007	5.820	44,278,404		(374,274)				72,701,000	09/04/2007
123090		CAMBRIDGE	MA		10/18/2007	6.320	3,472,228						5,674,762	09/01/2007
123094		SAN YSIDRO	CA		10/24/2007	6.350	2,181,507						12,153,513	09/21/2007
123097		VALLEY VIEW	OH		01/22/2008	6.160	5,813,240						7,946,049	11/18/2007
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,492,626						4,872,971	11/26/2007
123118		MIRA LOMA	CA		12/12/2007	6.370	5,758,015						11,263,518	11/05/2007
123125		PHILADELPHIA	PA		12/17/2007	6.440	14,655,459						21,568,880	11/26/2007
123126		MEDFORD	MA		12/07/2007	6.450	4,488,545						7,423,199	10/22/2007
123128		LENEXA	KS		01/15/2008	6.280	5,077,119						9,069,504	11/20/2007
123129		SAN FRANCISCO	CA		12/10/2007	6.710	8,363,913						15,258,798	11/16/2007
123130		OGDEN	UT		03/13/2008	6.200	14,207,492						24,928,675	11/14/2007
123136		HOCKESSIN	DE		02/11/2008	5.865	14,194,409						50,718,459	12/28/2007
123137		RIVERSIDE	CA		01/10/2008	5.860	3,190,327						5,567,533	12/07/2007
123139		TAMPA	FL		01/15/2008	5.760	4,314,736						11,288,670	12/07/2007
123141		BRANCHBURG	NJ		02/05/2008	6.270	5,918,955						8,051,993	12/07/2007
123143		HOCKESSIN	DE		04/10/2008	5.750	2,510,837						7,708,771	03/11/2008
123145		BOSTON	MA		02/14/2008	6.100	22,112,581						34,102,307	02/01/2008
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	11,365,352						19,907,033	03/11/2008
123171		HOUSTON	TX		03/31/2008	6.000	8,735,562						14,939,895	02/29/2008
123173		WARMINSTER	PA		06/03/2008	6.280	4,541,029						11,678,311	04/11/2008
123174		BOUND BROOK	NJ		06/18/2008	6.360	8,947,876						15,178,195	04/24/2008
123195		MEDFORD	NY		12/11/2009	6.640	13,397,386						20,862,263	
123224		HARTSDALE	NY		07/28/2010	5.540	7,063,646						15,023,096	07/12/2010
123230		SECAUCUS	NJ		10/07/2010	5.390	5,334,891						12,617,502	08/15/2010
123234		MACUNGIE	PA		10/26/2010	5.300	3,682,578						7,531,295	08/11/2010
123241		SAN DIEGO	CA		11/01/2010	4.600	4,994,761		(4,005)				11,130,386	09/16/2010
123249		DES PLAINES	IL		02/24/2011	4.900	25,805,581						52,798,463	01/06/2011
123255		LOS ANGELES	CA		10/03/2011	5.790	38,658,013						70,463,433	08/17/2011
123257		AUSTIN	TX		06/01/2011	5.650	8,341,094						14,625,779	04/14/2011
123258		SAN ANTONIO	TX		06/20/2011	5.160	13,961,016						24,297,266	02/09/2011
123259		PITTSBURGH	PA		04/01/2011	5.100	18,527,349		17,178				34,467,596	08/31/2010
123260		CLIFTON	NJ		04/01/2011	5.260	5,000,000						11,588,411	02/15/2011
123262		WYCKOFF	NJ		05/25/2011	5.640	29,915,153						47,153,911	04/10/2011
123263		ORLANDO	FL		05/17/2011	4.540	27,319,491						52,287,463	04/12/2011
123268		KATY	TX		06/28/2011	4.580	13,858,865						26,336,937	04/08/2011
123271		RANCHO CORDOVA	CA		05/31/2011	5.060	27,042,919		(48,942)				44,993,139	03/31/2011
123275		BAKERSFIELD	CA		05/31/2011	5.060	50,812,276		(85,444)				84,558,004	03/31/2011
123278		ALISO VIEJO	CA		05/31/2011	5.060	28,432,138		(45,079)				47,320,370	03/31/2011
123280		DANA POINT	CA		07/22/2011	5.580	4,716,199						23,671,047	04/20/2011
123286		SPRING HILL	FL		09/14/2011	5.180	4,544,994						13,726,926	04/21/2011
123288		LOS ANGELES	CA		06/13/2011	4.600	11,476,818		27,295				21,623,752	04/27/2011
123294		WOODBURY	NY		07/01/2011	4.750	5,555,822						16,001,509	05/20/2011
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						117,261,950	05/12/2011
123298		DEVON	PA		06/29/2011	4.000	9,160,713		3,356				24,160,358	05/09/2011
123301		CHICAGO	IL		09/01/2011	5.550	10,329,224						20,095,473	03/22/2011
123302		ST. LOUIS	MO		06/30/2011	5.550	8,195,342						15,944,013	03/22/2011
123303		PHOENIX	AZ		06/30/2011	5.550	1,526,963						2,970,701	03/17/2011
123304		PHILADELPHIA	PA		06/30/2011	5.550	16,935,752						32,948,454	03/22/2011
123305		MINNEAPOLIS	MN		06/30/2011	5.550	5,145,283						10,010,133	03/22/2011
123306		HOUSTON	TX		06/30/2011	5.550	1,200,308						2,335,196	03/22/2011
123307		CHELSEA	MA		06/30/2011	5.550	10,882,023						21,170,942	03/22/2011
123308		BALTIMORE	MD		06/30/2011	5.550	4,731,651						9,205,412	03/22/2011
123309		ATLANTA	GA		06/30/2011	5.550	7,002,765						13,623,858	03/22/2011
123310		WASHINGTON	DC		06/30/2011	5.550	2,667,352						5,189,325	03/22/2011
123312		DEERFIELD	IL		12/01/2011	5.110	34,685,516						53,663,650	08/10/2011
123314		SARASOTA	FL		08/08/2011	5.180	6,993,109						13,784,451	06/13/2011
123318		INDIANAPOLIS	IN		07/13/2011	5.200	11,191,632						21,874,629	06/14/2011
123324		SEATTLE	WA		09/29/2011	4.660	22,196,833						36,121,481	07/14/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123327		MESA	AZ		09/29/2011	7.000	13,000,000						25,280,805	07/11/2011
123328		ST. LOUIS	MO		10/11/2011	5.150	9,308,130						16,333,746	07/15/2011
123331		ALPHARETTA	GA		07/29/2011	4.540	11,562,848						18,446,356	07/16/2011
123337		BOSTON	MA		11/30/2011	4.700	3,738,899						10,318,014	09/09/2011
123340		BOSTON	MA		11/30/2011	4.700	3,662,386						10,406,458	09/09/2011
123342		BOSTON	MA		11/30/2011	4.700	3,662,386						9,042,985	09/09/2011
123347		LAKEWOOD	CA		12/13/2011	5.000	4,108,578						7,864,577	10/27/2011
123348		OREGON CITY	OR		12/15/2011	5.125	8,754,806						26,523,626	09/16/2011
123355		PHOENIX	AZ		12/19/2011	4.000	14,286,602						22,290,644	11/28/2011
123366		COLUMBUS	OH		03/28/2012	5.010	18,372,970						33,212,502	10/21/2011
123368		STUDIO CITY	CA		12/09/2011	4.000	17,000,000						52,698,250	11/10/2011
123369		NEW YORK	NY		01/11/2012	3.980	20,921,803		(29,339)				31,560,789	01/01/2012
123374		ALEXANDRIA	VA		03/07/2012	5.060	25,178,621						52,761,500	01/10/2012
123375		DENVER	CO		02/21/2012	4.960	11,719,943						19,535,632	01/03/2012
123376		HOUSTON	TX		05/15/2012	5.190	18,602,454						32,107,956	02/25/2012
123379		NEWARK	NJ		01/20/2012	4.610	13,659,944						19,897,316	12/27/2011
123380		PLANT CITY	FL		12/16/2011	4.500	25,272,615						53,144,146	06/21/2011
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	6,918,647						11,331,128	05/04/2012
123397		OAKLAND	CA		08/08/2012	4.800	17,321,225						36,459,983	06/06/2012
123400		DENVER	CO		07/26/2012	4.500	4,716,423						8,018,901	06/20/2012
123401		MADISON	WI		07/10/2012	4.400	11,477,644						17,872,456	05/16/2012
123402		COSTA MESA	CA		07/16/2012	4.650	8,392,641						16,288,469	06/19/2012
123404		SAN DIEGO	CA		09/04/2012	4.400	7,998,343						15,759,954	07/03/2012
123405		SAN DIEGO	CA		09/04/2012	4.400	15,505,062						30,551,210	07/05/2012
123406		NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,018,494						3,977,246	07/07/2012
123407		LINTHICUM	MD		08/28/2012	4.650	10,645,391						18,230,583	06/28/2012
123416		LODI	NJ		02/13/2013	4.440	18,220,369						30,501,268	11/15/2012
123420		MAITLAND	FL		12/28/2012	5.850	27,092,635		79,958				28,846,676	09/05/2012
123421		ATLANTA	GA		12/28/2012	5.850	4,088,996		12,618				4,354,300	09/05/2012
123426		ROCKY POINT	NY		01/25/2013	4.680	13,332,329						20,872,846	09/21/2012
123427		GEORGETOWN	TX		07/30/2013	4.150	17,259,022						32,777,121	04/30/2013
123429		CHICAGO	IL		11/29/2012	4.900	22,888,416		(64,726)				36,423,284	10/09/2012
123437		LAS VEGAS	NV		02/14/2013	4.610	2,959,508						6,674,213	11/04/2012
123438		TEMPE	AZ		02/14/2013	4.610	3,961,922						7,867,605	12/12/2012
123441		IRVINE	CA		03/28/2013	4.450	16,068,723		(15,378)				23,923,632	03/08/2013
123442		ALISO VIEJO	CA		04/30/2013	4.450	15,044,353						26,281,000	03/26/2013
123445		MOORESVILLE	NC		04/09/2013	4.250	7,039,915						10,574,751	02/25/2013
123447		ATLANTA	GA		05/01/2013	3.750	14,203,575						23,154,589	02/14/2013
123449		CHICAGO	IL		05/08/2013	4.480	22,630,214						33,579,307	04/01/2013
123450		SAN DIMAS	CA		05/23/2013	4.150	4,929,543		(26,410)				14,255,588	04/22/2013
123451		PLEASANTON	CA		04/18/2013	3.950	10,812,769						19,747,896	03/08/2013
123452		HOUSTON	TX		06/13/2013	3.750	7,511,162						17,910,747	04/08/2013
123457		GREENSBORO	NC		05/07/2013	3.900	13,578,455						19,208,910	04/01/2013
123459		MARLTON	NJ		06/13/2013	3.940	22,364,962						29,221,374	05/06/2013
123460		SANTA CLARA	CA		06/12/2013	4.500	78,731,265		(368,463)				177,385,530	06/07/2013
123461		DALLAS	TX		06/27/2013	4.050	12,906,550						23,332,704	05/30/2013
123462		COPPELL	TX		05/22/2013	3.750	14,700,000						28,698,915	05/01/2013
123465		PHOENIXVILLE	PA		07/09/2013	4.090	9,765,290		(22,037)				31,589,700	04/30/2004
123467		DALLAS	TX		08/07/2013	3.850	35,932,269		14,898				64,612,060	06/06/2013
123469		LANCASTER	NY		08/15/2013	4.740	6,551,021						11,306,626	07/02/2013
123470		MIAMI	FL		06/20/2013	3.750	28,413,500						59,165,774	05/13/2013
123472		CHICAGO	IL		08/13/2013	4.390	33,178,169						51,594,127	05/24/2013
123474		LAS VEGAS	NV		07/10/2013	4.000	8,419,118						15,719,126	06/13/2013
123476		ODENTON	MD		07/25/2013	4.340	9,077,314						17,355,659	06/23/2013
123478		HONOLULU	HI		01/30/2014	6.750	1,212,521						2,602,565	09/04/2013
123479		CHICAGO	IL		09/26/2013	4.590	1,482,696		1,405				2,396,024	08/23/2013
123480		FULTON	MD		10/30/2013	4.860	20,253,121						31,266,545	08/27/2013
123481		FULTON	MD		10/30/2013	4.860	17,393,857						26,852,445	08/27/2013
123482		ATLANTA	GA		10/07/2013	4.530	16,100,000						30,410,657	09/03/2013
123483		LOS ANGELES	CA		10/29/2013	4.790	22,004,573						29,735,848	09/08/2013
123486		GREENVALE	NY		04/24/2014	4.260	13,276,814		(29,125)				29,270,182	02/20/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123489		MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000						37,055,020	02/10/2014
123490		SAN FRANCISCO	CA		05/01/2014	5.400	13,077,543						23,858,161	03/07/2014
123491		ADDISON	TX		04/10/2014	4.350	18,750,000						34,412,547	03/05/2014
123492		GREENSBORO	NC		05/12/2014	4.790	12,500,906		8,987				19,401,745	03/20/2014
123493		SALT LAKE CITY	UT		05/07/2014	4.580	19,517,310						29,539,318	04/01/2014
123494		JUPITER	FL		07/01/2014	4.070	7,500,000						12,546,927	04/01/2014
123495		CUPERTINO	CA		07/31/2014	4.060	14,525,297						41,525,272	04/17/2014
123496		BROOKLYN	NY		07/30/2014	4.290	19,550,356						31,849,031	05/02/2014
123497		TOMS RIVER	NJ		07/09/2014	4.160	14,655,075						22,587,435	04/18/2014
123498		TUSTIN	CA		07/02/2014	3.850	10,000,000						20,230,656	06/10/2014
123499		CHICAGO	IL		10/28/2014	3.960	20,000,000						33,239,660	09/18/2014
123501		LAS VEGAS	NV		10/01/2014	4.380	31,000,000						46,171,102	06/23/2014
123504		SAN DIEGO	CA		10/14/2014	3.950	48,429,495						71,695,003	07/24/2014
123505		CHICAGO	IL		09/10/2014	4.200	8,756,440						12,331,017	08/18/2014
123507		SAN ANTONIO	TX		10/30/2014	3.500	12,239,737						19,303,066	09/04/2014
123508		NEWARK	NJ		11/17/2014	4.420	14,951,298						25,010,654	10/09/2014
123509		PORTLAND	OR		12/04/2014	4.090	19,582,891		246,248				39,489,992	10/08/2014
123510		SEATTLE	WA		12/04/2014	4.090	14,557,659		(456,498)				20,364,794	10/02/2014
123511		SALT LAKE CITY	UT		12/18/2014	4.550	28,000,000						35,284,628	10/16/2014
123512		SAN ANTONIO	TX		02/27/2015	4.050	18,000,000						26,964,706	01/19/2015
123513		TEMPE	AZ		12/10/2014	4.000	15,250,205						22,741,580	10/30/2014
123514		CHANDLER	AZ		12/10/2014	4.010	6,876,941						10,223,683	10/30/2014
123515		SUGAR LAND	TX		12/15/2014	4.100	5,479,870						7,712,450	11/06/2014
123516		FULSHEAR	TX		01/16/2015	4.100	5,490,978						7,600,000	11/06/2014
123517		AUSTIN	TX		01/09/2015	4.350	29,000,000						39,183,721	10/30/2014
123519		COLUMBIA	MD		01/30/2015	4.110	16,263,264						23,092,214	12/03/2014
123520		BALTIMORE	MD		01/30/2015	4.160	10,054,932						14,254,491	12/03/2014
123521		SARASOTA	FL		01/30/2015	4.170	10,832,979						14,813,703	12/19/2014
123522		SAN DIEGO	CA		04/08/2015	4.150	7,924,233		(1,905)				16,460,000	02/03/2015
123523		PISCATAWAY	NJ		03/13/2015	4.000	25,100,000						37,723,350	02/05/2015
123524		MADISON	WI		06/30/2015	4.000	21,000,000						29,537,586	03/15/2015
123526		IRVINE	CA		03/26/2015	3.560	24,685,279						37,526,316	03/05/2015
123527		FUQUAY-VARINA	NC		05/06/2015	4.020	9,913,134						13,611,908	03/06/2015
123528		KING OF PRUSSIA	PA		05/13/2015	3.720	10,448,419		(22,500)				16,343,890	03/27/2015
123530		LAS VEGAS	NV		06/29/2015	3.910	17,832,217						24,061,539	04/08/2015
123531		MINNEAPOLIS	MN		06/30/2015	3.670	6,450,050						8,930,435	02/25/2015
123532		SALT LAKE CITY	UT		05/29/2015	3.860	37,660,495						58,388,461	04/30/2015
123534		ATLANTA	GA		08/06/2015	3.870	26,000,000						37,588,571	04/25/2015
123537		ADDISON	TX		08/03/2015	3.950	7,506,601		(1,282)				10,500,000	06/17/2015
123538		CELEBRATION	FL		07/09/2015	4.340	35,500,000						49,618,391	05/19/2015
123539		PHOENIX	AZ		09/22/2015	3.590	15,500,000						24,918,095	07/24/2015
123540		RALEIGH	NC		09/22/2015	4.220	21,900,000						32,760,000	07/10/2015
123541		SPRING	TX		08/06/2015	3.400	6,900,000						12,950,000	06/13/2015
123542		PHILADELPHIA	PA		07/10/2015	3.950	3,756,877						5,539,461	
123543		BELLEVUE	WA		08/18/2015	3.500	15,250,000						22,497,850	07/18/2015
123545		SAN FRANCISCO	CA		10/21/2015	4.350	12,500,000						19,664,634	09/04/2015
123550		PLANO	TX		10/29/2015	3.700	18,350,000						27,195,641	10/08/2015
123544		WINSTON-SALEM	NC		12/02/2015	3.650	6,950,000						9,500,000	08/28/2015
123546		SAN ANTONIO	TX		12/17/2015	3.880	15,000,000						28,392,857	11/09/2015
123547		BALTIMORE	MD		12/07/2015	4.250	7,500,000						10,560,902	09/24/2015
123549		ELMWOOD PARK	NJ		12/18/2015	3.530	14,500,000						23,600,000	10/22/2015
123552		PORTLAND	OR		12/22/2015	4.250	8,500,000						13,430,000	10/23/2015
123555		BOTHELL	WA		12/22/2015	3.740	7,100,000						11,441,298	11/23/2015
123556		ATLANTA	GA		12/18/2015	3.880	14,600,000						20,362,846	11/25/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							2,994,372,080		(191,291)				5,482,078,471	XXX
550004		CHICAGO	IL		07/12/2007	5.573	22,842,037		196,166				52,625,249	10/31/2006
0699999. Mortgages in good standing - Mezzanine Loans							22,842,037		196,166				52,625,249	XXX
0899999. Total Mortgages in good standing							3,017,214,117		4,876				5,534,703,720	XXX
122720		NAPERVILLE	IL		12/21/2005	7.000	6,040,809						6,812,527	11/30/2005
123485		EATONTOWN	NJ		10/29/2013	5.650	30,431,455		(59,165)				30,824,899	09/10/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
123488		CANTON	MA		02/13/2014	2.000	29,047,654		1,034,919				26,331,939	
1399999. Restructured mortgages - Commercial mortgages-all other							65,519,918		975,754				63,969,365	XXX
1699999. Total - Restructured Mortgages							65,519,918		975,754				63,969,365	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,082,734,036		980,630				5,598,673,084	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123509	PORTLAND	OR		12/04/2014	4.090		927,115	39,489,992
123512	SAN ANTONIO	TX		02/27/2015	4.050	18,000,000		26,964,706
123516	FULSHEAR	TX		01/16/2015	4.100	5,600,000		7,600,000
123517	AUSTIN	TX		01/09/2015	4.350	29,000,000		39,183,721
123519	COLUMBIA	MD		01/30/2015	4.110	16,500,000		23,092,214
123520	BALTIMORE	MD		01/30/2015	4.160	10,200,000		14,254,491
123521	SARASOTA	FL		01/30/2015	4.170	11,000,000		14,813,703
123522	SAN DIEGO	CA		04/08/2015	4.150	8,033,857		16,460,000
123523	PISCATAWAY	NJ		03/13/2015	4.000	25,100,000		37,723,350
123524	MADISON	WI		06/30/2015	4.000	21,000,000		29,537,586
123526	IRVINE	CA		03/26/2015	3.560	25,000,000		37,526,316
123527	FUQUAY-VARINA	NC		05/06/2015	4.020	10,000,000		13,611,908
123528	KING OF PRUSSIA	PA		05/13/2015	3.720	10,470,919		16,343,890
123530	LAS VEGAS	NV		06/29/2015	3.910	18,000,000		24,061,539
123531	MINNEAPOLIS	MN		06/30/2015	3.670	6,500,000		8,930,435
123532	SALT LAKE CITY	UT		05/29/2015	3.860	38,000,000		58,388,461
123534	ATLANTA	GA		08/06/2015	3.870	26,000,000		37,588,571
123537	ADDISON	TX		08/03/2015	3.950	7,552,116		10,500,000
123538	CELEBRATION	FL		07/09/2015	4.340	35,500,000		49,618,391
123539	PHOENIX	AZ		09/22/2015	3.590	15,500,000		24,918,095
123540	RALEIGH	NC		09/22/2015	4.220	21,900,000		32,760,000
123541	SPRING	TX		08/06/2015	3.400	6,900,000		12,950,000
123542	PHILADELPHIA	PA		07/10/2015	3.950	3,787,830		5,539,461
123543	BELLEVUE	WA		08/18/2015	3.500	15,250,000		22,497,850
123545	SAN FRANCISCO	CA		10/21/2015	4.350	12,500,000		19,664,634
123550	PLANO	TX		10/29/2015	3.700	18,350,000		27,195,641
123544	WINSTON-SALEM	NC		12/02/2015	3.650	6,950,000		9,500,000
123546	SAN ANTONIO	TX		12/17/2015	3.880	15,000,000		28,392,857
123547	BALTIMORE	MD		12/07/2015	4.250	7,500,000		10,560,902
123549	ELMWOOD PARK	NJ		12/18/2015	3.530	14,500,000		23,600,000
123552	PORTLAND	OR		12/22/2015	4.250	8,500,000		13,430,000
123555	BOTHELL	WA		12/22/2015	3.740	7,100,000		11,441,298
123556	ATLANTA	GA		12/18/2015	3.880	14,600,000		20,362,846
0199999. Mortgages in good standing - Farm Mortgages						489,794,722	927,115	768,502,858
0899999. Total Mortgages in good standing						489,794,722	927,115	768,502,858
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						489,794,722	927,115	768,502,858

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
121874	PALO ALTO	CA		07/21/2000	07/29/2015	187,417							187,417	187,417			
122305	CERRITOS	CA		10/29/2003	05/01/2015	1,425,336							1,425,336	1,425,336			
122370	GLENDALE	WI		12/12/2003	10/14/2015	15,465,396							15,465,396	15,465,396			
122457	RED BANK	NJ		04/29/2005	05/01/2015	3,891,948							3,891,948	4,268,402		376,454	376,454
122581	SAN DIEGO	CA		04/15/2005	04/08/2015	5,547,377							5,547,377	5,581,234		33,857	33,857
122594	WESTMONT	IL		03/04/2005	04/01/2015	6,046,168							6,046,168	6,046,168			
122603	RICHARDSON	TX		04/29/2005	03/10/2015	5,706,352		110,251			110,251		5,816,604	5,899,226		82,622	82,622
122635	LAS VEGAS	NV		08/10/2005	05/29/2015	5,513,899							5,513,899	5,513,899			
122657	SACRAMENTO	CA		09/08/2005	07/09/2015	24,978,080		21,028			21,028		24,999,108	25,091,086		91,978	91,978
122671	SPRING	TX		09/23/2005	08/06/2015	17,386,800							17,386,800	17,386,800			
122673	ADDISON	TX		10/17/2005	08/03/2015	5,866,689							5,866,689	5,918,805		52,116	52,116
122678	HERNDON	VA		11/01/2005	10/19/2015	5,017,803		17,423			17,423		5,035,226	5,035,226			
122718	LOS ANGELES	CA		12/14/2005	12/08/2015	4,730,403							4,730,403	4,730,403			
122843	ENCINO	CA		07/28/2006	11/10/2015	6,700,000							6,700,000	6,678,774		(21,226)	(21,226)
122858	RNCHO SNTA MARGARITA	CA		09/20/2006	03/09/2015	10,113,536							10,113,536	10,113,536			
122876	SEATTLE	WA		11/17/2006	11/19/2015	9,530,957							9,530,957	9,530,957			
122913	LOS ANGELES	CA		01/25/2007	06/03/2015	29,416,437		29,757			29,757		29,446,193	29,545,717		99,524	99,524
122974	PARAMOUNT	CA		04/14/2008	12/30/2015	11,062,961							11,062,961	11,062,961			
122984	PORTLAND	OR		06/26/2007	12/22/2015	2,649,435							2,649,435	2,649,435			
123009	KING OF PRUSSIA	PA		07/23/2007	05/13/2015	6,100,000							6,100,000	6,570,919		470,919	470,919
123140	PACOINA	CA		01/24/2008	04/28/2015	4,395,823							4,395,823	4,395,823			
123216	GOLETA	CA		07/29/2010	11/17/2015	5,718,031							5,718,031	5,718,031			
123220	PHILADELPHIA	PA		08/17/2010	07/02/2015	35,452,897		12,219			12,219		35,465,116	35,465,116			
123240	PLANO	TX		09/22/2010	02/10/2015	15,038,915							15,038,915	15,038,915			
123242	RICHMOND HEIGHTS	MO		11/23/2010	05/01/2015	6,939,387							6,939,387	7,479,140		539,753	539,753
123248	WINSTON SALEM	NC		12/15/2010	12/02/2015	14,081,238							14,081,238	14,081,238			
123267	MACON	GA		05/04/2011	11/23/2015	3,487,045							3,487,045	3,487,045			
123281	WESTERVILLE	OH		05/02/2011	05/01/2015	8,001,191							8,001,191	8,733,599		732,408	732,408
123289	AURORA	IL		08/10/2011	11/05/2015	13,703,908							13,703,908	13,703,908			
123358	MAINVILLE	OH		11/30/2011	02/10/2015	8,668,285							8,668,285	8,668,285			
123382	PASADENA	CA		04/16/2012	12/22/2015	20,840,608		766,835			766,835		21,607,442	22,704,967		1,097,525	1,097,525
123387	JESSUP	MD		05/21/2012	05/01/2015	7,197,519							7,197,519	7,829,112		631,593	631,593
123398	UNIVERSITY CITY	MO		06/27/2012	04/16/2015	7,945,220		563,567			563,567		8,508,787	8,950,322		441,536	441,536
123412	FONTANA	CA		08/30/2012	05/01/2015	4,000,000							4,000,000	4,304,178		304,178	304,178
123417	NEW YORK	NY		08/09/2012	11/25/2015	25,369,369		(154,125)			(154,125)		25,215,244	25,000,000		(215,244)	(215,244)
123418	STERLING HEIGHTS	MI		10/16/2012	05/01/2015	8,690,685		(9,760)			(9,760)		8,680,925	8,869,349		188,424	188,424
123419	ANNAPOLIS	MD		12/18/2012	05/01/2015	7,348,605							7,348,605	7,828,798		480,193	480,193
123434	NORTH HOLLYWOOD	CA		02/28/2013	12/08/2015	1,500,000							1,500,000	1,500,000			
123440	PORTLAND	OR		03/25/2013	12/22/2015	1,844,275							1,844,275	1,844,275			
123443	SEATTLE	WA		03/25/2013	11/19/2015	2,742,639							2,742,639	2,742,639			
123446	BOULDER	CO		06/20/2013	05/01/2015	9,695,823							9,695,823	10,127,713		431,890	431,890
123448	CHANTILLY	VA		05/13/2013	05/01/2015	9,555,493							9,555,493	9,907,080		351,587	351,587
123458	LOS ANGELES	CA		05/23/2013	05/01/2015	5,823,629		(1,648)			(1,648)		5,821,981	5,946,761		124,781	124,781
123463	SAN DIEGO	CA		06/24/2013	05/01/2015	4,035,630		(5,824)			(5,824)		4,029,806	4,088,439		58,633	58,633
123484	CHARLOTTE	NC		10/01/2013	12/10/2015	29,465,371							29,465,371	29,465,371			
0199999. Mortgages closed by repayment						438,878,579		1,349,722			1,349,722		440,228,300	446,581,800		6,353,500	6,353,500
121485	SALT LAKE CITY	UT		07/22/1996		336,922							336,922	336,922			
121563	CARROLLTON	TX		10/06/1997		762,212							762,212	762,212			
121581	LAS VEGAS	NV		12/16/1999		619,387							619,387	619,387			
121651	SUNRISE	FL		08/25/1998		273,477		(3,821)			(3,821)		269,656	269,656			
121759	MINNEAPOLIS	MN		11/09/1999		422,310							422,310	422,310			
121911	BRAINTREE	MA		12/28/2000		636,205							636,205	636,205			
122173	BALTIMORE	MD		08/29/2002		364,111							364,111	364,111			
122183	PURCHASE	NY		08/16/2002		484,767		50,807			50,807		535,574	535,574			
122224	HOLLAND	MI		11/27/2002		290,333							290,333	290,333			
122307	HENDERSON	NV		07/01/2003		244,253		269			269		244,522	244,522			
122324	SAN MARCOS	CA		12/09/2003		229,685							229,685	229,685			
122362	MURFREESBORO	TN		02/13/2004		94,195							94,195	94,195			
122423	WHITESTONE	NY		06/09/2004		323,030							323,030	323,030			
122466	STERLING	VA		07/01/2004		583,650		2,315			2,315		585,965	585,965			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
122469	NORTH BRANCH	MN		07/26/2004		415,303		2,299			2,299		417,602	417,602			
122506	SEWICKLEY	PA		01/14/2005		134,988							134,988	134,988			
122545	STAMFORD	CT		11/22/2005		692,343							692,343	692,343			
122560	KENOSHA	WI		01/26/2005		180,022							180,022	180,022			
122586	FEDERAL WAY	WA		04/22/2005		395,925							395,925	395,925			
122634	PARK CITY	IL		09/06/2005		185,698							185,698	185,698			
122643	WILLIAMSBURG	VA		01/19/2006		752,319							752,319	752,319			
122694	DAVENPORT	IA		12/22/2005		267,820							267,820	267,820			
122712	CHICAGO	IL		12/08/2005		233,961							233,961	233,961			
122713	SAN FRANCISCO	CA		11/30/2005		383,262							383,262	383,262			
122715	TUALATIN	OR		11/15/2006		695,143							695,143	695,143			
122720	NAPERVILLE	IL		12/21/2005		879,304							879,304	879,304			
122764	BALTIMORE	MD		01/20/2006		185,479							185,479	185,479			
122776	LOS ANGELES	CA		03/28/2006		270,028		(9,162)			(9,162)		260,865	260,865			
122782	NEW YORK	NY		01/05/2006		366,472							366,472	366,472			
122789	SACRAMENTO	CA		04/17/2006		178,231							178,231	178,231			
122809	ASHEVILLE	NC		07/27/2006		1,162,069							1,162,069	1,162,069			
122812	WOODINVILLE	WA		06/07/2006		135,180		48,227			48,227		183,407	183,407			
122817	DENVER	CO		06/01/2006		154,182		150			150		154,332	154,332			
122830	DENVER	CO		07/19/2006		635,942							635,942	635,942			
122835	SAN DIEGO	CA		08/17/2006		325,224		577			577		325,801	325,801			
122855	ROUND ROCK	TX		09/22/2006		195,865							195,865	195,865			
122870	VENTURA	CA		11/20/2006		202,320		328			328		202,648	202,648			
122890	WOOD DALE	IL		10/26/2006		355,684		860			860		356,544	356,544			
122897	HONOLULU	HI		01/10/2007		137,761							137,761	137,761			
122899	CORONA	CA		12/06/2006		212,070							212,070	212,070			
122905	STOCKTON	CA		02/20/2007		72,757							72,757	72,757			
122917	KENOSHA	WI		02/07/2007		195,736							195,736	195,736			
122921	EAST LONGMEADOW	MA		03/29/2007		93,931							93,931	93,931			
122964	MINNEAPOLIS	MN		04/09/2007		110,815							110,815	110,815			
122981	BRENTWOOD	NY		05/23/2007		384,306							384,306	384,306			
122983	NAPERVILLE	IL		06/13/2007		292,077		(12,716)			(12,716)		279,361	279,361			
122995	VARIOUS	NY		07/12/2007		166,438							166,438	166,438			
122996	VARIOUS	NY		07/12/2007		192,739							192,739	192,739			
123011	EAST HANOVER	NJ		10/01/2007		155,960		877			877		156,837	156,837			
123015	CHARLOTTE	NC		07/25/2007		66,261							66,261	66,261			
123019	SIMI VALLEY	CA		06/28/2007		134,184							134,184	134,184			
123027	MADISON	WI		08/08/2007		236,998							236,998	236,998			
123029	DARIEN	CT		06/29/2007		170,067							170,067	170,067			
123031	HAWTHORNE	CA		06/28/2007		400,852							400,852	400,852			
123043	BRANCHBURG	NJ		10/25/2007		117,122							117,122	117,122			
123061	NEW YORK	NY		09/10/2007		321,847							321,847	321,847			
123065	BALTIMORE	MD		09/25/2007		362,019							362,019	362,019			
123067	MATAWAN	NJ		09/27/2007		109,907							109,907	109,907			
123070	BIRMINGHAM	AL		10/02/2007		88,723							88,723	88,723			
123072	CHICAGO	IL		09/25/2007		711,749		(21,242)			(21,242)		690,507	690,507			
123073	PASADENA	CA		10/09/2007		179,089		(2,653)			(2,653)		176,437	176,437			
123081	RALEIGH	NC		11/06/2007		249,745							249,745	249,745			
123084	SHREWSBURY	NJ		09/26/2007		978,610		(16,051)			(16,051)		962,559	962,559			
123090	CAMBRIDGE	MA		10/18/2007		111,364							111,364	111,364			
123094	SAN YSIDRO	CA		10/24/2007		716,816							716,816	716,816			
123097	VALLEY VIEW	OH		01/22/2008		185,128							185,128	185,128			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		78,843							78,843	78,843			
123118	MIRA LOMA	CA		12/12/2007		115,552							115,552	115,552			
123125	PHILADELPHIA	PA		12/17/2007		246,637							246,637	246,637			
123126	MEDFORD	MA		12/07/2007		172,137							172,137	172,137			
123128	LENEXA	KS		01/15/2008		269,758							269,758	269,758			
123129	SAN FRANCISCO	CA		12/10/2007		255,467							255,467	255,467			
123130	OGDEN	UT		03/13/2008		407,605							407,605	407,605			
123136	HOCKESSIN	DE		02/11/2008		439,295							439,295	439,295			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
123137	RIVERSIDE	CA		01/10/2008		63,527							63,527	63,527			
123139	TAMPA	FL		01/15/2008		392,584							392,584	392,584			
123141	BRANCHBURG	NJ		02/05/2008		249,536							249,536	249,536			
123143	HOCKESSIN	DE		04/10/2008		77,634							77,634	77,634			
123145	BOSTON	MA		02/14/2008		457,599							457,599	457,599			
123169	ALEXANDRIA CITY	VA		03/31/2008		221,451							221,451	221,451			
123171	HOUSTON	TX		03/31/2008		278,550							278,550	278,550			
123173	WARMINSTER	PA		06/03/2008		88,522							88,522	88,522			
123174	BOUND BROOK	NJ		06/18/2008		172,444							172,444	172,444			
123195	MEDFORD	NY		12/11/2009		317,574							317,574	317,574			
123224	HARTSDALE	NY		07/28/2010		194,604							194,604	194,604			
123230	SECAUCUS	NJ		10/07/2010		145,590							145,590	145,590			
123234	MACUNGIE	PA		10/26/2010		69,362							69,362	69,362			
123241	SAN DIEGO	CA		11/01/2010		12,970		(14)			(14)		12,956	12,956			
123249	DES PLAINES	IL		02/24/2011		505,258							505,258	505,258			
123255	LOS ANGELES	CA		10/03/2011		625,600							625,600	625,600			
123257	AUSTIN	TX		06/01/2011		210,120							210,120	210,120			
123258	SAN ANTONIO	TX		06/20/2011		256,347							256,347	256,347			
123259	PITTSBURGH	PA		04/01/2011		341,242		298			298		341,541	341,541			
123262	WYCKOFF	NJ		05/25/2011		754,542							754,542	754,542			
123263	ORLANDO	FL		05/17/2011		458,792							458,792	458,792			
123268	KATY	TX		06/28/2011		278,906							278,906	278,906			
123271	RANCHO CORDOVA	CA		05/31/2011		772,568		(1,487)			(1,487)		771,082	771,082			
123275	BAKERSFIELD	CA		05/31/2011		1,451,686		(2,585)			(2,585)		1,449,101	1,449,101			
123278	ALISO VIEJO	CA		05/31/2011		812,325		(1,359)			(1,359)		810,965	810,965			
123280	DANA POINT	CA		07/22/2011		154,856							154,856	154,856			
123286	SPRING HILL	FL		09/14/2011		118,299							118,299	118,299			
123288	LOS ANGELES	CA		06/13/2011		231,270		485			485		231,755	231,755			
123294	WOODBURY	NY		07/01/2011		108,863							108,863	108,863			
123298	DEVON	PA		06/29/2011		201,775		73			73		201,847	201,847			
123301	CHICAGO	IL		09/01/2011		154,302							154,302	154,302			
123302	ST. LOUIS	MO		06/30/2011		122,425							122,425	122,425			
123303	PHOENIX	AZ		06/30/2011		22,810							22,810	22,810			
123304	PHILADELPHIA	PA		06/30/2011		252,993							252,993	252,993			
123305	MINNEAPOLIS	MN		06/30/2011		76,862							76,862	76,862			
123306	HOUSTON	TX		06/30/2011		17,931							17,931	17,931			
123307	CHELSEA	MA		06/30/2011		162,560							162,560	162,560			
123308	BALTIMORE	MD		06/30/2011		70,683							70,683	70,683			
123309	ATLANTA	GA		06/30/2011		104,610							104,610	104,610			
123310	WASHINGTON	DC		06/30/2011		39,846							39,846	39,846			
123312	DEERFIELD	IL		12/01/2011		623,601							623,601	623,601			
123314	SARASOTA	FL		08/08/2011		137,557							137,557	137,557			
123318	INDIANAPOLIS	IN		07/13/2011		202,992							202,992	202,992			
123324	SEATTLE	WA		09/29/2011		380,760							380,760	380,760			
123328	ST. LOUIS	MO		10/11/2011		338,358							338,358	338,358			
123331	ALPHARETTA	GA		07/29/2011		232,877							232,877	232,877			
123337	BOSTON	MA		11/30/2011		71,812							71,812	71,812			
123340	BOSTON	MA		11/30/2011		70,343							70,343	70,343			
123342	BOSTON	MA		11/30/2011		70,343							70,343	70,343			
123347	LAKEWOOD	CA		12/13/2011		107,321							107,321	107,321			
123348	OREGON CITY	OR		12/15/2011		342,004							342,004	342,004			
123355	PHOENIX	AZ		12/19/2011		423,421							423,421	423,421			
123366	COLUMBUS	OH		03/28/2012		328,135							328,135	328,135			
123369	NEW YORK	NY		01/11/2012		445,657		(666)			(666)		444,991	444,991			
123374	ALEXANDRIA	VA		03/07/2012		967,636							967,636	967,636			
123375	DENVER	CO		02/21/2012		357,684							357,684	357,684			
123376	HOUSTON	TX		05/15/2012		425,467							425,467	425,467			
123379	NEWARK	NJ		01/20/2012		372,675							372,675	372,675			
123380	PLANT CITY	FL		12/16/2011		447,979							447,979	447,979			
123396	SANTA FE SPRINGS	CA		06/29/2012		182,114							182,114	182,114			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
123397	OAKLAND	CA		08/08/2012		869,083							869,083	869,083			
123400	DENVER	CO		07/26/2012		89,574							89,574	89,574			
123401	MADISON	WI		07/10/2012		222,753							222,753	222,753			
123402	COSTA MESA	CA		07/16/2012		1,049,626							1,049,626	1,049,626			
123404	SAN DIEGO	CA		09/04/2012		152,780							152,780	152,780			
123405	SAN DIEGO	CA		09/04/2012		296,169							296,169	296,169			
123406	NORTH HOLLYWOOD	CA		09/04/2012		38,556							38,556	38,556			
123407	LINTHICUM	MD		08/28/2012		276,813							276,813	276,813			
123416	LODI	NJ		02/13/2013		673,872							673,872	673,872			
123421	ATLANTA	GA		12/28/2012		1,359,480		4,156			4,156		1,363,636	1,363,636			
123426	ROCKY POINT	NY		01/25/2013		239,232							239,232	239,232			
123427	GEORGETOWN	TX		07/30/2013		326,351							326,351	326,351			
123429	CHICAGO	IL		11/29/2012		390,564		(1,288)			(1,288)		389,276	389,276			
123437	LAS VEGAS	NV		02/14/2013		53,156							53,156	53,156			
123438	TEMPE	AZ		02/14/2013		71,161							71,161	71,161			
123441	IRVINE	CA		03/28/2013		408,841		(406)			(406)		408,435	408,435			
123442	ALISO VIEJO	CA		04/30/2013		382,989							382,989	382,989			
123445	MOORESVILLE	NC		04/09/2013		184,102							184,102	184,102			
123447	ATLANTA	GA		05/01/2013		21,425							21,425	21,425			
123449	CHICAGO	IL		05/08/2013		384,088							384,088	384,088			
123451	PLEASANTON	CA		04/18/2013		294,321							294,321	294,321			
123452	HOUSTON	TX		06/13/2013		207,655							207,655	207,655			
123457	GREENSBORO	NC		05/07/2013		121,545							121,545	121,545			
123459	MARLTON	NJ		06/13/2013		440,255							440,255	440,255			
123460	SANTA CLARA	CA		06/12/2013		1,482,802		(8,664)			(8,664)		1,474,138	1,474,138			
123461	DALLAS	TX		06/27/2013		93,450							93,450	93,450			
123465	PHOENIXVILLE	PA		07/09/2013		183,532		(464)			(464)		183,068	183,068			
123467	DALLAS	TX		08/07/2013		492,185		198			198		492,383	492,383			
123469	LANCASTER	NY		08/15/2013		365,619							365,619	365,619			
123472	CHICAGO	IL		08/13/2013		831,914							831,914	831,914			
123474	LAS VEGAS	NV		07/10/2013		321,591							321,591	321,591			
123476	ODENTON	MD		07/25/2013		230,492							230,492	230,492			
123478	HONOLULU	HI		01/30/2014		21,015							21,015	21,015			
123479	CHICAGO	IL		09/26/2013		242,997		229			229		243,226	243,226			
123480	FULTON	MD		10/30/2013		473,130							473,130	473,130			
123481	FULTON	MD		10/30/2013		406,335							406,335	406,335			
123483	LOS ANGELES	CA		10/29/2013		367,074							367,074	367,074			
123485	EATONTOWN	NJ		10/29/2013		1,913,017		(3,834)			(3,834)		1,909,182	1,909,182			
123488	CANTON	MA		02/13/2014		181,584		32,301			32,301		213,885	213,885			
123490	SAN FRANCISCO	CA		05/01/2014		270,991							270,991	270,991			
123492	GREENSBORO	NC		05/12/2014		202,280		139			139		202,419	202,419			
123493	SALT LAKE CITY	UT		05/07/2014		298,900							298,900	298,900			
123495	CUPERTINO	CA		07/31/2014		358,422							358,422	358,422			
123496	BROOKLYN	NY		07/30/2014		339,629							339,629	339,629			
123497	TOMS RIVER	NJ		07/09/2014		260,476							260,476	260,476			
123504	SAN DIEGO	CA		10/14/2014		70,505							70,505	70,505			
123505	CHICAGO	IL		09/10/2014		209,491							209,491	209,491			
123507	SAN ANTONIO	TX		10/30/2014		240,591							240,591	240,591			
123508	NEWARK	NJ		11/17/2014		248,702							248,702	248,702			
123509	PORTLAND	OR		12/04/2014		384,868		1,743			1,743		386,611	386,611			
123510	SEATTLE	WA		12/04/2014		220,606		(21,233)			(21,233)		199,373	199,373			
123513	TEMPE	AZ		12/10/2014		249,795							249,795	249,795			
123514	CHANDLER	AZ		12/10/2014		123,059							123,059	123,059			
123515	SUGAR LAND	TX		12/15/2014		120,130							120,130	120,130			
123516	FULSHEAR	TX		01/16/2015		109,022							109,022	109,022			
123519	COLUMBIA	MD		01/30/2015		236,736							236,736	236,736			
123520	BALTIMORE	MD		01/30/2015		145,068							145,068	145,068			
123521	SARASOTA	FL		01/30/2015		167,021							167,021	167,021			
123522	SAN DIEGO	CA		04/08/2015		107,718		(26)			(26)		107,692	107,692			
123526	IRVINE	CA		03/26/2015		314,721							314,721	314,721			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
123527	FUQUAY-VARINA	NC		05/06/2015		86,866							86,866	86,866			
123530	LAS VEGAS	NV		06/29/2015		167,783							167,783	167,783			
123531	MINNEAPOLIS	MN		06/30/2015		49,950							49,950	49,950			
123532	SALT LAKE CITY	UT		05/29/2015		339,505							339,505	339,505			
123537	ADDISON	TX		08/03/2015		44,234		(8)			(8)		44,226	44,226			
123542	PHILADELPHIA	PA		07/10/2015		30,953							30,953	30,953			
0299999. Mortgages with partial repayments						63,324,966		38,654			38,654		63,363,620	63,363,620			
123089	ANNAPOLIS	MD		12/26/2007	04/29/2015	6,180,608							6,180,608	6,654,208		473,600	473,600
0399999. Mortgages disposed						6,180,608							6,180,608	6,654,208		473,600	473,600
0599999 - Totals						508,384,153		1,388,375			1,388,375		509,772,528	516,599,628		6,827,100	6,827,100

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV	R	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2	14,692,399	14,692,399	14,692,399	2,405,646					530,113	5,204,606	6.890
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital	5S	04/26/2012	2	11,087,112	11,087,112	11,087,112	60,938				(762,651)	1,535,405	211,127	4.680
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									25,779,511	25,779,511	25,779,511	2,466,584				(762,651)	2,065,518	5,415,733	XXX
000000-00-0	BLUE ROAD CAPITAL LP	R	NEW YORK	NY	BLUE ROAD GP LP		11/05/2015	3	3,780,854	3,780,854	3,780,854							3,792,529	2.140
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	R	NEW YORK	NY	BLUE ROAD GP LP		11/06/2015		3,181,715	3,181,715	3,181,715							4,391,946	10.380
000000-00-0	TEAYS RIVER INVESTMENTS LLC	C	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		64,430,443	64,430,443	64,430,443	(1,522,852)							3.160
000000-00-0	GTCR FUND VII		Chicago	IL	GTCR		03/27/2000	3									17,103		0.500
55407@-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP		Dallas	TX	TCW		05/15/2002		4,759	4,759	4,759	(69,468)							11.110
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		11/07/2006					(12,767)					290,670		3.070
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	7,203,845	7,203,845	7,203,845	(4,775,366)					4,863,596	1,441,382	0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	R	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	12,238,532	12,238,532	12,238,532	2,689,004						18,102,341	0.710
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	9,421,868	9,421,868	9,421,868	(3,428,835)					3,993,951	1,107,707	0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	7,194,160	7,194,160	7,194,160	(3,574,865)					3,414,544	3,753,591	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Los Angeles	CA	Ares Management LLC		11/05/2012		12,004,824	12,004,824	12,004,824	909,729						4,744,110	0.330
000000-00-0	ASTORG IV	R	Paris	FRA	Astorg Partners		03/20/2008	3	7,036,570	7,036,570	7,036,570	448,107				(30,047)	692,398	1,290,524	1.360
000000-00-0	ASTORG V	R	Paris	FRA	Astorg Partners		03/21/2011	3	8,454,942	8,454,942	8,454,942	2,953,734				(423,347)		3,340,089	1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		09/30/2008	2	77,166	77,166	77,166	714							3.410
000000-00-0	BEHRMAN CAPITAL PEP L.P.	R	New York	NY	Behrman Capital		08/23/2012	3	3,915,655	3,915,655	3,915,655	767,335					43,388	441,194	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	6,346,483	6,346,483	6,346,483	(1,687,115)					2,753,340	396,852	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP		New York	NY	Blackstone Group		05/11/2009	3	7,924	7,924	7,924							490,404	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	R	New York	NY	CCMP Capital Associates III LP		01/17/2014	3	5,118,432	5,118,432	5,118,432	420,877						5,204,063	0.290
000000-00-0	EQT V FUND	R	St Peter Port	GGY	EQT		12/31/2008	3	6,402,471	6,402,471	6,402,471	52,282				(558,992)	767,054	348,785	0.290
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	6,346,835	6,346,835	6,346,835	(2,464,352)					1,341,637	1,083,300	0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	14,223,133	14,223,133	14,223,133	777,403					1,233,168	560,275	0.600
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	R	Boston	MA	Advent Group		10/31/2012	3	18,309,153	18,309,153	18,309,153	(648,802)						5,844,250	0.750
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	2,800,091	2,800,091	2,800,091	(2,426,505)					5,580,142	1,920,794	1.030
000000-00-0	GTCR FUND XI LP	R	CHICAGO	IL	GTCR		09/02/2014	3	6,730,724	6,730,724	6,730,724	316,562						18,809,136	0.810
000000-00-0	GTCR INVESTORS CROWN LP	R	Chicago	IL	GTCR		03/10/2014		2,673,206	2,673,206	2,673,206	352,026						650,000	0.660
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	Boston	MA	HarbourVest Partners		12/31/2012		13,087,370	13,087,370	13,087,370	(3,412,873)					5,160,894		1.590
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	R	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		20,535,527	20,535,527	20,535,527	4,368,647						901,496	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	R	New York	NY	Lexington Partners		01/31/2011		8,341,600	8,341,600	8,341,600	(82,959)					1,172,694	3,687,687	0.250
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		854,281	854,281	854,281	(365,961)					418,318	48,684	0.500
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3	4,355,137	4,355,137	4,355,137	(595,308)					126,681	1,466,951	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008		9,970,599	9,970,599	9,970,599	(109,319)					239,566	853,245	0.300
000000-00-0	MBK PARTNERS FUND III	R	Central	HKG	MBK Partners		04/17/2013		20,399,455	20,399,455	20,399,455	188,075						18,125,824	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	16,264,525	16,264,525	16,264,525	(1,015,887)					4,127,482	1,795,838	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	7,818,586	7,818,586	7,818,586	(800,868)					3,265,817	4,773,197	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	R	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	1,564,546	1,564,546	1,564,546	(344,635)						9,990,817	0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BRA	Patria Investimentos		10/16/2008		8,821,318	8,821,318	8,821,318	(1,755,150)					169,524	1,861,539	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	R	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013		10,709,976	10,709,976	10,709,976	211,886					961,354	13,282,514	0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	15,245,351	15,245,351	15,245,351	2,294,176					26,227	1,992,390	0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	4,073,978	4,073,978	4,073,978	(1,826,402)					2,147,656	1,632,870	0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	R	Boston	MA	Sankaty Advisors		10/17/2012		5,362,759	5,362,759	5,362,759	426,151					116,363	2,379,000	0.570
000000-00-0	SEGULAH IV, LP	R	Stockholm	SWE	Segulah Advisor		04/28/2008	3	7,048,245	7,048,245	7,048,245	525,282				(809,225)	206,061	2,816,888	1.450
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		09/30/2008	3	8,336,027	8,336,027	8,336,027	(888,556)					790,753	2,486,252	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	R	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	6,762,887	6,762,887	6,762,887	909,394						12,003,089	0.170
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		12,531,366	12,531,366	12,531,366	5,089,062						1,373,926	1.460
000000-00-0	SYCAMORE PARTNERS II, LP	R	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3	3,906,969	3,906,969	3,906,969	(245,859)						13,334,263	0.700
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	6,485,558	6,485,558	6,485,558	(1,121,982)					2,260,471	1,038,186	0.080
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		05/22/2008	3	15,959,825	15,959,825	15,959,825	510,446					2,751,302	2,086,856	0.110
000000-00-0	TRIDENT VI LP	R	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	7,311,831	7,311,831	7,311,831	(85,858)						9,510,152	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	4,326,313	4,326,313	4,326,313	(4,267,249)					2,272,760	1,669,513	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	22,685,279	22,685,279	22,685,279	7,973,431					30,572	3,587,646	0.760
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		3,079,669	3,079,669	3,079,669	(2,165,909)					1,747,338		0.240

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		09/30/2008		17,613,540	17,613,540	17,613,540	(4,302,854)					3,667,659		0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	R	Wayzata	MN	Wayzata Partners		05/24/2013		6,657,110	6,657,110	6,657,110	(416,778)						13,027,440	0.790
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		1,610,677	1,610,677	1,610,677	(1,250,436)						842,212	0.990
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	16,755,612	16,755,612	16,755,612	(845,053)					3,525,374	857,474	0.680
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP		Boston	MA	ArcLight Partners		09/30/2008	2									21,101		2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	R	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	5,728,479	5,728,479	5,728,479	(315,350)						14,206,171	0.360
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		05/11/2009	3	5,511	5,511	5,511	180,796					42,771		0.940
29269#-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2	8,053,292	8,053,292	8,053,292	(2,703,797)					1,499,558	3,618,457	0.310
000000-00-0	EIG ENERGY FUND XVI	R	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2	4,977,928	4,977,928	4,977,928	(1,544,982)						12,749,262	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	R	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014		241,627	241,627	241,627	(179,774)						7,578,600	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	R	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP		02/13/2015	3	4,027,656	4,027,656	4,027,656	(69,259)						25,713,030	0.990
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	3,590,118	3,590,118	3,590,118	(3,986,557)					1,131,662	183,876	0.270
000000-00-0	NATURAL GAS PARTNERS X	R	Irving	TX	Natural Gas Partners		06/04/2012	3	16,620,254	16,620,254	16,620,254	(4,170,786)						4,026,890	0.700
000000-00-0	NATURAL GAS PARTNERS XI	R	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	1,865,463	1,865,463	1,865,463	(75,495)						16,057,147	0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	R	BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015		12,031,521	12,031,521	12,031,521								1.100
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		09/30/2008	3	329,700	329,700	329,700	(101,121)						279,431	3.420
000000-00-0	ACTIS AFRICA IV	R	London	GBR	ACTIS CAPITAL		07/19/2013		20,128,807	20,128,807	20,128,807	5,231,940						1,703,986	8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008		18,240,982	18,240,982	18,240,982	(3,750,404)					392,919	1,124,731	1.670
000000-00-0	ATLANTA CO-INVESTMENT II LP	R	Central	HKG	BARING PRIVATE EQUITY ASIA		07/11/2014					111,380					7,333,018		35.780
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	R	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		5,407,369	5,407,369	5,407,369	677,062						12,103,092	1.950
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA	Audax Group		05/11/2009	2	1,191,902	1,191,902	1,191,902	332,951					19,188	2,620,633	3.540
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	ARDIAN		12/14/2011		7,291,006	7,291,006	7,291,006	1,016,334						2,254,306	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BRA	Axxon Group		08/11/2011	3	4,120,678	4,120,678	4,120,678	(1,219,300)						2,178,371	7.870
05558#-10-1	BHC INTERIM FUNDING II		New York	NY	BHC INTERIM FUNDING MANAGEMENT		09/30/2008	2	2,543,064	2,543,064	2,543,064								7.500
000000-00-0	BLACK TORO CAPITAL FUND-II	R	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		12/04/2015		11,545,761	11,545,761	11,545,761							20,205,232	23.060
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		09/30/2008		8,137,746	8,137,746	8,137,746	(226,136)						2,449,503	4.060
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		04/18/2008	3	8,181,833	8,181,833	8,181,833	(1,697,929)					4,330,851	351,896	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.		Los Angeles	CA	Caltius Capital		12/31/2008	2	793	793	793	(34,400)					34,057		22.920
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		05/01/2009	2	857,191	857,191	857,191	(164,104)						1,159,806	5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	10,092,017	10,092,017	10,092,017	354,804					1,313,294	1,166,758	16.380
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	R	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015		12,706,088	12,706,088	12,706,088	(42,216)						251,696	19.940
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	R	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015		6,837,529	6,837,529	6,837,529							12,451,074	8.380
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011		4,990,444	4,990,444	4,990,444	3,311,731		(29,663)				5,032,549	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	R	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2	3,815,099	3,815,099	3,815,099	96,653					229,543	11,758,869	3.700
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	R	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011		3,696,629	3,696,629	3,696,629	340,060			(400,466)		690,824	6,026,177	9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		9,303,949	9,303,949	9,303,949	(501,771)					1,801,794	3,597,631	2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	R	BOCA RATON	FL	DIGITAL BRIDGE HOLDINGS, LLC		11/06/2015		10,398,490	10,398,490	10,398,490							12,335,078	7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	GBR	Barclays		02/20/2012	3	15,753,266	15,753,266	15,753,266	1,052,897			(1,130,235)		2,243,608	1,304,468	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	R	LONDON	GBR	BARCLAYS		06/26/2015	3	5,288,052	5,288,052	5,288,052	(98,633)			6,238			21,914,530	1.240
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	3,566,798	3,566,798	3,566,798	1,107,769						2,662,438	3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III	R	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015		1,312,915	1,312,915	1,312,915	(192,085)						19,995,000	2.940
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	11,007,971	11,007,971	11,007,971	898,545					81,224	12,200,479	4.240
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		09/30/2008	3	480,766	480,766	480,766	(1,498,196)					2,640,713	2,404,004	6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		09/30/2008	3	3,202,505	3,202,505	3,202,505	(635,004)					201,953	906,169	7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	5,055,989	5,055,989	5,055,989	(312,622)					276,756	1,404,648	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	10,293,319	10,293,319	10,293,319	1,658,173						4,501,997	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	R	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014		37,914,627	37,914,627	37,914,627	252,737					95,000		20.840
000000-00-0	QCP II EQUITY INVETROS GET LP	R	New York	NY	Quadrangle Group		06/11/2008		48,843	48,843	48,843	(2,693,703)							27.820
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR		07/18/2011	3	15,691,049	15,691,049	15,691,049	1,370,043					4,094,544	3,094,548	0.840
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC	R	NEW YORK	NY	QUADRANGLE GROUP		06/08/2015		12,485,432	12,485,432	12,485,432	(14,569)							5.030
000000-00-0	HKW CAPITAL PARTNERS IV LP	R	NEW YORK	NY	HKW MANAGEMENT IV LP		04/28/2014	3	20,107,893	20,107,893	20,107,893	1,852,051					228,192	13,455,138	9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	R	NEW YORK	NY	HKW MANAGEMENT IV LP		06/30/2014		4,498,420	4,498,420	4,498,420	(1,615,310)						12,699,276	75.200

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3	2,868,154	2,868,154	2,868,154	2,221,776						1,597,682	3.200
000000-00-0	HURON FUND IV	R	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	11,032,442	11,032,442	11,032,442	(1,094,887)						27,227,654	8.060
000000-00-0	INVISION HOSPITALITY LP	R	ST HELIER	JEY	INVISION CAPITAL PARTNERS HOSPITALITY LI		11/12/2015		9,383,843	9,383,843	9,383,843							1,831,950	4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CHN	Jade Invest		07/12/2012		4,591,240	4,591,240	4,591,240	174,264						2,656,680	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	R	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014		5,879,504	5,879,504	5,879,504	(77,756)						11,751,666	9.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	R	Dallas	TX	Kainos Capital		05/10/2013	3	6,590,744	6,590,744	6,590,744	1,073,859						2,532,146	1.790
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	286,450	286,450	286,450	(24,517)						21,011	1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	7,957,240	7,957,240	7,957,240	2,196,764						67,145	1.720
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	3,404,346	3,404,346	3,404,346	(340,587)					518,697	762,348	3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	3,074,145	3,074,145	3,074,145	(475,570)					1,585,660	2,599,037	2.640
000000-00-0	KOHLBERG INVESTORS VII LP	R	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	11,885,463	11,885,463	11,885,463	2,432,354					85,348	11,501,265	7.670
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		1,942,309	1,942,309	1,942,309	(216,940)					140,115	1,579,303	7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	3,258,226	3,258,226	3,258,226	742,066						1,209,603	2.560
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		12/31/2008		4,364,881	4,364,881	4,364,881	(622,925)					1,394,377	118,645	2.340
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	R	New York	NY	Lexington Partners		03/14/2011		1,564,066	1,564,066	1,564,066	(345,556)					777,612	840,042	1.190
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3	5,819,672	5,819,672	5,819,672	(231,636)						335,639	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3	14,880,750	14,880,750	14,880,750	3,893,279					173,352	1,892,904	2.170
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		12/31/2008	2	8,138,417	8,138,417	8,138,417	852,951					351,475	1,285,714	4.400
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	R	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013		23,969,522	23,969,522	23,969,522	2,803,210						28,081,652	2.950
000000-00-0	MP HOLDCO LLC	R	NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015		8,788,860	8,788,860	8,788,860	(291,140)							22.060
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	R	NEW YORK	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		08/06/2014		23,041,510	23,041,510	23,041,510	9,834,935							22.150
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008		6,371,182	6,371,182	6,371,182	(397,593)					1,279,670	2,100,000	15.340
000000-00-0	NG CAPITAL PARTNERS II LP	R	Lima	PER	NEXUS GROUP		07/22/2013		3,382,087	3,382,087	3,382,087	360,628						8,874,457	2.070
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	R	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	10,695,415	10,695,415	10,695,415	327,047					1,387,900	3,084,555	4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	6,194,694	6,194,694	6,194,694	879,742					53,985	2,069,368	2.670
000000-00-0	ONCAP III	R	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011	3	7,161,089	7,161,089	7,161,089	2,167,639				(975,919)		1,490,184	1.000
000000-00-0	ORCHID ASIA V	R	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011		3,904,578	3,904,578	3,904,578	(2,103,135)					4,057,659	1,992,114	1.570
000000-00-0	ORCHID ASIA VI LP	R	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		1,688,326	1,688,326	1,688,326	(318,129)						10,964,115	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	R	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015		21,659,656	21,659,656	21,659,656	1,615,474					17,896		8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC		ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014		15,294,914	15,294,914	15,294,914	6,693,541				(335,638)			3.690
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		05/05/2009	3	4,930,751	4,930,751	4,930,751	(171,292)				(326,875)	1,005,472	890,995	3.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BRA	Patria Investimentos		08/29/2011		6,437,404	6,437,404	6,437,404	(1,068,554)						6,548,186	1.120
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	3,243,326	3,243,326	3,243,326	162,212					213,334	562,484	3.430
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2	1,249,383	1,249,383	1,249,383	(199,267)					786,013	1,565,892	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	16,065,188	16,065,188	16,065,188	1,336,092					2,479,506	4,251,559	3.100
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	22,270,515	22,270,515	22,270,515	2,169,101					661,291	13,128,215	3.300
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		09/30/2007	3				(1,951,303)					3,575,318	253,749	3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	9,071,809	9,071,809	9,071,809	1,573,116					2,007,471	155,259	2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	R	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3	2,617,226	2,617,226	2,617,226	334,524						7,836,213	4.470
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	7,878,287	7,878,287	7,878,287	368,208						1,287,330	2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	R	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	27,370	27,370	27,370	(229,094)						17,743,536	2.400
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		6,118,302	6,118,302	6,118,302	(1,616,924)						138,745	2.760
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	SYCAMORE PARTNERS		07/10/2012	3	13,644,973	13,644,973	13,644,973	4,076,846					1,778,508	5,215,690	1.160
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	R	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012		42,054,199	42,054,199	42,054,199	3,545,934						896,915	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	1,902,614	1,902,614	1,902,614	(2,109,009)					509,032	2,097,279	2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	R	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3	1,857,900	1,857,900	1,857,900	(212,059)				(28,494)		12,537,467	1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	18,675,619	18,675,619	18,675,619	(1,942,213)						22,980,915	2.220
000000-00-0	TRILLIANT HOLDING LP	R	DALLAS	TX	KAINOS CAPITAL		07/29/2015		8,109,149	8,109,149	8,109,149	1,557,613							5.600
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	1,944,561	1,944,561	1,944,561	(564,784)						4,107,406	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	9,548,692	9,548,692	9,548,692	(496,843)					4,934,424	1,083,396	1.840
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	6,872,456	6,872,456	6,872,456	214,810						1,197,701	1.680
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011	3	33,161,740	33,161,740	33,161,740	(14,446,713)					2,260,842	18,247,402	2.270

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	C	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3	12,743,007	12,743,007	12,743,007	1,168,030						12,489,903	4.050
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	R	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	3,916,080	3,916,080	3,916,080	(397,861)						16,067,797	1.380
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	R	New York	NY	CARLYLE POWER PARTNERS		02/20/2015		11,264,063	11,264,063	11,264,063	(232,160)							11.330
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	R	BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015		10,852,749	10,852,749	10,852,749							1,147,251	1.290
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	R	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/31/2015		10,021,599	10,021,599	10,021,599	716,949					7,654		5.810
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	8,804,056	8,804,056	8,804,056	(2,321,696)							4.250
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	1,886,682	1,886,682	1,886,682	(3,405,456)		8,802,440					2.590
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	10,852,868	10,852,868	10,852,868	(2,102,148)							1.540
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	5,452,534	5,452,534	5,452,534	311,910						103,279	2.340
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		09/30/2008	3	24,129,860	24,129,860	24,129,860	(3,079,975)					432,024	494,907	1.780
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011	3	54,372,422	54,372,422	54,372,422	5,363,124						29,193,160	9.140
000000-00-0	NGP BRAVO CO-INVEST LLC	R	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015		8,795,752	8,795,752	8,795,752	(197,792)						2,256,456	11.250
000000-00-0	STEELRIVER LDC INVESTMENTS LP	R	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		91,373,182	91,373,182	91,373,182	21,324,885					3,509,429		18.800
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		69,428,847	69,428,847	69,428,847	(6,825,594)							13.860
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JPMORGAN INV MGMT		10/31/2014		36,324,060	36,324,060	36,324,060	(2,175,667)							9.880
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,667,019,422	1,667,019,422	1,667,019,422	7,882,032		8,802,440		(5,042,663)	124,862,488	797,812,134	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	R	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		10/29/2014		16,845,595	16,845,595	16,845,595	962,949				(841,981)		863,024	37.500
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		392,305	392,305	392,305	49,424							100.000
02014#-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,751,661	1,751,661	1,751,661	55							100.000
020018-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		9,230,558	9,230,558	9,230,558	391,087							100.000
020018-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		426,945,358	426,945,358	426,945,358	15,143,105							100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									455,165,477	455,165,477	455,165,477	16,546,620				(841,981)		863,024	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		1,603,229	1,603,229	1,603,229	349,444						292,500	0.580
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		4,538,867	4,538,867	4,538,867	1,001,998						1,200,000	0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		10,648,986	10,648,986	10,648,986	697,812					2,441,527	5,250,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	C	New York	NY	Blackstone Group		03/31/2009		17,368,410	17,368,410	17,368,410	1,700,600		(1,493,437)			4,890,358	2,618,910	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		13,774,158	13,774,158	13,774,158	(1,143,906)					4,582,714	801,418	0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		18,770,533	18,770,533	18,770,533	(6,234,666)					7,957,821	1,553,594	0.280
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		09/30/2008												1.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		9,440,232	9,440,232	9,440,232	(1,889,104)					2,887,551	2,623,211	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		3,320,027	3,320,027	3,320,027	536,898							0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/30/2008		3,493,625	3,493,625	3,493,625	45,328					359,465	2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	C	New York	NY	Westbrook Partners		06/11/2013		21,313,781	21,313,781	21,313,781	1,873,397					2,421	9,440,178	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	New York	NY	Westbrook Partners		12/28/2009		3,172,750	3,172,750	3,172,750	(1,083,779)					1,501,110	1,000,710	0.530
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	R	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		12,500,000	12,500,000	12,500,000							657,895	2.470
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		03/31/2009										6,878		3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		09/30/2008		14,344,438	14,344,438	14,344,438	3,013,918					1,295,319		3.530
000000-00-0	GALENA WAY LAND PARTNERS LLC	R	Los Angeles	CA	TruAmerica Multifamily		06/23/2014		8,492,785	8,492,785	8,492,785	(609,097)						2,003,300	65.000
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		18,385,326	18,385,326	18,385,326	(1,685,459)					474,378		49.000
000000-00-0	JER FUND III		McLean	VA	JER Partners		12/31/2008		187,917	187,917	187,917	1,828						4,474,930	1.700
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		12/31/2008					1,937							2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	C	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		51,323	51,323	51,323	105,841					114,890		2.020
000000-00-0	KTR INDUSTRIAL FUND II	C	New York	NY	KTR CAPITAL PARTNERS		08/20/2010		119,032	119,032	119,032	4,315,740					1,142,721		2.860
000000-00-0	KTR INDUSTRIAL FUND III LP	R	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		83,795	83,795	83,795	8,076,102					572,403		4.170
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		2,265,364	2,265,364	2,265,364	172,280						2,136,304	4.410
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		09/30/2008					1,684,230					14,953,815		1.630
000000-00-0	LONE STAR REAL ESTATE FUND III LP	R	DALLAS	TX	LONE STAR FUNDS		05/20/2014		27,071,352	27,071,352	27,071,352	2,333,440					1,204,110	4,815,800	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	R	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		10,288,715	10,288,715	10,288,715							4,029,828	12.810
000000-00-0	ML-AI VENTURE 1 LLC	C	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013		23,111,492	23,111,492	23,111,492	(2,656,690)						1,735,610	49.000
000000-00-0	ML-AI VENTURE 2, LLC	R	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014		35,782,653	35,782,653	35,782,653	(1,990,061)							25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	R	Los Angeles	CA	TruAmerica Multifamily		06/23/2014		19,964,258	19,964,258	19,964,258	(2,024,843)						4,869,800	65.000
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	C	New York	NY	New York Life Inv		09/30/2008		397,543	397,543	397,543	(208,793)							6.660
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008		3,851,698	3,851,698	3,851,698	438,713						190,883	2.090
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	R	Los Angeles	CA	TruAmerica Multifamily		06/23/2014		10,779,866	10,779,866	10,779,866	(958,631)						2,111,200	65.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		235,166	235,166	235,166	(102,251)							1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		10,144,680	10,144,680	10,144,680	1,751,236							1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		25,639,878	25,639,878	25,639,878	(2,464,862)							49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		04/28/2010		20,934,338	20,934,338	20,934,338	(2,171,076)					3,836,973	878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		09/30/2008		7,461,650	7,461,650	7,461,650	(70,700)							1.780
000000-00-0	TRUAMERICA PROPERTIES II LLC	R	Los Angeles	CA	TruAmerica Multifamily		06/19/2014		22,616,272	22,616,272	22,616,272	(2,097,262)						3,007,226	40.000
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		05/11/2009		14,494,825	14,494,825	14,494,825	(2,124,431)					4,226,996	4,382,167	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		09/30/2008		8,745,089	8,745,089	8,745,089	508,407					403,102		1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		683,504	683,504	683,504	513,176							0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		6,171,147	6,171,147	6,171,147	81,874							1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated									412,248,705	412,248,705	412,248,705	(311,412)				(1,493,437)	52,854,552	62,109,621	XXX
BASOCV-JA-3	KING MILL DISTRIBUTION PARK 2, LLC		McHenry County	GA	CB Richard Ellis		09/10/2015		4,584,204	4,584,204	4,584,204								92.500
1899999. Joint Venture Interests - Real Estate - Affiliated									4,584,204	4,584,204	4,584,204								XXX
000000-00-0	SIG INVESTORS, LLC SERIES A1		Boston	MA	Hancock Partners		10/10/2007												3.030
2199999. Joint Venture Interests - Other - Unaffiliated																			XXX
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	1	01/17/2012		4,784,975	5,197,229	4,784,975		262				258,000		0.000
256141-AA-0	DOCTORS CO		Napa	CA	US Bank	2	10/18/2013		15,000,000	16,098,570	15,000,000						975,000		0.000
2399999. Surplus Debentures, etc - Unaffiliated									19,784,975	21,295,799	19,784,975		262				1,233,000		XXX
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006		CHICAGO	IL	KENNET CAPITAL		06/30/2006		100,000,000	100,000,000	100,000,000						5,980,000		0.000
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005		CHICAGO	IL	KENNET CAPITAL		08/01/2005		100,000,000	100,000,000	100,000,000						4,860,000		0.000
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008		CHICAGO	IL	KENNET CAPITAL		06/30/2008		50,000,000	50,000,000	50,000,000						2,865,000		0.000
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009		CHICAGO	IL	KENNET CAPITAL		12/30/2009		25,000,000	25,000,000	25,000,000						1,297,500		0.000
2699999. Collateral Loans - Affiliated									275,000,000	275,000,000	275,000,000						15,002,500		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		10,257,736	10,257,736	10,257,736		(1,278,766)						12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		14,127,831	14,127,831	14,127,831		(1,785,117)						10.410
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	Boston Capital		10/01/2010		11,151,158	11,151,158	11,151,158		(1,727,828)						7.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		6,402,088	6,402,088	6,402,088		(891,352)						5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		13,831,473	13,831,473	13,831,473		(1,427,057)						6.940
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		10,380,429	10,380,429	10,380,429		(1,316,016)						12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		11,693,668	11,693,668	11,693,668		(1,837,932)						9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	R	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		6,782,669	6,782,669	6,782,669		(851,845)						12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		12,731,261	12,731,261	12,731,261		(1,776,102)						9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	C	Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		8,405,315	8,405,315	8,405,315		(1,431,712)						6.000
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	C	Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		6,115,432	6,115,432	6,115,432		(866,655)						6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		9,562,248	9,562,248	9,562,248		(1,479,354)						8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		12,568,468	12,568,468	12,568,468		(1,704,485)						8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		14,541,336	14,541,336	14,541,336		(1,765,611)						8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		11,976,480	11,976,480	11,976,480		(1,781,745)						11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	R	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		12,542,462	12,542,462	12,542,462		(1,867,981)						8.330
000000-00-0	RED STONE 2011 NATIONAL FUND		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		7,811,944	7,811,944	7,811,944		(1,102,649)						11.810
000000-00-0	RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		Greenwich	CT	Richman Group		07/30/2010		15,159,369	15,159,369	15,159,369		(2,310,144)						10.640
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	R	Greenwich	CT	Richman Group		04/15/2011		19,877,754	19,877,754	19,877,754		(2,688,311)						11.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		8,772,441	8,772,441	8,772,441		(1,178,725)						12.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									224,691,557	224,691,557	224,691,557		(31,069,382)						XXX
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		497,891	497,891	497,891		(159,675)						6.170
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									497,891	497,891	497,891		(159,675)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse		12/12/2006		119,798	119,798	119,798		(44,801)						2.320
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		111,266	111,266	111,266		(51,323)						5.020

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									231,064	231,064	231,064		(96,125)						XXX
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		12/31/2007		26,956	26,956	26,956	622,050						73,857	7.000
000000-00-0	H/2 SPECIAL OPPORTUNITIES LP	R	Stamford	CT	H/2 Capital Partners		05/11/2009		4,387,127	4,387,127	4,387,127	(2,028,205)					2,079,611		4.460
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT		DOVER	DE	JP Morgan Chase		01/01/2012		343	343	343								0.000
42804V-AK-7	HERTZ CORP PREFUNDED LC		DOVER	DE	Deutsche Bank Securities		01/01/2012		209,335	209,335	209,335								0.000
4299999. Any Other Class of Assets - Unaffiliated									4,623,760	4,623,760	4,623,760	(1,406,155)					2,079,611	73,857	XXX
4499999. Total - Unaffiliated									2,354,876,886	2,356,387,710	2,354,876,886	8,631,048	(31,324,921)	8,802,440		(7,298,751)	183,095,169	865,411,345	XXX
4599999. Total - Affiliated									734,749,681	734,749,681	734,749,681	16,546,620				(841,981)	15,002,500	863,024	XXX
4699999 - Totals									3,089,626,567	3,091,137,391	3,089,626,567	25,177,669	(31,324,921)	8,802,440		(8,140,731)	198,097,669	866,274,369	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		295,740		6.890
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	2		2,787,035		4.680
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								3,082,776		XXX
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	BLUE ROAD GP LP	11/05/2015	3	3,887,036	780,285		2.140
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	BLUE ROAD GP LP	11/06/2015		2,443,990	737,725		10.380
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015		67,000,000			3.160
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners	11/07/2006			832		3.070
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		378,626		0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		3,967,085		0.710
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		1,071,433		0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			4,348,977		0.330
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	3		1,276,706		1.020
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		13,288		0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group	05/11/2009	3		7,924		0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	3		784,421		0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	3		204,998		0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	3		264,715		0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		138,150		0.600
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	3		3,506,550		0.750
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		5,036,250		0.810
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			1,751,000		0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			521,800		0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		77,824		0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			171,000		0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013			9,084,512		1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		622,900		0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		71,871		1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		1,832,128		0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008			1,394,650		1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013			4,184,583		0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		784,086		0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		30,138		0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012			1,092,000		0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		327,229		1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		84,390		0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		2,681,147		0.170
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			197,650		1.460
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	3		6,586,407		0.700
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	3		23,155		0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		620,389		0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		6,602,462		0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		104,736		0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		983,884		0.760
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013			2,862,120		0.790
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		1,318,862		0.680
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3	3,715,510	2,328,319		0.360
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	03/07/2011	2		1,904,878		0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	12/13/2013	2		5,025,100		0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014			368,067		0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP	02/13/2015	3	4,512,660			0.990
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		252,321		0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3		3,952,650		0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3		1,873,851		0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015		6,641,224	5,390,296		1.100
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	3		15,890		3.420
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013			8,245,661		8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008			531,774		1.670
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			3,918,334		1.950
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	2		17,388		3.540
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011			1,144,331		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	3		2,531,231		7.870
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC	12/04/2015		9,052,960	2,492,801		23.060
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008			212,990		4.060

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	3		6,006		4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		2,506,066		2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	2		3,074		22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		10,213		5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3		49,131		16.380
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015		9,727,609	3,211,645		19.940
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015		5,587,542	1,277,082		8.380
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			192,087		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	2		1,608,128		3.700
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011			2,644		9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011			2,166,196		2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE HOLDINGS, LLC	11/06/2015		10,195,990	202,500		7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	3		1,934,938		1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	3	2,377,481	3,112,567		1.240
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		219,430		3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015		537,500	967,500		2.940
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		3,810,818		4.240
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	3		113,086		6.570
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		18,373		4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		4,031,925		3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014			47,524		20.840
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		486,245		0.840
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC	NEW YORK	NY	QUADRANGLE GROUP	06/08/2015		12,500,000			5.030
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	3		6,020,243		9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW MANAGEMENT IV LP	06/30/2014			4,603,445		75.200
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	3		127,918		3.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3		4,286,946		8.060
000000-00-0	INVISION HOSPITALITY LP	ST HELIER	JEY	INVISION CAPITAL PARTNERS HOSPITALITY LI	11/12/2015		9,383,843			4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012			1,778,400		6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP	05/01/2014			4,057,077		9.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		3,148,340		1.790
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		24,548		1.720
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		6,545		3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		9,159		2.640
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		5,284,923		7.670
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008			2,123		7.020
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	3		198,326		2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	3		1,928,177		2.170
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013			5,541,054		2.950
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015		9,080,000			22.060
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008			254,480		15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013			359,543		2.070
667056-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		579,870		4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		43,067		2.670
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	3		1,576,421		1.000
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011			215,730		1.570
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014			1,729,780		1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015		20,050,967	51,270		8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014			22,903		3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011			2,033,631		1.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	2		59,975		1.940
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	2		522,151		3.100
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		7,928,091		3.300
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		87,688		2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	3		666,285		4.470
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		2,019,546		2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3	86,083	170,381		2.400
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		2,667,612		1.160
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012			15,339,286		16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		23,630		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS	02/13/2015	3	1,390,040	1,127,618		1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		6,563,798		2.220
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL	07/29/2015		6,551,537			5.600
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		329,523		0.850

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		31,484		1.840
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	3		540,828		1.680
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		11,588,013		2.270
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	3		5,260,602		4.050
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3	4,898,240	2,515,507		1.380
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS	02/20/2015		11,444,518	51,705		11.330
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015		10,852,749			1.290
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	03/31/2015		9,304,650			5.810
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	3		417,975		1.540
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		19,003		2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	3		815,050		1.780
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		3,328,283		9.140
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015		8,993,544			11.250
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014			51,200,000		13.860
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT	10/31/2014			19,200,000		9.880
553338-10-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015		8,545,000			20.760
1599999. Joint Venture Interests - Common Stock - Unaffiliated							238,760,673	309,069,901		XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC	10/29/2014			7,870,748		37.500
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010			35,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								42,870,748		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011			1,050,000		0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			520,426		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			296,318		0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			126,390		0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			22,570		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			58,462		0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013			10,700,768		1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			97,202		0.530
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015		12,500,000			2.470
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008			198,992		3.530
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008			38,259		2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013			5,000,000		4.170
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014			14,077,432		1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015		1,184,438	9,104,278		12.810
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT, LLC	12/30/2013			1,678,376		49.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008			41,087		2.090
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008			3,475		1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			417,036		49.000
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014			21,186,401		40.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			105,018		1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	09/30/2008			17,889		0.520
1799999. Joint Venture Interests - Real Estate - Unaffiliated							13,684,438	64,740,379		XXX
BA5OCV-JA-3	KING MILL DISTRIBUTION PARK 2, LLC	McHenry County	GA	CB Richard Ellis	09/10/2015		4,550,557	33,647		92.500
BA5OB9-VQ-4	WEST PLAZA REAL ESTATE, LLC	DOVER	DE	DIRECT	03/13/2015		2,000,000			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							6,550,557	33,647		XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			65,182		8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			(71,082)		8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP	08/15/2011			49,088		8.330
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011			(4,554)		11.810
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								38,634		XXX
4499999. Total - Unaffiliated							252,445,111	376,931,689		XXX
4599999. Total - Affiliated							6,550,557	42,904,395		XXX
4699999 - Totals							258,995,668	419,836,084		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	12/10/2015	4,936,786							4,936,786	4,936,786				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/17/2015	2,454,189							2,454,189	1,839,605	(614,583)		(614,583)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							7,390,975							7,390,975	6,776,392	(614,583)		(614,583)	
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	10/30/2015									125		125	125	
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	BLUE ROAD GP LP	11/05/2015	12/10/2015								886,467	886,467				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	12/10/2015								1,046,705	1,046,705				
11440#-10-1	BROOKS HOLDINGS LLC	Boston	MA	Hancock Partners	04/28/2006	06/30/2015		2,197				2,197		2,197			(2,197)	(2,197)	
11443#-10-8	BROOKS PROVISIONS CO-INVESTMENTS LLC	Boston	MA	Hancock Partners	04/28/2006	06/30/2015													
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	Dallas	TX	TCW	05/15/2002	11/30/2015	2,618							2,618	2,618				
000000-00-0	AIP/MAI HOLDINGS LLC	Boston	MA	Hancock Partners	04/27/2009	06/30/2015													
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners	11/07/2006	10/15/2015	380,006							380,006	380,006				
000000-00-0	NC ENERGY SERVICES US LP	Boston	MA	Hancock Partners	10/31/2006	02/24/2015								86,501			86,501	86,501	
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	08/21/2015	1,568,945							1,568,945	1,568,945				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	08/14/2015	1,800,693							1,800,693	1,800,693				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/29/2015	4,192,200							4,192,200	2,900,040	(1,292,160)		(1,292,160)	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	10/16/2015	5,518,079							5,518,079	4,861,121	(656,958)		(656,958)	
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	12/15/2015	1,418,897							1,418,897	1,418,897				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/16/2015	1,723,929							1,723,929	1,723,929				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	08/28/2015	157,907							157,907	157,907				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	12/30/2015	1,105,930							1,105,930	721,220	(384,710)		(384,710)	
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	11/04/2015	3,813,855							3,813,855	3,813,855				
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	Boston	MA	Advent Group	10/31/2012	08/19/2015	1,807,500							1,807,500	1,807,500				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	12/04/2015	11,786,698							11,786,698	11,786,698				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	12/04/2015	344,737							344,737	344,737				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	12/23/2015	1,401,859							1,401,859	1,401,859				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	04/16/2015	211,736							211,736	211,736				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	12/31/2015	1,532,621							1,532,621	1,532,621				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008	12/29/2015	194,081							194,081	194,081				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	12/30/2015	213,907							213,907	213,907				
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	11/30/2015	56,906							56,906	56,906				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	12/09/2015	1,518,187							1,518,187	1,518,187				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	12/24/2015	1,471,429							1,471,429	1,471,429				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/18/2015	4,414,282							4,414,282	4,414,282				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	05/29/2015	109,373							109,373	109,373				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	12/31/2015	3,191,580							3,191,580	2,501,879	(689,701)		(689,701)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	12/30/2015	3,267,455							3,267,455	3,267,455				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	10/09/2015	1,801,631							1,801,631	1,801,631				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	08/07/2015	8,406,087							8,406,087	8,406,087				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	12/18/2015	3,324,872							3,324,872	3,324,872				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	12/16/2015	1,266,119							1,266,119	1,266,119				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	12/08/2015	3,851,046							3,851,046	3,851,046				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	12/28/2015	632,420							632,420	632,420				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	12/22/2015	302,871							302,871	302,871				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	12/01/2015	6,920,194							6,920,194	6,920,194				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/02/2015	1,482,016							1,482,016	1,482,016				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	12/23/2015	4,212,713							4,212,713	4,212,713				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/14/2015	970,659							970,659	970,659				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	12/22/2015	1,603,980							1,603,980	1,603,980				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	12/22/2015	725,611							725,611	725,611				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	03/07/2011	11/13/2015	127,742							127,742	127,742				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	12/13/2013	11/12/2015	908,949							908,949	908,949				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP	02/13/2015	12/22/2015								415,746	415,746				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	12/28/2015	19,699							19,699	19,699				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	12/18/2015	2,985,565							2,985,565	2,985,565				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	02/09/2015	34,586							34,586	34,586				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	12/21/2015	1,877,696							1,877,696	1,877,696				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/22/2015	133,929							133,929	133,929				
000000-00-0	ATLANTA CO-INVESTMENT II LP	Central	HKG	BARING PRIVATE EQUITY ASIA	07/11/2014	12/21/2015	25,242,052							25,242,052	25,242,052				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/29/2015	1,064,289							1,064,289	1,064,289				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	12/28/2015	1,139,360							1,139,360	1,139,360				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	12/31/2015	2,137,320							2,137,320	2,137,320				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	09/24/2015	1,138,767							1,138,767	1,138,767				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	DIRECT	09/30/2008	01/01/2015	9,097,193	(1,538,398)				(1,538,398)		7,558,795	9,056,171		1,497,376	1,497,376	
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	11/25/2015	5,897,826							5,897,826	5,897,826				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	02/27/2015	138,213							138,213	138,213				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	08/13/2015	1,077,767							1,077,767	1,077,767				
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	03/02/2015								190,951	190,951				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	12/11/2015								27,094	27,094				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	06/04/2015	6,285,485							6,285,485	5,460,825	(824,660)		(824,660)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	10/16/2015	1,397,929							1,397,929	1,397,929				
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	12/18/2015	8,356							8,356	(108,932)	(117,289)		(117,289)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	12/21/2015	994,908							994,908	994,908				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	12/23/2015	7,856,095							7,856,095	6,281,197	(1,574,898)		(1,574,898)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	12/16/2015								109,602	107,593	(2,009)		(2,009)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	12/18/2015	2,436,119							2,436,119	2,436,119				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	02/10/2015	1,756,067							1,756,067	1,756,067				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	12/21/2015	196,495							196,495	196,495				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/30/2015	333,265							333,265	333,265				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	10/13/2015	521,779							521,779	521,779				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	10/06/2015	285,000							285,000	285,000				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	10/29/2015	7,898,684							7,898,684	7,898,684				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	10/30/2015	254,432							254,432	254,432				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	12/11/2015	8,454,410							8,454,410	8,454,410				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	12/11/2015	447,339							447,339	447,339				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	11/13/2015	850,300							850,300	850,300				
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	06/30/2015		1,163,472				1,163,472		1,163,472			(1,163,472)	(1,163,472)	
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	07/31/2015	10,900	349,429				349,429		360,329			(360,329)	(360,329)	
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/23/2015	801,006							801,006	801,006				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	12/28/2015	3,330,660							3,330,660	3,330,660				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/16/2015	917,198							917,198	917,198				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	12/31/2015	840,410							840,410	840,410				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	03/14/2011	12/24/2015	970,783							970,783	970,783				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	09/22/2015	331,048							331,048	331,048				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	09/25/2015	3,118,729							3,118,729	3,118,729				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	DIRECT	09/30/2008	11/03/2015	11,347,499	(1,147,499)				(1,147,499)		10,200,000	19,848,540		9,648,540	9,648,540	
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013	12/16/2015	2,896,836							2,896,836	2,896,836				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008	12/29/2015	1,194,810							1,194,810	1,194,810				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	12/30/2015	3,298,987							3,298,987	3,298,987				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	11/01/2015	92,007							92,007	92,007				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	11/11/2015	55,295							55,295	45,221	(10,074)		(10,074)	
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	11/26/2015	1,114,686							1,114,686	1,114,686				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	09/04/2015	29,430							29,430	29,430				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	12/31/2015								58,054	58,054				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	05/05/2009	12/29/2015	2,060,239							2,060,239	1,440,874	(619,365)		(619,365)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	10/22/2015	35,861							35,861	35,861				

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		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
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	12/17/2015	16,870							16,870	16,870				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	12/30/2015	1,853,229							1,853,229	1,853,229				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	11/06/2015	7,777,331							7,777,331	7,777,331				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	10/20/2015	4,629,725							4,629,725	4,629,725				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	12/04/2015	1,897,109							1,897,109	1,897,109				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	12/15/2015	51,003							51,003	51,003				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	12/17/2015	1,795,087							1,795,087	1,795,087				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	07/10/2015	2,276,825							2,276,825	2,276,825				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	12/03/2015	2,854,453							2,854,453	2,854,453				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS	02/13/2015	11/04/2015								419,205	402,635	(16,570)		(16,570)	
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	12/08/2015	305,950							305,950	305,950				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	09/11/2015	57,447							57,447	57,447				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	12/22/2015	10,703,644							10,703,644	10,703,644				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	11/25/2015	654,111							654,111	654,111				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	12/08/2015								3,099,806	3,099,806				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	09/18/2015	129,437							129,437	129,437				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/29/2015	1,368,263							1,368,263	1,368,263				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/16/2015	1,682,887							1,682,887	1,682,887				
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	DIRECT	03/03/2014	06/25/2015	7,174,425	(1,404,503)				(1,404,503)		5,769,922	5,500,000		(269,922)	(269,922)	
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	DIRECT	07/08/2013	11/30/2015	30,522,422	(3,321,212)				(3,321,212)		27,201,210	27,775,977		574,766	574,766	
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	DIRECT	10/31/2014	12/31/2015	12,771,130	(1,135,803)				(1,135,803)		11,635,327	11,000,000		(635,327)	(635,327)	
55333@-10-0	MP HOLDCO LLC	NEW YORK	NY	DIRECT	01/05/2015	10/26/2015								8,545,000	8,545,000				690,721
1599999. Joint Venture Interests - Common Stock - Unaffiliated							302,670,980	(7,032,316)				(7,032,316)		310,437,294	313,624,962	(6,188,393)	9,376,061	3,187,668	690,721
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	08/12/2015	1,663,724							1,663,724	1,663,724				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	09/17/2015	2,387,185							2,387,185	2,387,185				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	12/14/2015	1,571,124							1,571,124	1,571,124				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/11/2015	1,620,570							1,620,570	545,650	(1,074,921)		(1,074,921)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/09/2015	1,682,521							1,682,521	1,682,521				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/08/2015	6,807,322							6,807,322	6,807,322				
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	12/29/2015									39,941		39,941	39,941	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/30/2015	4,207,349							4,207,349	4,207,349				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	10/30/2015	1,382,365							1,382,365	1,382,365				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	10/20/2015	385,810							385,810	385,810				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	12/22/2015	5,320,536							5,320,536	5,320,536				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	11/25/2015	2,142,739							2,142,739	2,142,739				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	12/28/2015	6,537,746							6,537,746	6,537,746				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/23/2015	962,090							962,090	962,090				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/22/2015	876,518							876,518	876,518				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	12/30/2015	7,124							7,124	7,124				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	09/30/2015	9,901,191							9,901,191	9,901,191				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	09/30/2015	24,161,092							24,161,092	24,161,092				
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	12/30/2015	33,368,366							33,368,366	33,368,366				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/22/2015	804,515							804,515	804,515				
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	Clarion Partners	09/30/2008	02/18/2015	15,117,439							15,117,439	15,117,439				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/09/2015	3,515,640							3,515,640	3,515,640				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT, LLC	11/05/2014	07/30/2015	2,912,984							2,912,984	2,912,984				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/23/2015	2,313,422							2,313,422	2,313,422				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	12/21/2015	614,821							614,821	614,821				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/23/2015	1,244,879							1,244,879	1,244,879				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	09/29/2015	1,266,942							1,266,942	1,266,942				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/22/2015	1,585,551							1,585,551	1,585,551				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010	11/23/2015	8,142,509							8,142,509	8,142,509				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	09/30/2008	03/12/2015	4,577,192							4,577,192	4,577,192				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	12/08/2015	1,076,866							1,076,866	1,076,866				

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000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	12/22/2015	4,454,522							4,454,522	4,454,522				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	12/23/2015	2,416,899							2,416,899	2,416,899				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							155,029,552							155,029,552	153,994,573	(1,074,921)	39,941	(1,034,980)	
BAS0B9-VQ-4	WEST PLAZA REAL ESTATE, LLC	DOVER	DE	DIRECT	03/13/2015	06/18/2015								2,000,000	2,000,000				
1899999. Joint Venture Interests - Real Estate - Affiliated														2,000,000	2,000,000				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	04/30/2015	26,012	(1,676,944)				(1,676,944)		(1,650,932)	37,446		1,688,378	1,688,378	
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							26,012	(1,676,944)				(1,676,944)		(1,650,932)	37,446		1,688,378	1,688,378	
636792-AA-1	NATL LIFE INSURANCE-VRMT	Montpelier	VT	JEFFERIES & COMPANY, INC	09/18/2009	07/16/2015	3,500,000							3,500,000	5,237,050		1,737,050	1,737,050	183,750
668131-AA-3	NORTHWESTERN MUTUAL LIFE	Milwaukee	WI	WELLS FARGO	03/23/2010	07/16/2015	10,000,000							10,000,000	11,658,000		1,658,000	1,658,000	303,150
878091-BC-0	TEACHERS INSUR & ANNUITY	New York	NY	U.S. BANCORP	12/11/2009	09/18/2015	20,496,788		(20,402)			(20,402)		20,476,386	23,524,260		3,047,874	3,047,874	650,750
2399999. Surplus Debentures, etc - Unaffiliated							33,996,788		(20,402)			(20,402)		33,976,386	40,419,310		6,442,924	6,442,924	1,137,650
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	12/29/2015	1,029,094							1,029,094	1,029,094				
000000-00-0	H/2 SPECIAL OPPORTUNITIES LP	Stamford	CT	H/2 Capital Partners	05/11/2009	12/31/2015	425,559							425,559	425,559				
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	12/31/2015	3,077							3,077	3,077				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	12/31/2015	114,689							114,689	114,689				
4299999. Any Other Class of Assets - Unaffiliated							1,572,419							1,572,419	1,572,419				
4499999. Total - Unaffiliated							500,686,727	(8,709,260)	(20,402)			(8,729,662)		506,755,695	516,425,102	(7,877,897)	17,547,304	9,669,406	1,828,371
4599999. Total - Affiliated														2,000,000	2,000,000				
4699999 - Totals							500,686,727	(8,709,260)	(20,402)			(8,729,662)		508,755,695	518,425,102	(7,877,897)	17,547,304	9,669,406	1,828,371

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
716540-BC-5	PETROLEOS MEXICANOS		E		1FE	7,700,000	99.4110	7,654,624	7,700,000	7,700,000					2.000	2.000	JD	4,706	148,500	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		E		1FE	7,000,000	99.2450	6,947,178	7,000,000	7,000,000					1.950	1.950	JD	4,171	131,625	06/28/2012	12/20/2022
805649-AB-6	SAYARRA LTD		E		1	5,893,293	101.6360	5,989,719	5,893,293	5,893,293					2.575	2.575	JAJO	26,135	147,784	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	.B	E		1	582,879	88.4980	840,729	950,000	753,800		32,773			0.000	4.495	NA			03/18/2010	03/15/2021
912828-A7-5	TREASURY NOTE				1	39,584,375	100.4530	40,181,240	40,000,000	39,746,600		81,694			1.500	1.718	JD	1,648	600,000	12/30/2013	12/31/2018
912828-H7-8	TREASURY NOTE				1	49,828,125	99.6330	49,816,400	50,000,000	49,828,553		428			0.500	0.819	JJ	104,620		12/30/2015	01/31/2017
912828-M8-0	TREASURY NOTE				1	7,747,594	99.4530	7,757,342	7,800,000	7,747,882		288			2.000	2.104	MN	13,639		12/16/2015	11/30/2022
912828-N2-2	TREASURY NOTE				1	46,116,309	99.7890	46,152,459	46,250,000	46,116,551		243			1.250	1.350	JD	26,853		12/29/2015	12/15/2018
912828-N5-5	TREASURY NOTE				1	141,006,934	99.8750	141,073,438	141,250,000	141,007,265		331			1.000	1.087	JD	3,880		12/30/2015	12/31/2017
912828-TW-0	TREASURY NOTE				1	47,225,391	99.4690	47,247,680	47,500,000	47,225,799		408			0.750	1.069	AO	60,680		12/30/2015	10/31/2017
912828-WP-1	TREASURY NOTE				1	44,264,600	99.8910	44,271,514	44,320,000	44,264,703		103			0.875	0.962	JD	18,013		12/30/2015	06/15/2017
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		E	1	1FE	3,648,458	100.6980	3,423,968	3,400,240	3,400,240					8.970	8.970	MS	101,667	289,958	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		E		1FE	1,625,625	118.3290	1,774,933	1,500,000	1,543,253		(7,711)			9.290	7.913	MS	46,450	132,383	10/23/2001	09/01/2020
912810-DZ-8	U S TREAS BDS	.SD			1	2,050,781	112.6640	1,689,962	1,500,000	1,615,318		(67,576)			8.875	3.934	FA	50,284	133,125	09/26/2008	08/15/2017
912810-EG-9	U S TREAS BDS	.SD			1	670,781	130.9530	785,719	600,000	624,401		(4,252)			8.750	7.703	FA	19,830	52,318	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	.SD			1	1,186,531	133.1210	1,431,052	1,075,000	1,117,368		(5,915)			8.125	7.563	FA	32,991	87,344	01/29/1993	08/15/2021
912810-FF-0	US TREASURY 5.25 11/15/28	.SD			1	5,183,594	130.6520	6,532,615	5,000,000	5,111,939		(6,064)			5.250	5.011	MN	33,894	262,500	12/08/1998	11/15/2028
912810-DW-5	US TREASURY N/B	.SD			1	627,188	102.4220	614,531	600,000	600,846		(2,186)			7.250	6.857	MN	5,617	43,500	03/10/1993	05/15/2016
912810-DX-3	US TREASURY N/B	.SD			1	6,529,250	105.7070	5,496,764	5,200,000	5,362,562		(180,252)			7.500	3.812	MN	50,357	389,960	09/26/2008	11/15/2016
912810-ED-6	US TREASURY N/B	.SD			1	638,040	123.2850	585,605	475,000	537,578		(15,696)			8.125	4.167	FA	14,578	38,594	09/26/2008	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904	129.4650	278,349	215,000	221,671		(1,046)			7.875	7.140	FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	.SD			1	2,582,091	129.4650	3,139,521	2,425,000	2,481,536		(8,856)			7.875	7.344	FA	72,132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	.SD			1	383,295	132.2500	429,813	325,000	352,776		(3,458)			7.250	5.751	FA	8,900	23,563	01/24/2006	08/15/2022
912828-K6-6	WI TREASURY NOTE				1	49,734,375	99.4770	49,738,300	50,000,000	49,734,920		545			0.500	0.902	AO	42,582		12/30/2015	04/30/2017
912828-M9-8	WI TREASURY NOTE				1	19,495,875	99.4060	19,483,615	19,600,000	19,496,703		828			1.625	1.737	MN	27,847		12/16/2015	11/30/2020
912828-K4-1	WIT TREASURY NOTE				1	5,001,273	99.9120	4,995,595	5,000,000	5,000,945		(327)			0.334	0.075	JAJO	2,267	2,746	07/14/2015	04/30/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						496,537,559	XXX	498,332,664	495,578,533	494,486,503		(185,695)			XXX	XXX	XXX	780,136	2,691,799	XXX	XXX
362157-XA-2	GOVT NATL MTG ASSOC I #156473			2	1	7	100.1210	7	7	7					9.500	5.614	MON			05/31/2004	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916			2	1	829	100.3680	801	798	799		(5)			9.000	7.705	MON	6	50	07/24/2000	09/15/2016
362167-D8-8	GOVT NATL MTG ASSOC I #185627			2	1	190	100.2550	184	183	184		(2)			9.000	7.051	MON	1	13	07/24/2000	03/15/2017
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816			2	1	1,716	100.3730	1,658	1,652	1,658		(9)			9.000	7.737	MON	12	135	07/24/2000	03/15/2017
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854			2	1	1,861	101.4970	1,807	1,781	1,794		(5)			9.500	8.691	MON	14	162	07/24/2000	02/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			2	1	91	100.3580	91	91	75		2			7.500	7.615	MON	1	6	07/24/2000	01/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233			2	1	3,751	100.4920	3,607	3,589	3,704		(34)			9.500	7.685	MON	28	333	07/24/2000	12/15/2020
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			2	1	3,833	106.9760	3,594	3,360	3,744					7.000	4.020	MON	20	232	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			2	1	68,485	109.3100	83,266	76,174	67,725		430			7.000	11.087	MON	444	5,237	12/19/1994	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			2	1	12,647	111.2470	13,708	12,323	12,723		(33)			8.500	7.392	MON	87	1,022	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			2	1	55,157	108.9440	65,359	59,994	54,995		342			7.000	9.906	MON	350	4,171	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			2	1	5,546	100.4300	5,432	5,408	5,595		(13)			8.500	7.352	MON	38	457	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089			2	1	13,222	102.1010	11,814	11,571	12,747		(127)			7.000	3.898	MON	67	805	11/18/2010	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			2	1	5,098	113.4640	5,594	4,930	5,199		(19)			9.000	7.249	MON	37	441	07/24/2000	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	18,650	113.5000	19,326	17,028	18,973		(146)			8.000	4.622	MON	114	1,348	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			2	1	234	101.3890	224	221	246		(1)			7.000	4.664	MON	1	16	05/31/2004	11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			2	1	10,010	102.8300	10,157	9,878	10,119		(13)			8.000	7.279	MON	66	786	07/24/2000	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			2	1	645	102.6920	626	609	701		(5)			7.000	3.774	MON	4	43	05/31/2004	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1	90	102.5560	87	85	96					7.000	4.094	MON		6	05/31/2004	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			2	1	666	101.8680	641	629	683		(4)			7.000	4.727	MON	4	44	05/31/2004	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630			2	1	2,222	112.1770	2,572	2,293	2,252		11			6.000	7.296	MON	11	135	05/17/2001	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	2,787	100.9110	2,656	2,632	2,809		(45)			7.000	3.550	MON	15	181	05/31/2004	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	617	102.2760	596	582	615		(7)			7.000	5.166	MON	3	38	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			2	1	1,407	104.1970	1,385	1,330	1,453		(6)			7.000	4.847	MON	8	92	05/31/2004	10/15/2030
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			2	1	396	111.4920	417	374	413		(2)			7.000	4.499	MON	2	26	05/31/2004	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			2	1	5,143	104.2550	4,992	4,789	5,445		(21)			7.500	4.241	MON	30	358	05/31/2004	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			2	1	2,074	111.5160	2,185	1,959	2,174		(8)			7.000	4.701	MON	11	137	05/31/2004	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			2	1	541,712	112.1650	597,897	533,050	548,309		884			5.500	4.924	MON	2,443	28,501	03/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			2	1	31,303	102.7560	33,384	32,488	32,236		98			9.000	10.125	MON	244	2,691	06/24/1996	08/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			2	1	345	101.3620	351	347	346					9.500	9.703	MON	3	32	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			2	1	4,015	116.0770	4,068	3,505	3,973		(23)			7.000	3.486	MON	20	242	11/18/2010	05/15/2027
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477			2	1	25	99.9050	24	24	24					10.500	10.266	MON			02/24/1986	01/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625			2	1	36	100.7920	39	39	39		1			9.000	12.049	MON		3	12/17/1987	09/20/2016
36202A-XX-0	GOVT NATL MTG ASSOC II # 694			2	1	92	101.9050	100	98	97		1			9.000	11.453	MON	1	7	01/21/1988	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			2	1	39	100.9920	43	43	42		1			8.500	14.645	MON		3	01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			2	1	175	100.9940	191	189	187		2			9.000	12.248	MON	1	15	01/21/1988	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747			2	1	266	101.3100	239	236	257					8.500	4.049	MON	2	18	11/18/2010	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			2	1	251	100.8940	273	271	269		3			9.000	11.656	MON	2	22	01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			2	1	1,703	100.8890	1,908	1,891	1,852		39			8.500	13.820	MON	13	146	01/01/1988	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781			2	1	613	100.3700	546	544	562		(14)			8.500	3.204	MON	4	44	11/18/2010	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			2	1	409	101.2180	445	440	432		6			9.000	12.475	MON	3	37	12/18/1987	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			2	1	828	101.1090	896	886	879		7			9.000	10.589	MON	7	74	12/17/1987	08/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			2	1	2,506	101.3220	2,725	2,690	2,594		54			9.000	13.898	MON	20	232	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			2	1	6,163	101.1550	6,677	6,601	6,492		74			9.000	11.694	MON	50	563	12/17/1987	12/20/2017
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2	1	2,087	109.7270	2,225	2,028	2,076		(7)			9.000	7.814	MON	15	180	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			2	1	1,662	109.8190	1,774	1,615	1,657		(7)			9.000	7.813	MON	12	138	07/24/2000	08/20/2021
36216G-TY-4	GOVT NATL MTG ASSOC II #164467			2	1	458	100.3260	498	496	493		6			9.000	11.831	MON	4	40	01/21/1988	09/20/2016
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						812,063	XXX	897,090	811,748	819,742		1,406			XXX	XXX	XXX	4,221	49,259	XXX	XXX
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	1FE	35,507,806	103.7540	36,840,624	35,507,806	35,507,806					3.875	3.875	FA	519,795	1,375,927	08/04/2011	02/15/2038
742651-DJ-8	PRIVATE EXPORT FUNDING				1FE	10,216,200	109.7530	10,975,340	10,000,000	10,124,709		(18,166)			4.300	4.062	JD	19,111	430,000	06/23/2010	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	6,483,815	101.6440	6,606,854	6,500,000	6,495,321		2,314			2.250	2.288	JD	6,500	146,250	10/06/2010	12/15/2017
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	3,454,477	101.9460	3,521,715	3,454,477	3,454,477					2.735	2.735	FMAN	15,747	92,432	10/25/2011	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC				1FE	7,709,620	103.0720	7,946,421	7,709,620	7,709,620					3.030	3.030	FMAN	25,307	227,862	12/01/2010	11/22/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						63,371,918	XXX	65,890,953	63,171,903	63,291,933		(15,852)			XXX	XXX	XXX	586,459	2,272,472	XXX	XXX
0599999. Total - U.S. Government Bonds						560,721,541	XXX	565,120,707	559,562,185	558,598,177		(200,141)			XXX	XXX	XXX	1,370,817	5,013,530	XXX	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		F		1	4,166,667	105.1890	4,382,893	4,166,667	4,166,667					5.300	5.300	AO	50,914	198,750	04/08/2003	04/08/2018
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	17,090,000	104.2840	17,728,280	17,000,000	17,028,630		(27,279)			5.750	5.578	JJ	458,882	977,500	09/06/2011	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	26,952,750	118.7500	32,062,500	27,000,000	26,979,448		5,016			8.125	8.151	JD	164,531	2,193,750	05/28/2009	06/04/2019
105756-BH-2	FED REPUBLIC OF BRAZIL		F		3FE	1,970,557	103.2500	1,864,236	1,805,555	1,865,115		(27,364)			8.000	4.673	JJ	66,605	130,000	06/19/2012	01/15/2018
4581X0-BG-2	INTER-AMERICAN DEVEL BK		F		1FE	20,439,200	107.7030	21,540,660	20,000,000	20,184,207		(45,611)			3.875	3.608	MS	223,889	775,000	11/17/2009	09/17/2019
4581X0-BQ-0	INTER-AMERICAN DEVEL BK		F		1FE	9,930,300	102.0970	10,209,650	10,000,000	9,982,784		10,278			2.375	2.487	FA	89,722	237,500	08/05/2010	08/15/2017
4581X0-BQ-0	INTER-AMERICAN DEVEL BK	0	F		1FE	24,825,750	102.0970	25,524,125	25,000,000	24,956,959		25,695			2.375	2.487	FA	224,306	593,750	08/05/2010	08/15/2017
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	100.0650	2,501,618	2,500,000	2,499,943		1,449			3.125	3.184	JJ	36,024	78,150	04/20/2010	01/15/2016
656836-AB-9	NA DEVELOPMENT BANK		F		1FE	5,875,680	98.9240	5,935,434	6,000,000	5,910,617		11,816			2.400	2.640	AO	26,000	144,000	12/10/2012	10/26/2022
651333-DK-9	NEWFOUNDLAND PROV DEB		A		1FE	9,712,000	120.5970	12,059,690	10,000,000	9,697,101		71,099			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
683234-8D-3	ONTARIO (PROVINCE OF)		A		1FE	14,984,850	107.1290	16,069,320	15,000,000	14,993,511		1,566			4.000	4.012	AO	140,000	600,000	11/18/2009	10/07/2019
748149-AF-8	PROVINCE OF QUEBEC		A		1FE	14,943,000	101.1790	15,176,895	15,000,000	14,965,729		5,526			2.750	2.794	FA	144,375	412,500	09/07/2011	08/25/2021
74733W-AB-4	QATARI DIAR FINANCE QSC		F		1FE	9,996,900	110.0950	11,009,500	10,000,000	9,998,398		306			5.000	5.004	JJ	222,222	500,000	07/14/2010	07/21/2020
105756-BM-1	REPUBLIC OF BRAZIL		F		3FE	4,252,000	102.7500	4,110,000	4,000,000	4,041,616		(37,915)			6.000	4.965	JJ	109,333	240,000	09/10/2009	01/17/2017
168863-AW-8	REPUBLIC OF CHILE		F		1FE	4,956,550	103.5500	5,177,500	5,000,000	4,973,473		4,156			3.250	3.353	MS	48,299	162,500	09/07/2011	09/14/2021
50064F-AJ-3	REPUBLIC OF KOREA		F		1FE	5,340,550	115.7500	5,787,500	5,000,000	5,136,908		(36,458)			7.125	6.192	AO	74,219	356,250	05/29/2009	04/16/2019
698299-AV-6	REPUBLIC OF PANAMA		F		2FE	3,396,000	124.5000	3,735,000	3,000,000	3,291,463		(20,744)			7.125	5.836	JJ	90,250	213,750	03/25/2010	01/29/2026
715638-AS-1	REPUBLIC OF PERU		F		2FE	5,780,000	125.3750	6,268,750	5,000,000	5,562,990		(43,047)			7.350	5.798	JJ	163,333	367,500	03/29/2010	07/21/2025
731011-AR-3	REPUBLIC OF POLAND		F		1FE	13,293,750	114.2500	13,710,000	12,000,000	12,544,840		(137,740)			6.375	4.959	JJ	352,750	765,000	11/19/2009	07/15/2019
857524-AA-0	REPUBLIC OF POLAND		F		1FE	4,941,550	111.3290	5,566,450	5,000,000	4,965,248		5,543			5.125	5.277	AO	49,826	256,250	04/14/2011	04/21/2021
74727P-AK-7	STATE OF QATAR		F		1FE	7,901,250	110.4750	7,733,250	7,000,000	7,468,761		(105,981)			5.250	3.465	JJ	164,354	367,500	09/01/2011	01/20/2020
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	24,757,250	119.7620	29,940,500	25,000,000	24,780,762		4,397			5.375	5.441	MN	141,840	1,343,750	11/16/2009	11/23/2039
910869-AU-2	UNITED MEXICAN STATES		F		2FE	20,896,800	103.9000	20,935,850	20,150,000	20,257,600		(98,492)			5.625	5.090	JJ	522,641	1,133,438	06/04/2008	01/15/2017
910869-AY-4	UNITED MEXICAN STATES		F		2FE	8,160,800	109.0000	8,720,000	8,000,000	8,081,403		(17,841)			5.125	4.845	JJ	189,056	410,000	02/14/2011	01/15/2020
910869-BA-5	UNITED MEXICAN STATES		F		2FE	14,892,200	100.6000	15,090,000	15,000,000	14,929,618		9,916			3.625	3.710	MS	160,104	543,750	01/04/2012	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						281,948,654	XXX	302,839,600	277,622,222	279,263,790		(441,708)			XXX	XXX	XXX	3,988,476	13,900,587	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		F	2	2	13,081,194	109.9610	14,384,169	13,081,194	13,081,194					6.090	6.090	JJ	398,322	776,542	01/18/2013	01/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T		R	2	1	10,283,429	116.7860	11,539,363	9,880,787	9,995,137		(33,179)			7.820	7.377	JAN	768,385	772,677	12/31/1998	01/03/2019
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						23,364,624	XXX	25,923,533	22,961,982	23,076,332		(33,179)			XXX	XXX	XXX	1,166,707	1,549,219	XXX	XXX
1099999. Total - All Other Government Bonds						305,313,278	XXX	328,763,133	300,584,204	302,340,122		(474,887)			XXX	XXX	XXX	5,155,183	15,449,807	XXX	XXX
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B			2	1FE	10,000,000	115.3310	11,533,100	10,000,000	10,000,000					5.632	5.632	JD	46,933	563,200	12/15/2009	12/01/2029
341426-G2-4	FLORIDA ST BRD ED BABS 09 F			1	1FE	24,617,250	108.0550	27,013,750	25,000,000	24,666,047		9,342			5.800	5.918	JD	120,833	1,450,000	12/02/2009	06/01/2039
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A			2	1FE	18,928,560	115.7970	22,001,430	19,000,000	18,970,692		7,558			6.850	6.902	MN	216,917	1,301,500	04/02/2009	11/01/2019
605580-4W-6	MISSISSIPPI ST G O 2009 E			1	1FE	17,500,000	115.3090	20,179,075	17,500,000	17,500,000					6.089	6.089	AO	266,394	1,065,575	10/15/2009	10/01/2032
917542-QV-7	UTAH ST G O BABS 2010 B			2	1FE	10,000,000	105.1550	10,515,500	10,000,000	10,000,000					3.539	3.539	JJ	176,950	353,900	09/24/2010	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						81,045,810	XXX	91,242,855	81,500,000	81,136,739		16,900			XXX	XXX	XXX	828,027	4,734,175	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						81,045,810	XXX	91,242,855	81,500,000	81,136,739		16,900			XXX	XXX	XXX	828,027	4,734,175	XXX	XXX
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A			1	1FE	3,000,000	114.2940	3,428,820	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B			1	1FE	25,000,000	110.8000	27,700,000	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
111746-AK-9	BROCKTON MA G O 2005			2	1FE	8,055,119	106.2270	8,487,537	7,990,000	8,008,398		(5,800)			5.300	5.213	FA	176,446	423,470	11/29/2005	08/01/2020
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09			2	1FE	6,000,000	115.5090	6,930,540	6,000,000	6,000,000					5.720	5.720	JD	28,600	343,200	08/11/2009	12/01/2038
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			1	1FE	23,250,000	114.9310	26,721,458	23,250,000	23,250,000					7.250	7.250	MN	280,938	1,685,625	06/10/2009	11/01/2038
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O	@			1FE	182,488	68.9500	375,778	545,000	326,481		18,233			0.000	5.830	NA			11/08/2005	12/01/2024
235218-L8-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	1,526,290	62.0280	3,275,078	5,280,000	2,744,862		144,205			0.000	5.409	NA			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,245,034	58.2680	11,184,543	19,195,000	9,442,512		496,939			0.000	5.419	NA			01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,039,970	55.0500	14,970,848	27,195,000	12,673,881		666,998			0.000	5.419	NA			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,400,117	52.1730	15,743,203	30,175,000	13,322,387		701,140			0.000	5.419	NA			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,999,898	46.7600	16,994,922	36,345,000	14,402,066		757,953			0.000	5.419	NA			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL	@			1FE	6,253,815	44.2720	13,277,173	29,990,000	11,258,545		592,508			0.000	5.480	NA			01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,038,513	41.8520	10,674,353	25,505,000	9,070,769		477,379			0.000	5.480	NA			01/20/2005	02/15/2035
235219-CA-8	DALLAS TX G O REF TXBLE 2010			1	1FE	10,000,000	109.4180	10,941,800	10,000,000	10,000,000					4.510	4.510	FA	170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010			1	1FE	10,000,000	109.6460	10,964,600	10,000,000	10,000,000					4.660	4.660	FA	176,044	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			2	1FE	20,000,000	119.2620	23,852,400	20,000,000	20,000,000					5.664	5.664	JD	94,400	1,132,800	12/09/2009	12/01/2033
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009			1	1FE	10,000,000	108.4940	10,849,400	10,000,000	10,000,000					6.890	6.890	MN	114,833	689,000	06/05/2009	05/01/2039
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B			2	1FE	8,000,000	113.4700	9,077,600	8,000,000	8,000,000					5.148	5.148	JJ	205,920	411,840	09/15/2010	07/01/2039
416415-FY-8	HARTFORD CONN			1	1FE	1,335,491	116.4350	1,315,716	1,130,000	1,314,086		(18,256)			5.000	2.880	AO	14,125	52,263	10/17/2014	10/01/2031
416415-FZ-5	HARTFORD CONN			1	1FE	381,953	116.0160	377,052	325,000	376,039		(5,044)			5.000	2.950	AO	4,063	15,031	10/17/2014	10/01/2032
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	@			1FE	338,893	53.7950	688,576	1,280,000	615,723		33,085			0.000	5.600	NA			03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	@			1FE	340,195	46.9170	673,259	1,435,000	618,091		33,213			0.000	5.600	NA			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	@			1FE	228,817	43.1820	440,456	1,020,000	415,731		22,339			0.000	5.600	NA			03/04/2005	04/01/2032
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	7,055,000	99.2100	6,999,266	7,055,000	7,055,000					2.412	2.412	MN	28,361	170,167	10/26/2012	11/01/2021
438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	3,500,000	99.3450	3,477,075	3,500,000	3,500,000					2.512	2.512	MN	14,653	87,920	10/26/2012	11/01/2022
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	20,000,000	111.8360	22,367,200	20,000,000	20,000,000					6.125	6.125	FA	462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	8,000,000	110.7600	8,860,800	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	03/01/2023
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	36,000,000	114.7430	41,307,480	36,000,000	36,000,000					6.319	6.319	MS	758,280	2,274,840	11/17/2010	03/01/2030
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007			1	1FE	6,440,000	100.7310	6,487,076	6,440,000	6,440,000					7.730	7.730	AO	105,094	497,812	07/13/2007	10/15/2029
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			1	1FE	5,000,000	107.0940	5,354,700	5,000,000	5,000,000					4.708	4.708	JD	19,617	235,400	09/29/2011	06/01/2026
650366-7T-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	717,544	73.0350	1,814,920	2,485,000	1,582,746		95,481			0.000	6.238	NA			04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	@			1FE	540,460	68.7030	1,374,060	2,000,000	1,195,081		72,312			0.000	6.258	NA			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	891,268	45.5540	2,225,313	4,885,000	1,987,878		121,550			0.000	6.326	NA			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	@			1FE	948,947	42.2840	2,342,534	5,540,000	2,116,546		129,419			0.000	6.326	NA			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP	@			1FE	1,200,584	36.8910	2,294,620	6,220,000	2,339,325		128,928			0.000	5.750	NA			03/22/2004	04/01/2033
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004			2	1FE	6,100,000	112.4100	6,857,010	6,100,000	6,100,000					5.440	5.440	JD	922	331,840	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	2,333,192	91.2310	5,720,184	6,270,000	5,095,452		293,435			0.000	6.020	NA			10/11/2002	06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	3,355,500	87.1940	8,719,400	10,000,000	7,556,490		456,407			0.000	6.328	NA			12/17/2002	06/30/2020
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	270,124	96.1670	519,302	540,000	474,680		23,885			0.000	5.230	NA			01/26/2005	06/30/2018
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	15,585,755	85.0650	37,943,243	44,605,000	32,057,612		1,869,406			0.000	6.023	NA			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	6,314,213	81.9760	13,378,483	16,320,000	11,483,682		604,700			0.000	5.422	NA			04/12/2005	06/30/2022
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	1,844,184	77.1030	4,946,157	6,415,000	4,038,089		241,766			0.000	6.190	NA			04/04/2003	06/30/2023
736679-LA-7	PORTLAND OR G O PENSION 99C CAP	@			1FE	13,036,170	73.3750	30,248,844	41,225,000	25,270,482		1,427,509			0.000	5.829	NA			08/06/2004	06/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
736679-LB-5	PORTLAND OR G O PENSION 99C CAP	B			1FE	9,452,531	68.2700	21,761,063	31,875,000	18,384,656		1,043,600			0.000	5.930	NA			08/06/2004	06/01/2025
755553-TY-0	READING PA G O 2006 TXBL			1	1FE	2,885,000	104.0520	3,001,900	2,885,000	2,885,000					5.530	5.530	MN	20,386	159,541	12/04/2006	11/15/2031
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)			1	1FE	5,000,000	113.2690	5,663,450	5,000,000	5,000,000					6.024	6.024	FA	125,500	301,200	12/01/2010	08/01/2035
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	B		2	1FE	2,380,032	75.0320	4,685,748	6,245,000	5,021,491		309,833			0.000	6.471	NA			03/25/2004	04/01/2022
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			1	1FE	23,200,000	111.0890	25,772,648	23,200,000	23,200,000					6.540	6.540	FA	632,200	1,517,280	05/19/2009	08/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						348,667,094	XXX	503,067,585	610,465,000	441,623,781		10,733,125			XXX	XXX	XXX	4,283,708	14,816,108	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						348,667,094	XXX	503,067,585	610,465,000	441,623,781		10,733,125			XXX	XXX	XXX	4,283,708	14,816,108	XXX	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	B			1FE	1,438,050	77.5890	3,879,450	5,000,000	3,438,174		216,792			0.000	6.531	NA			08/08/2002	10/01/2021
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	B			2FE	2,029,167	32.4470	3,017,571	9,300,000	3,525,490		187,490			0.000	5.477	NA			11/17/2005	10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			1	1FE	9,573,770	100.1870	9,863,410	9,845,000	9,653,180		10,800			5.250	5.471	MS	172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	B		2	1FE	9,926,339	66.0880	18,260,114	27,630,000	19,304,851		1,487,525			0.000	6.870	NA			10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB			2	1FE	14,470,000	108.6610	15,723,247	14,470,000	14,470,000					5.480	5.481	JD	35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB			2	1FE	1,545,000	104.5540	1,615,359	1,545,000	1,545,000					5.270	5.271	JD	3,619	73,517	01/27/2005	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93			2	1FE	3,032,976	114.9960	3,530,377	3,070,000	3,064,667		953			6.875	6.947	FA	87,943	198,172	12/27/1993	02/01/2021
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A			1	1FE	11,607,219	107.0690	12,527,073	11,700,000	11,621,177		2,593			7.400	7.513	JJ	432,900	865,800	06/05/2009	07/01/2034
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B			2	1	6,965,588	104.2430	6,859,189	6,580,000	6,611,993		(7,560)			7.800	7.533	MN	85,540	513,240	09/16/1997	11/01/2019
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000	106.5780	2,664,450	2,500,000	2,500,000					3.903	3.903	JJ	48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C	B			2FE	2,181,828	37.5620	3,374,946	8,985,000	3,238,776		200,097			0.000	6.394	NA			10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C	B			2FE	1,195,651	34.9250	1,837,055	5,260,000	1,775,941		109,884			0.000	6.404	NA			10/08/2009	01/01/2033
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.788	5.786	JJ	57,880	115,760	06/08/2006	01/01/2016
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A			2	1FE	10,311,501	114.9490	11,667,324	10,150,000	10,015,971		15,492			8.625	9.104	JD	72,953	812,906	04/12/1993	06/01/2022
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B			1	1FE	30,000,000	111.2410	33,372,300	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034
24919P-GU-2	DENVER CO SCH DIST NO 1 COP 97	B			1FE	7,423,115	98.9150	11,795,614	11,925,000	11,310,669		609,071			0.000	5.613	NA			05/22/2008	12/15/2016
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E			2	1FE	6,000,000	121.3480	7,280,880	6,000,000	6,000,000					5.591	5.591	JD	27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A			2	1FE	7,500,000	117.3750	8,803,125	7,500,000	7,500,000					5.522	5.522	AO	103,538	414,150	10/20/2010	10/01/2044
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	B			1FE	2,322,034	80.0280	4,577,602	5,720,000	3,972,945		212,749			0.000	5.516	NA			03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06	B			1FE	2,304,571	71.7740	4,801,681	6,690,000	4,025,119		230,327			0.000	5.907	NA			07/11/2006	08/15/2024
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W			1	1FE	397,361	119.9960	389,987	325,000	392,181		(5,181)			5.000	2.520	JD	1,354	12,097	01/30/2015	06/01/2035
276731-YG-5	EASTERN MI UNIV BABS 09			1	2FE	4,275,000	106.3330	4,545,736	4,275,000	4,275,000					7.210	7.210	FA	116,442	308,228	05/29/2009	02/15/2038
3135G0-ES-8	FANNIE MAE				1FE	15,365,504	100.4640	15,471,502	15,400,000	15,393,889		6,917			1.375	1.421	MN	27,057	211,750	10/18/2011	11/15/2016
31771K-AA-5	FICO STRIP PRINC	B			1FE	39,148	92.7150	46,358	50,000	44,719		1,317			0.000	3.012	NA			07/19/2011	09/26/2019
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	1,484,234	107.9030	1,640,126	1,520,000	1,510,288		2,665			4.930	5.199	AO	18,734	73,211	11/21/2005	04/01/2020
31358D-CS-1	FNMA PRIN STRIP	B			1FE	6,342,086	64.6220	11,204,826	17,339,000	8,705,766		463,274			0.000	5.542	NA			03/15/2010	08/07/2028
3137EA-DB-2	FREDDIE MAC				1FE	9,941,800	101.3890	10,138,920	10,000,000	9,963,214		5,594			2.375	2.441	JJ	110,833	237,500	01/12/2012	01/13/2022
3137EA-DG-1	FREDDIE MAC				1FE	4,280,187	100.7500	4,313,090	4,281,000	4,280,598		113			1.750	1.659	MN	6,451	74,918	04/12/2012	05/30/2019
3137EA-DG-1	FREDDIE MAC	O			1FE	6,717,723	100.7500	6,769,366	6,719,000	6,718,368		178			1.750	1.659	MN	10,125	117,583	04/12/2012	05/30/2019
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP	B			1FE	1,172,869	68.3060	2,476,093	3,625,000	2,249,703		121,093			0.000	5.610	NA			03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP	B			1FE	2,190,456	63.5350	4,574,520	7,200,000	4,216,010		228,095			0.000	5.640	NA			03/11/2004	08/15/2025
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	B			1FE	2,743,263	54.1410	5,795,794	10,705,000	5,292,073		287,283			0.000	5.594	NA			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	B			1FE	5,247,513	45.6840	10,486,762	22,955,000	10,134,760		551,111			0.000	5.604	NA			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	B			1FE	4,577,373	38.7150	8,669,063	22,392,000	8,840,384		480,717			0.000	5.604	NA			03/11/2004	08/15/2032
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	6R			1FE	754,020	89.9010	1,798,020	2,000,000	1,602,906		91,867			0.000	5.990	NA			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	878,228	85.6800	2,146,284	2,505,000	1,885,597		109,451			0.000	5.995	NA			03/18/2003	10/01/2020
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C			1	1FE	8,384,060	114.8770	9,764,545	8,500,000	8,397,942		2,544			6.875	6.990	MN	97,396	584,375	05/29/2009	11/01/2038
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B				1FE	16,000,000	121.5530	19,448,480	16,000,000	16,000,134		(4)			5.851	5.851	JD	78,013	936,160	11/24/2009	12/01/2034
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,725,000	103.2010	2,812,227	2,725,000	2,725,000					5.120	5.120	AO	34,880	139,520	01/12/2006	10/01/2016
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,865,000	105.9090	3,034,293	2,865,000	2,865,000					5.170	5.170	AO	37,030	148,121	01/12/2006	10/01/2017
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	3,170,000	109.9410	3,485,130	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
47770V-AX-8	JOBSOHIO BEVERAGE-B				1FE	5,000,000	100.7420	5,037,100	5,000,000	5,000,000					3.235	3.235	JJ	80,875	161,750	01/29/2013	01/01/2023
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C			2	1FE	12,000,000	122.2390	14,668,680	12,000,000	12,000,000					6.008	6.008	JJ	360,480	720,960	11/20/2009	07/01/2039
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04			2	1FE	3,823,600	109.3230	4,372,920	4,000,000	3,915,957		10,379			5.125	5.511	JD	9,111	205,000	04/14/2004	12/15/2024
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B			2	1FE	8,000,000	121.6190	9,729,520	8,000,000	8,000,000					5.888	5.888	JJ	235,520	471,040	12/10/2009	07/01/2043
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			1	1FE	10,000,000	111.5570	11,155,700	10,000,000	10,000,000					6.538	6.538	JJ	326,900	653,800	07/31/2009	07/01/2039
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0			1	1FE	4,900,000	113.0090	5,537,441	4,900,000	4,900,000					6.910	6.910	JJ	169,295	338,590	09/17/2009	07/01/2039
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B			1	1FE	43,701,240	114.7410	50,486,040	44,000,000	43,775,810		13,958			7.625	7.831	MS	987,861	3,355,000	06/17/2009	09/15/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	B			1FE	901,940	40.5030	2,424,105	5,985,000	1,912,312		115,892			0.000	6.268	NA			12/18/2003	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,080,427	138.3140	2,932,937	2,655,000	2,293,396		139,196			0.000	6.278	NA			12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,291,864	136.4220	3,560,251	2,775,000	2,745,545		166,882			0.000	6.287	NA			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,323,292	134.5770	3,698,010	2,695,000	2,815,595		171,394			0.000	6.297	NA			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,378,139	132.6050	3,879,995	2,925,000	2,935,737		178,977			0.000	6.307	NA			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,224,694	130.9310	3,495,203	2,670,000	2,611,895		159,471			0.000	6.316	NA			12/18/2003	04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	907,620	128.7710	2,575,005	2,000,000	1,937,902		118,494			0.000	6.326	NA			12/18/2003	04/01/2040
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J			1	1FE	7,190,000	100.0000	7,190,000	7,190,000	7,190,000					5.950	5.950	JJ	213,903	416,203	10/06/2006	01/01/2037
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	11,758,517	99.2520	20,555,089	20,710,000	20,134,445		1,103,569			0.000	5.717	NA			06/13/2006	07/01/2016
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	5,847,056	97.0570	10,593,772	10,915,000	10,063,318		530,539			0.000	5.428	NA			12/09/2005	07/01/2017
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	13,920,217	80.8470	29,129,983	36,031,000	27,024,569		1,475,730			0.000	5.629	NA			03/03/2004	02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	18,454,398	76.6470	46,153,758	60,216,000	41,477,612		2,450,252			0.000	6.105	NA			09/10/2002	02/15/2022
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	7,169,067	67.7570	17,901,399	26,420,000	16,112,290		951,768			0.000	6.104	NA			09/10/2002	02/15/2024
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B	@			1FE	3,304,272	97.2950	6,713,355	6,900,000	6,463,436		365,706			0.000	5.839	NA			06/21/2004	02/15/2017
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A			2	1FE	509,645	100.0100	555,056	555,000	555,000		2,186			4.252	5.603	JJ	11,799	11,799	11/10/2009	01/01/2016
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	25,278,833	98.6150	24,979,180	25,330,000	25,296,685		5,497			2.460	2.485	FA	259,633	623,118	08/08/2012	08/01/2021
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	99.2400	14,364,990	14,475,000	14,452,884		3,044			2.560	2.564	FA	154,400	370,560	08/08/2012	08/01/2022
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,603,577	105.3370	7,041,778	6,685,000	6,617,359		1,936			5.520	5.607	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	3FE	4,915,000	96.0990	4,723,266	4,915,000	4,915,000					6.027	6.027	JJ	148,114	293,666	08/16/2006	01/01/2046
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			1	1FE	5,000,000	114.1110	5,705,550	5,000,000	5,000,000					6.282	6.282	JD	13,960	314,100	11/10/2010	06/15/2042
64971M-5L-2	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,000	121.2340	9,092,550	7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B			2	1FE	15,000,000	123.3980	18,509,700	15,000,000	15,000,000					5.807	5.807	JD	38,713	871,050	02/03/2010	06/15/2039
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			1	1FE	19,952,600	110.4020	22,080,400	20,000,000	19,959,559		1,287			6.700	6.691	JJ	670,000	1,340,000	07/15/2009	01/01/2039
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	105.7850	4,231,400	4,000,000	4,000,000					3.679	3.679	JJ	73,580	147,160	11/16/2011	01/01/2021
67884R-CA-6	OKLAHOMA DEV FIN IDR MICHELIN 2004			2	1FE	1,446,228	104.0410	1,503,392	1,445,000	1,445,141		(126)			5.250	5.240	JJ	37,931	75,863	11/19/2004	07/01/2017
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP	@			1FE	7,734,735	98.8130	13,650,028	13,814,000	13,360,512		652,472			0.000	5.070	NA			01/26/2005	09/01/2016
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1			2	1FE	16,000,000	126.9810	20,316,960	16,000,000	16,000,000					5.834	5.834	MN	119,273	933,440	04/01/2010	11/15/2034
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	4,523,227	113.8730	5,334,950	4,685,000	4,565,092		9,158			5.400	5.751	FA	105,413	252,990	11/04/2010	08/01/2025
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	32,020,000	110.4640	35,447,898	32,090,000	32,056,796		3,942			5.631	5.659	JD	150,582	1,717,033	04/12/2006	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B	@			1FE	4,631,518	67.5340	11,176,877	16,550,000	10,138,752		582,012			0.000	5.926	NA			09/25/2002	04/15/2024
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	16,550,000	103.1740	17,075,297	16,550,000	16,550,000					5.870	5.870	JJ	485,743	971,485	05/12/2004	07/01/2017
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	10,000,000	108.4390	10,843,900	10,000,000	10,000,000					5.970	5.970	JJ	298,500	597,000	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	2,543,600	112.4260	2,810,650	2,500,000	2,521,321		(2,582)			6.170	6.011	JJ	77,125	154,250	06/01/2004	07/01/2024
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1			1	1FE	19,377,400	112.7490	22,549,800	20,000,000	19,473,026		17,908			7.000	7.262	MN	233,333	1,400,000	06/25/2009	05/01/2036
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL			2	2FE	1,327,398	100.5710	1,337,594	1,330,000	1,329,592		213			5.523	5.546	AO	18,364	73,456	11/10/2009	10/01/2016
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN	0		1	1FE	53,842	102.4690	51,235	50,000	51,285		(2,556)			5.500	0.351	JJ	1,375	1,375	12/29/2014	07/01/2036
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1FE	16,095	103.5160	15,527	15,000	15,445		(165)			5.500	4.238	JJ	413	825	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		1	6FE	878,900	44.7500	420,650	940,000	420,650	(469,662)	5,881			5.500	6.500	FA	21,542	51,700	12/24/2013	08/01/2022
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	@			1FE	2,227,643	34.7930	3,802,875	10,930,000	3,924,277		212,308			0.000	5.575	NA			10/18/2005	06/01/2034
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL	@			1FE	1,956,616	30.6550	3,289,282	10,730,000	3,446,851		186,481			0.000	5.575	NA			10/18/2005	06/01/2036
76116E-GM-6	RESOLUTION TR CORP	@			1	93,547	70.0710	135,237	193,000	117,023		4,764			0.000	4.200	NA			08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP	@			1	3,844,717	68.6530	6,754,121	9,838,000	5,174,393		258,499			0.000	5.136	NA			03/11/2010	07/15/2028
76116E-HH-6	RESOLUTION TR CORP	@			1	10,879,170	71.4080	18,566,080	26,000,000	14,620,602		726,953			0.000	5.111	NA			03/11/2010	04/15/2027
76116F-AG-2	RFCO STRIP PRINC	@			1	99,369,900	89.4960	142,299,117	159,000,000	127,834,007		5,418,121			0.000	4.377	NA			03/18/2010	01/15/2021
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			1	1FE	9,944,600	113.8950	11,389,500	10,000,000	9,950,754		1,160			7.200	7.237	FA	300,000	720,000	08/06/2009	08/01/2039
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A			2	1FE	15,000,000	114.2700	17,140,500	15,000,000	15,000,000					4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE	10,000,000	119.8120	11,981,200	10,000,000	10,000,000					5.602	5.602	MN	71,581	560,200	11/18/2009	05/15/2039
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A				1FE	15,775,000	102.5730	16,180,891	15,775,000	15,775,000					5.700	5.700	FA	374,656	899,175	06/10/2004	08/01/2016
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			1	1FE	16,900,000	109.7030	18,539,807	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	5,000,000	125.2570	6,262,850	5,000,000	5,000,000					6.454	6.454	JJ	161,350	322,700	12/09/2010	01/01/2050
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,685,000	100.2930	2,692,867	2,685,000	2,685,000					5.610	5.611	FA	62,762	150,629	06/18/2004	08/01/2016
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,065,000	100.1950	3,070,977	3,065,000	3,065,000					5.750	5.750	FA	73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,565,000	100.1890	3,571,738	3,565,000	3,565,000					5.810	5.810	FA	86,303	207,127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	1,780,000	100.1990	1,783,542	1,780,000	1,780,000					5.870	5.870	FA	43,536	104,486	06/18/2004	08/01/2022
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	4FE	11,172,862	85.8120	8,731,371	10,175,000	10,587,394		(75,731)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B				1FE	2,325,000	124.6180	2,897,369	2,325,000	2,325,000					7.520	7.520	JD	14,570	174,840	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C				1FE	3,985,000	124.6180	4,966,027	3,985,000	3,985,000					7.520	7.520	JD	24,973	299,672	10/25/2005	06/01/2028
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	101.0830	1,516,245	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880591-DM-1	TEN VAL AUTH				1	16,899,360	140.6040	19,122,090	13,600,000	16,265,704		(123,003)			7.125	5.171	MN	161,500	969,000	03/11/2010	05/01/2030
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B			1	1FE	14,506,350	116.4510	17,467,650	15,000,000	14,531,704		4,913			8.750	9.077	MN	167,708	1,312,500	06/18/2009	11/15/2044
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			1	1FE	4,953,400	113.0900	5,654,500	5,000,000	4,957,655		939			6.100	6.172	JJ	152,500	305,000	11/09/2010	07/01/2038
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE	20,000,000	110.3040	22,060,800	20,000,000	20,000,000					6.573	6.573	MN	219,100	1,314,600	10/15/2009	05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			1	1FE	18,500,000	107.4080	19,870,480	18,500,000	18,500,000					5.757	5.757	JD	88,754	1,065,045	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C			2	1FE	10,000,000	114.0200	11,402,000	10,000,000	10,000,000					4.794	4.794	FA	181,107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B			1	1FE	4,000,000	111.4510	4,458,040	4,000,000	4,000,000					6.276	6.127	FA	94,837	251,040	06/10/2009	08/15/2041
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	1FE	414,444	102.5520	410,208	400,000	402,110		(1,562)			6.750	5.929	MS	9,000	27,000	07/19/2006	09/01/2016
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			1	1FE	12,785,110	113.3740	14,738,620	13,000,000	12,813,404		5,201			7.000	7.145	JJ	455,000	910,000	06/03/2009	07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	2,500,000	112.4650	2,811,625	2,500,000	2,500,000					6.414	6.414	AO	40,088	80,175	11/13/2009	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	5,890,000	105.5210	6,215,187	5,890,000	5,890,000					5.370	5.370	JJ	158,147	316,293	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	2,557,635	117.9440	2,948,600	2,500,000	2,531,005		(3,101)			6.070	5.868	JJ	75,875	151,750	09/08/2004	07/01/2026
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004				1FE	19,253,059	114.3990	21,964,608	19,200,000	19,242,643		(1,204)			6.090	6.071	AO	292,320	1,169,280	05/04/2004	10/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			1	1FE	1,503,936	100.2200	1,403,080	1,400,000	1,400,000					6.150	4.890	JD	7,175	86,100	08/24/2005	12/01/2017
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*	263,010	33.0000	495,000	1,500,000						6.250	0.000	AO			11/23/2005	10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*	1,100,125	33.0000	2,148,300	6,510,000						6.500	0.000	AO			11/17/2005	10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*	3,234,855	33.0000	6,359,100	19,270,000						7.375	0.000	AO			11/17/2005	10/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						976,789,921	XXX	1,257,172,257	1,389,108,000	1,129,040,930	(469,662)	21,470,298			XXX	XXX	XXX	11,239,670	41,708,512	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485			2	1	1,291	100.3290	1,157	1,153	1,169		(10)			9.500	7.413	MON	19	106	05/31/2004	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088			2	1	115	108.0820	126	117	111					9.500	12.865	MON	2	11	08/20/1990	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119			2	1	851	100.3210	737	734	815					9.000	5.372	MON	11	65	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664			2	1	293	100.3190	255	254	282		(7)			9.000	2.157	MON	4	23	11/18/2010	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726			2	1	107	102.8640	95	93	102					9.000	5.387	MON	1	8	11/18/2010	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			2	1	478,337	107.6900	485,103	450,464	475,234		(2,797)			4.500	2.180	MON	1,689	19,835	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			2	1	101,005	107.6900	102,464	95,148	100,847		(500)			4.500	1.999	MON	357	4,137	08/02/2010	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS			2	1	624,208	112.0200	771,877	689,053	658,838		2,993			7.500	9.882	MON	4,307	50,430	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS			2	1	841,831	110.7290	1,002,168	905,065	877,101		2,993			8.000	9.717	MON	6,034	70,961	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			2	1	510,850	110.8020	625,145	564,199	538,750		2,346			7.500	9.897	MON	3,526	41,440	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS			2	1	339,027	111.2470	435,068	391,083	362,805		2,058			7.000	10.445	MON	2,281	26,879	07/28/1994	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			2	1	58	100.8640	55	55	56		(1)			9.000	3.812	MON		4	05/21/1997	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	1	2,849	101.2120	2,727	2,694	2,826		(25)			9.000	5.607	MON	20	237	05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	1	38,528	107.7710	42,868	39,777	38,769		64			4.500	5.098	MON	149	1,733	02/18/2005	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	27,938	110.4290	31,156	28,214	27,981		8			5.000	5.205	MON	118	1,380	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2	1	58,568	108.1620	65,403	60,467	58,870		69			4.500	5.150	MON	227	2,632	02/18/2005	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			2	1	4,540	104.0800	3,570	3,430	3,406		8			4.000	4.667	MON	11	133	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	39,393	104.0770	25,180	24,194	23,963		63			4.000	4.827	MON	81	916	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	1,606	104.0820	1,111	1,067	1,057		3			4.000	4.756	MON	4	41	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	16,283	104.0770	12,163	11,687	11,582		26			4.000	4.741	MON	39	451	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	10,807	104.0780	8,493	8,160	8,086		21			4.000	4.754	MON	27	317	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	33,693	104.0890	20,235	19,440	19,256		32			4.000	4.764	MON	65	728	05/05/2004	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			2	1	6,607	114.9190	6,288	5,472	5,648		(25)			9.000	7.227	MON	41	482	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	5,228	110.2300	5,450	4,944	5,221		(36)			9.000	6.321	MON	37	441	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	3,952	121.2510	4,614	3,806	4,211		(14)			7.500	4.318	MON	24	281	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	2,896	121.6200	2,962	2,435	2,610		(2)			7.500	5.360	MON	15	180	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1	6,494	105.7570	6,588	6,230	7,041		(18)			9.000	5.432	MON	47	559	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	413	108.0060	358	332	357		(1)			7.500	5.268	MON	2	25	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1	3,068	109.4140	2,197	2,008	2,171		(3)			7.500	5.409	MON	13	145	01/04/2002	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	1,787	100.9300	1,736	1,720	1,883		(4)			7.500	4.881	MON	11	128	10/02/2001	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	257	118.1500	291	246	274		(1)			9.000	5.735	MON	2	22	02/21/2001	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	3,775	116.5810	4,221	3,621	4,023		(17)			9.000	5.564	MON	27	305	02/21/2001	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	2,195	101.6620	2,141	2,106	2,194		(6)			9.000	7.469	MON	16	188	02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2	1	11,225	115.1970	11,423	9,916	11,268					7.000	4.924	MON	58	682	11/18/2010	03/01/2026
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	23	99.9290	22	22	22					8.000	6.042	MON			02/22/2001	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			2	1	14,462	104.0770	8,789	8,445	8,385		24			4.000	4.834	MON	28	318	02/02/2004	04/01/2018
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	544	100.0890	526	526	526		(4)			8.000	6.089	MON	4	18	02/22/2001	02/01/2016
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	31,922	110.4900	24,835	22,477	24,211		(45)			7.500	5.303	MON	140	1,634	01/04/2002	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1	611	115.1100	686	596	652		(2)			7.500	4.770	MON	4	44	10/02/2001	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	15,003	113.7650	16,654	14,639	15,824		(21)			7.500	5.169	MON	91	1,086	10/02/2001	01/01/2031
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	601,665	109.1690	638,501	584,873	611,044		(724)			5.000	3.885	MON	2,437	28,442	03/23/2009	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	117,366	109.9180	96,324	87,632	86,956		25			5.000	5.196	MON	365	4,261	06/08/2005	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1	178,034	109.1540	188,908	173,065	180,829		(222)			5.000	3.877	MON	721	8,410	03/23/2009	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	434,306	107.3450	450,120	419,319	434,188		(1,367)			5.000	3.306	MON	1,747	20,207	05/20/2009	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	175,967	107.6370	182,870	169,895	176,346		(402)			5.000	3.331	MON	708	8,245	05/20/2009	04/01/2023
3128MB-SM-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	797,271	107.5970	828,233	769,758	801,719		(2,010)			5.000	3.265	MON	3,207	37,186	05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	1,253,577	107.4230	1,300,162	1,210,318	1,259,314		(3,140)			5.000	3.195	MON	5,043	58,540	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	567,547	107.9820	591,698	547,962	573,126		(1,171)			5.000	3.128	MON	2,283	26,579	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	580,226	107.5810	602,669	560,203	585,372		(1,920)			5.000	3.215	MON	2,334	27,040	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	164,862	107.9700	171,859	159,172	165,087		(345)			5.000	3.353	MON	663	7,674	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	134,209	107.1190	138,802	129,577	134,535		(365)			5.000	3.275	MON	540	6,257	05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	208,231	107.9350	216,999	201,046	208,318		(445)			5.000	3.445	MON	838	9,725	05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	244,230	105.0710	247,760	235,802	243,132		(365)			5.000	3.768	MON	983	11,358	05/20/2009	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			2	1	34,048	103.4230	33,998	32,873	33,085		(114)			5.000	3.889	MON	137	1,377	05/20/2009	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	166,220	107.5110	172,537	160,484	165,733		(354)			5.000	3.556	MON	669	7,776	05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	171,181	103.4230	170,930	165,274	171,104		(616)			5.000	3.497	MON	689	7,849	05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	90,140	108.7760	95,859	88,125	89,287		(117)			7.500	6.892	MON	551	6,530	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	161,690	108.5620	178,462	164,387	162,979		73			6.000	6.368	MON	822	9,433	02/09/1999	08/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183			2	1	67,039	102.4690	68,608	66,955	66,987		(2)			6.500	6.478	MON	363	4,039	04/07/1999	03/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361			2	1	16	100.2460	15	15	15					9.000	5.989	MON		1	01/01/2003	06/01/2016
31361D-JH-1	FED NATL MTG ASSOC #046164			2	1	37	100.3280	40	40	38		1			8.500	15.581	MON		3	11/15/1988	05/01/2017
31361H-Y3-7	FED NATL MTG ASSOC #050230			2	1	423	107.6370	471	437	434		1			9.000	9.600	MON	3	38	09/18/1989	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601			2	1	6,577	112.5290	6,744	5,993	6,513		(70)			8.500	4.450	MON	42	504	07/06/1992	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253			2	1	19	100.8910	19	19	19					9.000	7.342	MON		2	01/01/2003	02/01/2017
313628-FD-6	FED NATL MTG ASSOC #081164			2	1	1,136	100.3830	1,180	1,175	1,167		4			9.000	9.873	MON	9	102	09/18/1989	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165			2	1	3,633	102.7530	3,863	3,760	3,657		32			9.000	11.629	MON	28	329	09/18/1989	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911			2	1	14,739	112.8470	10,712	9,492	9,355		40			6.000	7.603	MON	47	543	05/06/2003	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022			2	1	4,728	112.8470	3,785	3,354	3,296		18			6.000	7.954	MON	17	194	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			2	1	10,589	112.8470	7,506	6,651	6,545		26			6.000	7.682	MON	33	379	05/06/2003	12/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	11,780	112.8470	9,346	8,282	8,142		35			6.000	7.566	MON	41	479	05/06/2003	06/01/2019
31371H-04-3	FED NATL MTG ASSOC #252575			2	1	12,198	112.8470	9,053	8,022	7,872		34			6.000	7.693	MON	40	460	05/06/2003	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1	2,672	120.6630	3,045	2,523	2,866		(9)			8.500	4.630	MON	18	209	10/02/2001	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517			2	1	6,601	119.5960	7,454	6,233	7,206		(22)			8.500	4.294	MON	44	528	10/02/2001	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	1,753	116.9290	1,936	1,655	1,912		(5)			8.500	4.319	MON	12	140	10/02/2001	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667			2	1	9	99.8660	9	9	9					7.500	6.443	MON			12/28/2000	02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797			2	1	735	100.3650	122	122	122		(1)			5.500	4.392	MON	1	4	10/05/2004	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801			2	1	15,337	112.8470	12,365	10,958	10,603		47			6.000	8.058	MON	55	636	05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847			2	1	16,098	112.8470	13,037	11,553	11,226		49			6.000	7.837	MON	58	670	05/06/2003	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879			2	1	171	100.5890	163	163	163		(1)			6.000	4.755	MON	1	7	11/18/2009	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885			2	1	3,022	112.8470	2,536	2,248	2,184		9			6.000	7.806	MON	11	131	05/06/2003	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	16,405	112.8470	10,985	9,735	9,454		33			6.000	7.784	MON	49	550	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	22,822	112.8470	21,003	18,612	18,085		64			6.000	7.680	MON	93	1,094	05/06/2003	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089			2	1	4,389	101.4920	4,244	4,181	4,206		(28)			6.000	4.277	MON	21	217	11/04/2004	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1	6,990	116.4540	7,686	6,600	7,185		(4)			8.500	6.064	MON	47	560	10/02/2001	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			2	1	23,403	101.6490	22,661	22,294	22,424		(131)			6.000	4.444	MON	111	1,168	11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			2	1	13,245	112.8470	11,719	10,385	10,102		34			6.000	7.588	MON	52	607	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	24,338	112.8470	21,323	18,895	18,366		64			6.000	7.588	MON	94	1,105	05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	1	25,165	112.8470	21,718	19,245	18,683		57			6.000	7.581	MON	96	1,122	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	15,053	112.8470	12,928	11,456	11,127		34			6.000	7.564	MON	57	668	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	23,556	112.8470	21,128	18,723	18,134		60			6.000	7.643	MON	94	1,097	05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	26,943	112.8470	24,052	21,314	20,685		62			6.000	7.530	MON	107	1,248	05/06/2003	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	1	47,876	112.4000	54,238	48,255	47,861		14			5.500	5.717	MON	221	2,591	05/31/2004	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701			2	1	3,501,451	109.9860	3,590,767	3,264,757	3,491,378		(15,608)			5.000	2.302	MON	13,603	158,985	07/30/2010	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119			2	1	2,443	111.3990	2,662	2,390	2,458		2			7.000	6.143	MON	14	164	07/07/2006	02/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	81,338	104.7730	83,069	79,285	81,212		(147)			4.500	3.426	MON	297	3,446	03/23/2009	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31372P-V2-2	FED NATL MTG ASSOC #278833			2	1	1,740	100.3280	1,712	1,707	1,715		(8)			8.500	7.511	MON	12	136	07/24/2000	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	2,327	114.9870	2,527	2,197	2,358		(9)			8.500	5.817	MON	16	184	10/02/2001	12/01/2025
31376J-VL-0	FED NATL MTG ASSOC #357119			2	1	3,012	100.2820	2,877	2,869	2,874		(22)			6.000	4.230	MON	14	96	11/04/2004	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	108,867	103.5430	108,740	105,019	106,503		(383)			5.000	3.845	MON	438	5,002	05/20/2009	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734			2	1	10,612	112.8470	7,233	6,409	6,292		31			6.000	7.972	MON	32	364	05/06/2003	12/01/2018
31383S-SM-3	FED NATL MTG ASSOC #511824			2	1	576	100.5040	142	142	142		(1)			5.500	4.140	MON	1	6	02/06/2004	07/01/2016
31384V-VZ-2	FED NATL MTG ASSOC #535332			2	1	1,674	126.2910	1,997	1,581	1,797		(7)			8.500	4.723	MON	11	132	10/02/2001	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	3,838	113.5600	4,115	3,624	3,967		(23)			8.500	5.186	MON	26	301	10/02/2001	07/01/2030
31384W-G2-0	FED NATL MTG ASSOC #535817			2	1	3,945	117.8470	4,583	3,889	4,036		(2)			7.000	5.891	MON	23	267	08/03/2001	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	415	100.1890	409	408	408		(2)			6.500	5.557	MON	2	6	08/14/2001	04/01/2016
31385F-LV-6	FED NATL MTG ASSOC #543140			2	1	6,634	101.0470	6,329	6,264	7,284		(19)			8.500	4.246	MON	44	531	10/02/2001	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366			2	1	1,006	101.2400	979	967	973		(6)			6.000	4.332	MON	5	51	09/11/2003	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	17,299	101.8990	16,841	16,527	16,651		(95)			6.000	4.334	MON	83	877	11/04/2004	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832			2	1	656	102.2790	640	625	630		(3)			6.000	4.652	MON	3	35	11/18/2009	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789			2	1	3,206	100.0570	464	463	463		(1)			5.500	5.120	MON	2	14	06/10/2004	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795			2	1	44	100.0420	43	43	43					7.000	6.366	MON			02/12/2001	03/01/2016
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1	7,010	110.4660	7,312	6,619	7,462		(23)			8.500	5.006	MON	47	561	10/02/2001	06/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034			2	1	56,905	102.5040	55,564	54,207	54,601		(242)			6.000	4.759	MON	271	2,995	11/19/2009	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			2	1	17,856	101.8620	17,333	17,017	17,132		(97)			6.000	4.351	MON	85	883	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			2	1	22,452	101.4140	21,690	21,388	21,508		(111)			6.000	4.498	MON	107	1,111	11/04/2004	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230			2	1	5,819	102.1730	5,664	5,543	5,588		(34)			6.000	4.342	MON	28	298	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			2	1	1,424	102.3490	1,401	1,369	1,381		(8)			6.000	4.404	MON	7	74	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			2	1	3,557	101.7440	3,447	3,388	3,408		(14)			6.000	4.652	MON	17	175	11/18/2009	03/01/2018
31385X-6P-7	FED NATL MTG ASSOC #556278			2	1	225	100.0990	221	221	221		(1)			7.000	6.277	MON	1	2	02/12/2001	03/01/2016
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	43	99.8650	42	42	42					7.000	5.252	MON			08/02/2001	01/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	16	99.8650	16	16	16					7.000	5.245	MON			08/02/2001	01/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	116	100.1160	112	111	112		(1)			6.000	3.456	MON	1	5	09/11/2003	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559			2	1	533	100.2130	525	524	524		(1)			7.000	6.431	MON	3	21	02/12/2001	03/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733			2	1	20	100.0550	20	20	20					6.000	6.350	MON			01/30/2001	02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020			2	1	173	100.1390	174	174	174					6.000	6.508	MON	1	7	06/27/2001	04/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921			2	1	298	100.3160	291	291	291		(2)			7.000	5.599	MON	2	16	08/02/2001	04/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002			2	1	133	100.1300	134	134	134					6.000	6.382	MON	1	5	06/27/2001	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024			2	1	255	100.2270	243	243	243		(2)			6.000	4.106	MON	1	10	11/18/2009	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	1,395	100.2140	1,369	1,366	1,367		(6)			7.000	5.978	MON	8	66	08/02/2001	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366			2	1	3,830	100.5000	3,752	3,733	3,739		(17)			7.000	5.946	MON	22	214	08/02/2001	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1	19,726	112.8470	15,252	13,515	13,126		16			6.000	7.893	MON	68	789	05/06/2003	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165			2	1	18,072	100.7450	3,712	3,685	3,695		(19)			5.500	4.299	MON	17	149	10/05/2004	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954			2	1	572	100.5000	547	545	546		(3)			6.000	4.636	MON	3	25	11/18/2009	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853			2	1	7,235	100.7080	6,941	6,892	6,914		(46)			6.000	4.343	MON	34	308	11/04/2004	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1	6,273	100.3370	6,062	6,041	6,266		(51)			8.000	5.381	MON	40	474	08/08/2001	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058			2	1	39	100.2360	39	39	39					6.000	5.929	MON		1	08/10/2001	05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270			2	1	905	100.1520	892	891	893		(4)			6.500	5.470	MON	5	42	08/14/2001	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021			2	1	597	100.0290	588	588	588		(3)			6.500	5.529	MON	3	17	08/14/2001	07/01/2016
31387Q-G6-1	FED NATL MTG ASSOC #590721			2	1	421	100.1520	415	414	415		(2)			6.500	5.633	MON	2	20	08/14/2001	07/01/2016
31387S-AE-6	FED NATL MTG ASSOC #592305			2	1	4,764	112.8470	4,056	3,594	3,457		9			6.000	8.305	MON	18	209	05/06/2003	06/01/2021
31387V-EF-2	FED NATL MTG ASSOC #595134			2	1	233	100.3820	231	230	230		(1)			6.500	5.514	MON	1	9	08/14/2001	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826			2	1	428	100.5700	424	421	422		(1)			6.500	5.740	MON	2	20	08/14/2001	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221			2	1	459	100.4730	454	452	453		(2)			6.500	5.667	MON	2	15	08/14/2001	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510			2	1	174	100.0830	171	171	171		(1)			6.500	5.623	MON	1	5	08/14/2001	09/01/2016
31387X-UC-7	FED NATL MTG ASSOC #597379			2	1	621	101.1060	598	592	594		(3)			6.000	4.736	MON	3	28	11/18/2009	09/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566			2	1	342	114.2850	390	341	339		(1)			6.500	6.414	MON	2	22	08/09/2001	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167			2	1	1,306	100.7880	1,295	1,285	1,288		(4)			6.500	5.662	MON	7	74	08/14/2001	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137			2	1	112	100.3750	111	110	111					6.500	5.702	MON	1	6	08/14/2001	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390			2	1	2,142	100.5510	2,052	2,041	2,051		(13)			6.000	4.374	MON	10	87	11/18/2009	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079			2	1	391	100.4670	387	385	385		(1)			6.500	5.725	MON	2	20	08/14/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	21,619	104.6360	21,360	20,414	23,304		(70)			8.500	4.708	MON	145	1,731	10/02/2001	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934			2	1	9,952	101.3630	9,609	9,480	9,537		(53)			6.000	4.397	MON	47	496	11/04/2004	12/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388U-GN-4	FED NATL MTG ASSOC #615005			2	1	1,233	101.3430	1,202	1,186	1,192		(8)			6.000	4.370	MON	6	62	09/11/2003	12/01/2016
31388Y-CL-4	FED NATL MTG ASSOC #618475			2	1	687	101.2180	243	241	242		(1)			5.500	4.416	MON	1	11	10/05/2004	12/01/2016
31389H-NK-0	FED NATL MTG ASSOC #625994			2	1	160	103.5430	162	156	157		(1)			5.000	4.219	MON	1	7	03/30/2004	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239			2	1	174	99.8700	166	166	167		(2)			6.000	2.924	MON	1	1	11/18/2009	08/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770			2	1	47,038	101.1820	18,321	18,107	18,175		(69)			5.500	4.506	MON	83	878	04/14/2005	02/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150			2	1	6,803	101.9420	6,667	6,540	6,596		(30)			6.000	4.484	MON	33	347	09/11/2003	05/01/2017
31390J-D9-9	FED NATL MTG ASSOC #647328			2	1	6,602	112.8620	6,708	5,944	6,513		(42)			6.000	3.455	MON	30	354	11/18/2010	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			2	1	827	101.9670	803	788	793		(3)			6.000	4.881	MON	4	44	11/18/2009	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430			2	1	3,049	102.1960	2,969	2,905	2,923		(10)			6.000	5.013	MON	15	162	11/18/2009	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065			2	1	3,449	101.9090	3,379	3,316	3,344		(15)			6.000	4.533	MON	17	176	09/11/2003	07/01/2017
31391C-XR-1	FED NATL MTG ASSOC #663188			2	1	184,718	102.2440	107,008	104,660	105,002		(185)			5.500	4.998	MON	480	5,429	04/14/2005	09/01/2017
31400C-4C-5	FED NATL MTG ASSOC #684019			2	1	15,481	112.0150	17,468	15,594	15,490		7			5.500	5.688	MON	71	834	05/31/2004	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	257,308	114.2850	280,897	245,787	264,359		(542)			6.500	4.646	MON	1,331	15,674	09/26/2003	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618			2	1	86,715	114.2850	94,664	82,832	88,553		(182)			6.500	4.944	MON	449	5,232	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	286,856	114.2850	313,154	274,012	284,143		(344)			6.500	5.547	MON	1,484	17,772	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	3,992	114.7050	4,556	3,972	3,996					6.500	6.323	MON	22	253	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	1	23,029	114.6670	25,760	22,465	23,150		15			6.500	5.609	MON	122	1,423	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			2	1	163,216	114.2850	181,960	159,216	164,032		177			6.500	5.584	MON	862	10,057	10/24/2007	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494			2	1	8,780	103.8420	8,962	8,630	8,681		(16)			5.000	4.441	MON	36	411	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			2	1	2,141	104.0740	2,123	2,040	2,070		(10)			6.000	4.650	MON	10	118	11/04/2004	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043			2	1	17,116	103.9140	17,481	16,823	16,915		(27)			5.000	4.493	MON	70	806	11/05/2004	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	15,804	103.5430	16,084	15,534	15,617		(22)			5.000	4.527	MON	65	740	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			2	1	20,392	103.5430	20,753	20,042	20,121		(31)			5.000	4.624	MON	84	963	11/05/2004	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331			2	1	24,602	104.2990	18,839	18,063	18,248		(52)			5.500	4.659	MON	83	969	10/05/2004	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758			2	1	1,193	103.4430	558	540	546		(2)			5.500	4.429	MON	2	27	10/05/2004	01/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			2	1	15,710	103.3970	11,606	11,225	11,343		(40)			5.500	4.507	MON	51	601	10/05/2004	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788			2	1	9,468	103.5130	5,168	4,993	5,037		(13)			5.500	4.750	MON	23	256	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			2	1	17,213	103.5430	17,518	16,918	17,000		(28)			5.000	4.529	MON	70	797	11/05/2004	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	1	949	101.0150	402	398	400		(1)			5.500	4.879	MON	2	19	02/10/2005	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1	213,623	114.2850	143,137	125,246	128,573		39			6.500	5.789	MON	678	7,697	07/12/2004	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			2	1	43,150	104.7330	43,049	41,104	42,001		(241)			6.000	4.311	MON	206	2,376	11/04/2004	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783			2	1	28,152	104.7130	28,469	27,188	27,590		(107)			6.000	4.869	MON	136	1,576	04/06/2005	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186			2	1	44,517	114.2850	50,617	44,291	44,522		7			6.500	6.360	MON	240	2,143	07/07/2006	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480			2	1	14,705	104.0850	15,044	14,454	14,543		(18)			5.000	4.543	MON	60	690	11/05/2004	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			2	1	6,692	103.5430	6,811	6,578	6,609		(7)			5.000	4.663	MON	27	306	11/18/2009	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749			2	1	283,659	118.3930	334,122	282,215	283,666		(13)			6.500	6.360	MON	1,529	18,207	07/07/2006	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600			2	1	53,836	114.2850	60,018	52,517	53,971		(14)			6.500	5.716	MON	284	3,355	10/24/2007	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	40,923	114.2840	45,742	40,025	40,950		(2)			7.000	6.292	MON	233	2,710	07/07/2006	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	17,901	114.2850	20,353	17,809	17,902		2			6.500	6.345	MON	96	1,118	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237			2	1	4,701	114.2850	5,345	4,677	4,702		1			6.500	6.343	MON	25	285	07/07/2006	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473			2	1	22,249	114.2850	25,297	22,135	22,262		(1)			6.500	6.316	MON	120	1,386	07/07/2006	02/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			2	1	26,496	114.2850	30,125	26,360	26,524		4			6.500	6.315	MON	143	1,612	07/07/2006	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			2	1	3,139	116.0910	3,625	3,123	3,139					6.500	6.338	MON	17	198	07/07/2006	02/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			2	1	4,250	104.9040	4,360	4,157	4,297		4			7.000	5.986	MON	24	290	07/07/2006	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739			2	1	16,469	114.2850	18,360	16,065	16,546		(2)			6.500	5.543	MON	87	1,041	10/24/2007	06/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255			2	1	127,608	107.6840	132,557	123,098	127,268		(350)			5.000	3.400	MON	513	5,965	05/20/2009	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683			2	1	12,019	114.2850	13,399	11,724	12,023		(26)			6.500	5.612	MON	64	697	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1	3,552	114.5920	3,981	3,474	3,608		4			7.000	5.850	MON	20	237	07/07/2006	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			2	1	32,382	114.2850	36,101	31,588	32,444		17			6.500	5.700	MON	171	1,996	10/24/2007	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043			2	1	38,058	104.2020	38,656	37,097	38,011		(118)			4.500	3.246	MON	139	1,549	03/23/2009	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	187,303	106.5700	192,553	180,682	187,195		(611)			5.000	3.285	MON	753	8,937	05/20/2009	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661			2	1	25,799	114.2850	28,761	25,166	25,896		33			6.500	5.655	MON	136	1,491	10/24/2007	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	86,585	114.2850	96,529	84,464	86,577		2			6.500	5.769	MON	458	5,481	10/24/2007	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1	203,627	114.2850	227,012	198,638	201,915		23			6.500	5.983	MON	1,076	12,891	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	1,293	114.2850	1,442	1,262	1,313		1			6.500	5.327	MON	7	82	10/24/2007	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274			2	1	43,002	114.2850	47,941	41,948	43,315		13			6.500	5.557	MON	227	2,721	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	3,343	114.2850	3,787	3,314	3,344		1			6.500	6.227	MON	18	209	06/26/2007	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411J-H5-8	FED NATL MTG ASSOC #909352			2	1	141,095	107.6740	146,553	136,108	140,462		(365)			5.000	3.427	MON	567	6,692	05/20/2009	02/01/2022
31411K-FF-5	FED NATL MTG ASSOC #910166			2	1	848	114.2850	945	827	855		1			6.500	5.500	MON	4	49	10/24/2007	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391			2	1	105,224	109.9860	113,107	102,838	105,580		(20)			5.000	4.260	MON	428	4,997	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			2	1	197,566	107.7060	205,269	190,583	195,645		(256)			5.000	3.689	MON	794	9,240	05/20/2009	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			2	1	78,855	105.0430	79,904	76,067	79,018		(388)			5.000	3.001	MON	317	3,663	05/20/2009	04/01/2022
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	197,531	106.3860	202,718	190,549	195,946		(518)			5.000	3.559	MON	794	9,157	05/20/2009	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	73,890	114.2850	83,673	73,215	74,206		33			6.500	6.092	MON	397	4,542	07/20/2007	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	234,755	107.7150	243,844	226,378	234,316		(752)			5.000	3.331	MON	943	11,108	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			2	1	112,010	105.3160	113,795	108,051	111,687		(279)			5.000	3.381	MON	450	5,136	05/20/2009	05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918898			2	1	114	103.4060	115	111	115					4.500	2.943	MON		4	03/23/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	119,183	107.6470	123,762	114,971	119,207		(300)			5.000	3.233	MON	479	5,564	05/20/2009	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156			2	1	57,981	114.2850	64,640	56,560	58,010		31			6.500	5.737	MON	306	3,671	10/24/2007	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472			2	1	54,960	119.0020	63,801	53,613	54,999		21			6.500	5.717	MON	290	3,475	10/24/2007	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	40,228	114.2850	44,848	39,242	40,375		30			6.500	5.641	MON	213	2,475	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			2	1	48,881	118.2080	56,365	47,683	48,969		37			6.500	5.693	MON	258	3,014	10/24/2007	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	1	10,081	114.2850	11,239	9,834	10,129		10			6.500	5.599	MON	53	637	10/24/2007	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1	139,876	107.4860	144,880	134,790	140,153		(313)			5.000	3.345	MON	562	6,564	04/02/2009	01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755			2	1	50,462	109.9860	54,243	49,318	50,997		(6)			5.000	4.066	MON	206	2,345	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	144,134	107.6820	149,721	139,040	144,065		(438)			5.000	3.264	MON	579	6,730	05/20/2009	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135			2	1	36,925	115.2640	41,518	36,020	37,013		22			6.500	5.674	MON	195	2,304	10/24/2007	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	154,111	103.5430	153,931	148,664	154,064		(435)			5.000	3.318	MON	619	7,124	05/20/2009	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1	25,177	114.2850	28,068	24,560	25,222		20			6.500	5.688	MON	133	1,539	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1	85,069	103.6370	85,047	82,062	84,667		(5)			5.000	3.438	MON	342	3,671	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	1	2,808	103.3680	2,829	2,737	2,778		(5)			4.500	3.632	MON	10	120	03/23/2009	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028			2	1	44,042	114.2850	49,873	43,640	44,076		11			6.500	6.199	MON	236	2,807	07/20/2007	07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			2	1	127,078	114.2850	141,672	123,965	127,645		120			6.500	5.614	MON	671	7,743	10/24/2007	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366			2	1	5,686	106.0950	5,880	5,542	5,671		(11)			4.500	3.510	MON	21	245	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	2,510	106.0080	2,594	2,447	2,502		(4)			4.500	3.557	MON	9	108	03/23/2009	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			2	1	4,930	109.9860	5,299	4,818	4,956					5.000	4.255	MON	20	221	03/13/2009	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1	214,286	106.5260	220,203	206,712	212,768		(476)			5.000	3.736	MON	861	10,130	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1	7,055	104.0870	7,158	6,876	6,978		(10)			4.500	3.829	MON	26	302	03/23/2009	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	1	206,110	107.5250	213,786	198,825	203,854		(192)			5.000	3.895	MON	828	9,576	05/20/2009	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725			2	1	195,827	106.6550	201,477	188,905	195,519		(506)			5.000	3.449	MON	787	9,261	05/20/2009	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			2	1	232,515	104.5040	234,398	224,296	230,515		(424)			5.000	3.709	MON	935	11,095	05/20/2009	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1	25,084	109.9860	26,963	24,515	25,353		(17)			5.000	4.120	MON	102	1,183	03/13/2009	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595			2	1	37,758	109.9860	40,586	36,901	38,139		(9)			5.000	4.134	MON	154	1,747	03/13/2009	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091			2	1	85,695	109.9860	92,115	83,752	86,705		(131)			5.000	4.086	MON	349	4,126	03/13/2009	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	294,881	103.3510	297,069	287,437	294,519		(454)			4.500	3.447	MON	1,078	12,526	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			2	1	161,855	103.5430	161,667	156,134	162,356		(190)			5.000	3.268	MON	651	7,332	05/20/2009	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	106,651	109.9860	114,641	104,232	107,587		(86)			5.000	4.166	MON	434	5,020	03/13/2009	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421			2	1	905	105.3860	930	882	912		(2)			4.500	3.048	MON	3	38	03/23/2009	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			2	1	115,712	103.5430	115,577	111,622	116,316		(234)			5.000	3.240	MON	465	5,343	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			2	1	2,729	104.7000	2,785	2,660	2,722		(5)			4.500	3.470	MON	10	113	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			2	1	151,111	107.1930	156,256	145,770	151,378		(329)			5.000	3.422	MON	607	7,216	05/20/2009	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			2	1	17,524	105.2580	17,980	17,082	17,455		(26)			4.500	3.550	MON	64	740	03/23/2009	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			2	1	37,199	109.9860	39,985	36,355	38,035		(74)			5.000	3.829	MON	151	1,801	03/13/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	27,686	109.9860	29,760	27,058	28,123		(30)			5.000	3.986	MON	113	1,309	03/13/2009	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102			2	1	196,491	103.6850	196,531	189,546	194,767		(375)			5.000	3.872	MON	790	9,400	05/20/2009	09/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			2	1	361,253	107.2780	373,847	348,485	358,652		(929)			5.000	3.774	MON	1,452	17,243	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	233,189	107.0760	240,861	224,944	232,905		(439)			5.000	3.522	MON	937	10,988	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			2	1	58,859	105.5150	60,537	57,373	58,801		(97)			4.500	3.447	MON	215	2,472	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			2	1	151,200	103.5430	151,024	145,856	150,951		(491)			5.000	3.434	MON	608	7,212	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	124,457	107.4020	128,944	120,058	122,808		(236)			5.000	3.888	MON	500	5,819	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155			2	1	175,679	103.5430	175,475	169,470	176,209		(351)			5.000	3.422	MON	706	8,373	05/20/2009	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			2	1	122,046	103.4530	123,073	118,965	121,379		(249)			4.500	3.570	MON	446	5,279	03/23/2009	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			2	1	4,307,154	104.3330	4,321,612	4,142,116	4,224,508		(17,381)			4.000	2.465	MON	13,807	158,693	12/18/2009	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			2	1	2,913,486	103.7200	2,862,216	2,759,554	2,837,697		(17,886)			4.500	2.489	MON	10,348	119,468	12/18/2009	12/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31418A-GL-6	FED NATL MTG ASSOC #MA1102			2	1	217,489	103.5440	214,728	207,379	216,794		(620)			3.000	1.805	MON	518	6,111	08/15/2012	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			2	1	2,547	104.2110	2,583	2,478	2,504		(15)			9.500	7.670	MON	20	210	02/27/1991	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS			2	1	104,955	105.7360	150,522	142,357	134,069		1,958			6.500	10.859	MON	771	8,592	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS			2	1	205,647	113.1580	287,228	253,830	241,234		1,317			7.500	10.255	MON	1,586	18,642	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			2	1	1,998,983	112.3950	2,421,396	2,154,371	2,090,684		6,607			7.500	8.836	MON	13,465	158,039	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	1	486,484	110.1010	712,248	646,907	569,335		6,832			7.000	12.763	MON	3,774	44,230	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			2	1	72,502	110.1700	75,674	68,688	70,073		(80)			6.500	5.482	MON	372	4,313	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS			2	1	1,085,524	113.8730	1,313,628	1,153,592	1,111,428		(386)			6.500	7.630	MON	6,249	73,016	05/09/2002	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS			2	1	1,175,258	114.7900	1,428,994	1,244,877	1,204,692		(2,162)			6.500	7.517	MON	6,743	78,742	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS			2	1	544,290	114.1300	647,654	567,472	554,806		(190)			6.500	7.218	MON	3,074	36,310	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			2	1	3,328,341	114.5300	3,991,620	3,485,233	3,400,969		(1,601)			6.500	7.231	MON	18,878	220,644	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			2	1	1,604,948	114.0370	1,916,518	1,680,604	1,641,554		1,476			6.500	7.253	MON	9,103	107,005	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			2	1	902,962	108.2690	938,895	867,190	886,564		516			6.500	5.816	MON	4,697	55,771	11/18/2009	05/15/2032
31358U-7D-2	FNR 1993-70 Z RMBS			2	1	44,230	111.0820	47,131	42,429	42,429					6.900	6.900	MON	244	2,873	05/31/2004	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS			2	1	352,210	102.6790	367,120	357,543	356,944		274			5.000	5.228	MON	1,490	16,562	01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS			2	1	1,598,298	103.3210	1,626,477	1,574,193	1,576,639		(942)			5.000	4.817	MON	6,559	73,625	04/11/2003	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS			2	1	4,571,561	105.2790	4,972,137	4,722,839	4,684,682		8,414			5.000	5.589	MON	19,679	227,006	07/31/2008	09/25/2023
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS			2	1FE	13,956	103.0170	16,331	15,853	15,853					9.250	9.250	MON	122	1,319	11/30/1988	12/01/2018
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS			2	6*		100.5440								8.000	0.000	MON	1		10/11/1991	01/01/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS			2	1FE	2,731	104.0150	2,979	2,864	2,814	2,806	8			9.950	11.109	MON	48	239	08/31/1987	09/01/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	1	1,536,468	111.7370	1,857,717	1,662,580	1,610,033		4,779			7.750	9.275	MON	10,737	126,252	06/17/1992	05/15/2022
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						49,245,957	XXX	53,332,295	49,040,286	49,382,043	2,806	(45,123)			XXX	XXX	XXX	230,226	2,678,831	XXX	XXX
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	6,436,967	93.8900	6,891,497	7,340,000	6,476,087		31,366			0.224	0.728	4WK	457	11,902	06/14/2007	08/01/2041
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	1	12,755,657	114.3100	13,159,905	11,512,430	12,329,618		(52,052)			6.800	5.911	MJSD	34,793	782,845	07/15/2004	09/15/2028
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						19,192,624	XXX	20,051,401	18,852,430	18,805,705		(20,686)			XXX	XXX	XXX	35,250	794,747	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,045,228,503	XXX	1,330,555,953	1,457,000,716	1,197,228,679	(466,856)	21,404,489			XXX	XXX	XXX	11,505,146	45,182,090	XXX	XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO		A	1	4FE	350,000	100.2500	350,875	350,000	350,000					4.625	4.625	JJ	7,464	2,383	05/14/2015	01/15/2022
90131H-AT-2	21ST CENTURY FOX AMERICA INC			2	2FE	6,338,837	123.7500	7,425,024	6,000,000	6,317,717		(21,119)			7.750	6.882	JJ	207,958	232,500	04/08/2015	01/20/2024
90131H-BF-1	21ST CENTURY FOX AMERICA INC			2	2FE	3,688,228	113.5440	4,541,776	4,000,000	3,693,852		5,625			6.200	6.932	JD	11,022	248,000	04/08/2015	12/15/2034
88579Y-AP-6	3M CO			1	FE	14,973,300	99.7900	14,968,500	15,000,000	14,976,797		3,497			1.375	1.436	FA	82,500		08/04/2015	08/07/2018
88579Y-AQ-4	3M CO			1	FE	4,971,200	100.0140	5,000,720	5,000,000	4,973,396		2,196			2.000	2.122	FA	40,000		08/04/2015	08/07/2020
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT			1		13,000,000	99.9390	12,992,047	13,000,000	13,000,000					3.110	3.110	FA	144,874	404,300	08/22/2012	08/22/2019
00037B-AB-8	ABB FINANCE USA INC		R		1FE	12,620,457	98.5580	12,714,034	12,900,000	12,712,538		26,288			2.875	3.129	MN	54,601	370,875	05/03/2012	05/08/2022
002824-BA-7	ABBOTT LABORATORIES				1FE	1,497,510	99.3780	1,490,667	1,500,000	1,497,775		265			2.550	2.576	MS	11,263	19,656	03/05/2015	03/15/2022
00287Y-AK-5	ABBVIE INC				2FE	4,976,796	99.5550	4,977,735	5,000,000	4,987,063		4,365			2.000	2.094	MN	15,278	100,000	08/12/2013	11/06/2018
00287Y-AL-3	ABBVIE INC				2FE	4,969,919	96.7440	4,837,190	5,000,000	4,976,925		2,997			2.900	2.975	MN	22,153	145,000	08/12/2013	11/06/2022
00287Y-AN-9	ABBVIE INC				2FE	19,979,600	99.5400	19,907,920	20,000,000	19,983,798		4,198			1.800	1.835	MN	47,000	180,000	05/05/2015	05/14/2018
00287Y-AT-6	ABBVIE INC			1	2FE	2,571,104	98.9950	2,566,930	2,593,000	2,571,888		784			2.500	2.699	MN	8,463	31,163	11/18/2015	05/14/2020
024747-AC-1	ABC SUPPLY CO INC			1	4FE	11,713,500	101.2500	11,998,125	11,850,000	11,749,463		15,545			5.625	5.803	AO	140,719	610,313	09/22/2015	04/15/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC			1	4FE	3,356,939	94.5000	3,156,300	3,340,000	3,355,201		(1,739)			5.625	5.492	FA	70,975		12/08/2015	02/15/2023
00404A-AE-9	ACADIA HEALTHCARE COMPANY INC			1	4FE	260,000	101.5000	253,750	250,000	258,404		(1,596)			6.125	4.977	MS	4,509	7,656	04/27/2015	03/15/2021
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL			2	3FE	344,768	99.6670	345,346	346,500	344,953		185			4.250	4.336	MJSD	656	12,576	02/13/2015	02/11/2022
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP			1	2FE	9,757,500	80.1240	7,812,090	9,750,000	9,756,135		(829)			4.875	4.863	MS	139,953	475,313	04/24/2014	03/15/2024
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN			2	5	14,632,617	98.1660	14,530,906	14,802,382	14,653,284		20,667			7.269	7.572	MJSD	11,308	726,034	05/01/2015	11/25/2019
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL		E	2	4FE	670,858	84.3500	565,869	670,858	670,858					4.000	4.000	MJSD	75	27,759	09/30/2014	12/13/2019
00440E-AM-9	ACE INA HOLDINGS				1FE	9,904,600	111.8690	11,186,870	10,000,000	9,960,537		9,991			5.900	6.028	JD	26,222	590,000	06/03/2009	06/15/2019
00440E-AT-4	ACE INA HOLDINGS INC			1	1FE	498,260	99.2810	496,405	500,000	498,297		37			2.300	2.375	MN	1,853		11/18/2015	11/03/2020
00440E-AU-1	ACE INA HOLDINGS INC			1	1FE	497,505	99.2410	496,206	500,000	497,542		37			2.875	2.955	MN	2,316		11/18/2015	11/03/2022
00448M-AA-9	ACHMEA HYPOTHEEKBANK NV		F		1FE		100.0000								3.200	0.000	MN		53	11/12/2009	11/03/2014
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1			2	4FE	1,974,698	94.8930	1,878,929	1,980,050	1,974,827		779			4.250	4.303	MJSD	14,727	100,640	12/29/2014	09/26/2021
00507U-AH-4	ACTAVIS FUNDING SCS		E	1	2FE	196,774	98.9420	197,884	200,000	196,779		5			4.850	4.956	JD	431	4,850	11/19/2015	06/15/2044
00507U-AS-0	ACTAVIS FUNDING SCS		E	1	2FE	1,001,440	99.4890	994,893	1,000,000	1,001,427		(13)			3.800	3.782	MS	11,189		11/19/2015	03/15/2025
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	13,669,425	104.7500	13,868,900	13,240,000	13,540,857		(73,814)			5.625	4.937	MS	219,288	744,750	04/24/2014	09/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00507V-AE-9	ACTIVISION BLIZZARD INC			1	3FE	10,431,250	106.0000	10,250,200	9,670,000	10,251,755		(109,180)			6.125	4.674	MS	174,396	592,288	01/05/2015	09/15/2023
00510R-AC-7	ACUITY BRANDS INC				2FE	11,227,163	108.3760	12,192,311	11,250,000	11,239,340		2,322			6.000	6.033	JD	30,000	675,000	12/01/2009	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%			2	2FE	4,796,875	104.1040	4,993,756	4,796,875	4,796,875					8.300	8.300	FA	160,362	342,375	11/12/2009	08/06/2017
00100U-AE-2	ADS WASTE MGT HLDGS NEW TLB-2			2	4FE	2,832,873	96.6250	2,737,263	2,832,873	2,832,873					3.750	3.750	MJSD	295	107,209	09/30/2014	10/09/2019
00101J-AF-3	ADT CORP				3FE	1,301,070	89.5000	1,342,500	1,500,000	1,339,921		19,390			3.500	5.459	JJ	24,208	43,750	01/29/2015	07/15/2022
00101J-AF-3	ADT CORP	LS			3FE	1,267,230	89.5000	1,342,500	1,500,000	1,318,697		22,275			3.500	5.743	JJ	24,208	52,500	08/01/2013	07/15/2022
00101J-AG-1	ADT CORP				3FE	11,959,111	71.5000	10,124,400	14,160,000	12,022,520		27,609			4.875	5.983	JJ	318,305	690,300	08/08/2013	07/15/2042
00101J-AH-9	ADT CORP				3FE	19,997	93.5000	18,700	20,000	19,998					4.125	4.127	JD	37	825	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP	M			3FE	9,978,642	93.5000	9,331,300	9,980,000	9,978,942		119			4.125	4.127	JD	18,297	411,675	05/24/2013	06/15/2023
00101J-AM-8	ADT CORP				3FE	700,000	105.0000	735,000	700,000	700,000					5.250	5.250	MS	10,821	27,256	12/04/2014	03/15/2020
00101J-AM-8	ADT CORP	LS			3FE	3,070,000	105.0000	3,255,000	3,100,000	3,075,266		5,087			5.250	5.465	MS	47,921	120,706	12/11/2014	03/15/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	15,039,300	102.9280	15,439,140	15,000,000	15,025,744		(3,650)			4.500	4.466	JJ	311,250	675,000	01/11/2012	01/15/2022
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	2,640	98.0550	3,554	3,625	3,423		119			0.000	7.431	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	7,260	94.4270	9,411	9,967	9,411		327			0.000	7.431	NA			04/18/2002	03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL			2	4FE	3,941,817	95.9720	3,790,894	3,950,000	3,942,042		1,197			4.250	4.292	JAJO	29,378	169,324	02/01/2015	07/25/2021
00773@-AB-5	AERCAP AVIATION SOLUTION		F		3FE	4,442,869	103.7500	4,539,063	4,375,000	4,421,191		(16,125)			6.375	5.581	MN	24,017	247,031	12/08/2015	05/30/2017
00772B-AM-3	AERCAP IRELAND CAPITAL LTD		F		3FE	518,381	103.0000	515,000	500,000	517,319		(1,062)			5.000	4.313	AO	6,250	12,500	08/06/2015	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD		F		3FE	175,000	101.1250	176,969	175,000	175,000					4.625	4.625	JJ	4,182		06/22/2015	07/01/2022
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD		F		3FE	717,710	102.3750	716,625	700,000	717,526		(184)			4.625	4.047	AO	6,295		12/08/2015	10/30/2020
00130H-BU-8	AES CORP			1	3FE	25,563	89.2500	22,313	25,000	25,468		(63)			5.500	5.144	MS	405	1,375	06/16/2014	03/15/2024
00130H-BU-8	AES CORP	LS		1	3FE	19,625,063	89.2500	17,381,438	19,475,000	19,597,496		(16,284)			5.500	5.379	MS	315,387	1,071,125	06/16/2014	03/15/2024
00130H-BV-6	AES CORP			1	3FE	240,000	91.7500	229,375	250,000	240,650		650			3.414	4.512	MJSD	735	2,104	09/24/2015	06/01/2019
00130H-BT-1	AES CORPORATION (THE)			1	3FE	9,308,050	87.5000	8,531,250	9,750,000	9,358,168		30,054			4.875	5.538	MN	60,734	438,750	12/08/2015	05/15/2023
00111@-AA-2	AES HAWAII (HEPCO)				5	12,443,550	88.0000	10,950,324	12,443,550	12,443,550					6.870	6.870	MJSD	2,375	836,568	07/30/2003	06/30/2022
00105R-AA-2	AES PANAMA SA		F		3FE	8,925,930	103.5000	9,315,000	9,000,000	8,990,566		9,118			6.350	6.463	JD	15,875	571,500	12/15/2006	12/21/2016
00817Y-AQ-1	AETNA INC			1	2FE	4,160,360	99.8200	3,992,796	4,000,000	4,149,452		(10,908)			3.500	3.017	MN	17,889	141,944	03/26/2015	11/15/2024
00828D-AN-1	AFFINION GROUP INC			1	5FE		66.7500								7.875	0.000	JD		127,969	11/08/2010	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TL			2	4FE	3,011,612	91.5360	2,767,902	3,023,839	3,012,185		4,547			6.750	6.934	FMAN	24,947	248,864	11/18/2014	04/30/2018
001192-AH-6	AGL CAPITAL CORP			1	2FE	8,984,970	109.6480	9,868,302	9,000,000	8,985,993		238			5.875	5.884	MS	155,688	528,750	03/16/2011	03/15/2041
001192-AL-7	AGL CAPITAL CORP			1	2FE	499,550	100.5780	502,889	500,000	499,554		4			3.875	3.886	MN	2,314		11/13/2015	11/15/2025
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	3FE	1,819,000	101.2400	1,841,556	1,819,000	1,819,000					6.080	6.080	AO	27,649	110,595	11/12/2009	10/01/2016
008685-AB-5	AHOLD FINANCE USA INC		R		2FE	9,102,905	122.5800	10,419,309	8,500,000	8,986,849		(22,878)			6.875	6.236	MN	97,396	584,375	02/17/2010	05/01/2029
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL		E	2	4FE	606,475	99.1880	603,554	608,495	606,559		464			4.500	4.590	MJSD	4,792	25,726	11/28/2014	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQ TRANCHE B-2 TL		E	2	4FE	314,674	99.1880	313,155	315,719	314,713		240			4.500	4.594	MJSD	2,486	13,351	11/28/2014	10/03/2019
00912X-AJ-3	AIR LEASE CORP	LS			2	2,030,000	104.7500	2,095,000	2,000,000	2,019,042		(4,070)			4.750	4.497	MS	31,667	95,000	03/08/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	11,991,360	106.8230	12,818,760	12,000,000	11,996,416		890			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS				1FE	4,997,000	100.4770	5,023,850	5,000,000	4,998,141		287			3.000	3.007	MN	24,167	150,000	10/31/2011	11/03/2021
00928Q-AF-8	AIRCASTLE LTD		E		3FE	2,679,000	104.3130	2,790,373	2,675,000	2,676,162		(838)			6.750	6.714	AO	38,119	180,563	04/19/2012	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		E		3FE	3,000,000	112.5000	3,375,000	3,000,000	3,000,000					7.625	7.625	AO	48,292	228,750	03/30/2012	04/15/2020
00928Q-AM-3	AIRCASTLE LTD		E		3FE	6,375,000	102.7500	6,550,313	6,375,000	6,375,000					5.125	5.125	MS	96,201	326,719	03/12/2014	03/15/2021
00928Q-AN-1	AIRCASTLE LTD		E		3FE	2,417,185	102.5000	2,434,375	2,375,000	2,415,018		(2,167)			5.500	5.172	FA	49,347	60,156	12/10/2015	02/15/2022
009363-AN-2	AIRGAS INC			1	2FE	9,983,300	99.5660	9,956,590	10,000,000	9,992,746		3,330			1.650	1.685	FA	62,333	165,000	02/11/2013	02/15/2018
009363-AP-7	AIRGAS INC			1	2FE	14,983,650	98.8160	14,822,385	15,000,000	14,990,049		2,271			2.375	2.392	FA	134,583	356,250	02/11/2013	02/15/2020
009363-AR-3	AIRGAS INC			1	2FE	9,980,800	100.6250	10,062,500	10,000,000	9,982,200		1,400			3.050	3.092	FA	118,611		08/06/2015	08/01/2020
010392-FN-3	ALABAMA POWER CO			1	1FE	288,108	96.4880	289,465	300,000	288,211		103			2.800	3.296	AO	2,100		11/23/2015	04/01/2025
012725-AA-5	ALBEMARLE CORP			1	2FE	5,893,260	103.3320	6,199,920	6,000,000	5,939,440		10,611			4.500	4.731	JD	12,000	270,000	03/30/2011	12/15/2020
012725-AB-3	ALBEMARLE CORP			1	2FE	500,720	98.0860	490,429	500,000	500,709		(11)			3.000	2.961	JD	1,250		12/03/2015	12/01/2019
012725-AC-1	ALBEMARLE CORP			1	2FE	689,584	95.5670	668,970	700,000	689,684		100			4.150	4.351	JD	2,421	14,525	11/18/2015	12/01/2024
012725-AD-9	ALBEMARLE CORP			1	2FE	560,342	96.7180	543,553	562,000	560,367		23			5.450	5.470	JD	2,552	31,225	11/17/2014	12/01/2044
01609W-AG-7	ALIBABA GROUP HOLDING LTD		F		1FE	1,986,190	99.1610	1,983,226	2,000,000	1,986,641		451			0.932	1.287	FMAN	1,760		12/03/2015	11/28/2017
01639#-AA-1	ALISAL WATER CORPORATION				3FE	6,330,000	109.5010	6,931,421	6,330,000	6,330,000					7.850	7.850	JAJO	124,226	491,901	05/08/2007	01/01/2027
018490-AN-2	ALLERGAN INC				2FE	8,623,791	100.7570	8,715,472	8,650,000	8,636,567		2,590			3.375	3.412	MS	85,959	291,938	09/07/2010	09/15/2020
018490-AQ-5	ALLERGAN INC			1	2FE	2,991,420	94.1810	2,825,442	3,000,000	2,993,585		792			2.800	2.833	MS	24,733	84,000	03/07/2013	03/15/2023
018522-A#-9	ALLETE, INC.				1	20,000,000	116.0530	23,210,652	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	02/01/2007	02/01/2027
68557N-AA-1	ALLIANT TECHSYSTEMS INC			1	3FE	6,804,333	100.5000	6,803,850	6,770,000	6,800,915		(3,418)			5.250	5.114	AO	88,856	177,713	07/15/2015	10/01/2021
471109-AB-4	ALLTRISTA CORP				4FE	5,160,000	102.2500	5,112,500	5,000,000	5,038,307		(26,867)			7.500	6.886	MN	62,500	375,000	03/11/2011	05/01/2017
02005N-AE-0	ALLY FINANCIAL INC				3FE	1,081,520	114.0000	1,254,000	1,100,000	1,090,398		1,843			8.000	8.250	MS	25,911	88,000	03/10/2010	03/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02005N-AJ-9	ALLY FINANCIAL INC				3FE	7,640,000	113.1250	7,918,750	7,000,000	7,363,083		(64,622)			7.500	6.211	MS	154,583	525,000	03/10/2011	09/15/2020
02005N-AW-0	ALLY FINANCIAL INC				3FE	624,121	98.6250	616,406	625,000	624,336		214			3.750	3.780	MN	2,799	9,401	12/08/2015	11/18/2019
02005N-BA-7	ALLY FINANCIAL INC				3FE	131,520	98.7500	135,288	137,000	131,671		151			4.625	5.159	MS	1,602	3,168	08/26/2015	03/30/2025
02005N-BA-7	ALLY FINANCIAL INC	0			3FE	2,112,000	98.7500	2,172,500	2,200,000	2,114,420		2,420			4.625	5.159	MS	25,720	50,875	08/26/2015	03/30/2025
02155F-AA-3	ALTICE US FIN I CORP			1	3FE	200,000	100.2500	200,500	200,000	200,000					5.375	5.375	JJ	5,942		05/29/2015	07/15/2023
N0306W-AF-2	AMAYA HLDGS BV USD 1ST LIEN TL		E	2	4FE	979,025	93.5000	923,348	987,538	979,323		1,214			5.000	5.171	FMAN	137	60,791	11/03/2014	08/01/2021
023135-AL-0	AMAZON.COM INC			1	1FE	510,540	101.5680	507,841	500,000	510,275		(265)			2.600	2.053	JD	939	6,500	11/18/2015	12/05/2019
00164V-AC-7	AMC NETWORKS INC			1	3FE	6,848,510	100.0000	6,896,000	6,896,000	6,858,522		3,868			4.750	4.835	JD	14,558	327,560	04/24/2014	12/15/2022
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR		F		2	5,000,000	103.3740	5,168,692	5,000,000	5,000,000					5.380	5.380	JD	11,956	269,000	12/15/2009	12/15/2016
023551-AF-1	AMERADA HESS				2FE	3,381,150	109.2340	3,277,023	3,000,000	3,275,249		(11,776)			7.875	6.834	AO	59,063	236,250	12/03/2002	10/01/2029
023551-AM-6	AMERADA HESS CORP				2FE	563,990	97.4480	487,238	500,000	550,652		(1,620)			7.125	6.161	MS	10,490	35,625	01/25/2005	03/15/2033
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	6,954,920	108.5130	7,595,917	7,000,000	6,978,076		4,519			5.000	5.083	MS	88,472	350,000	03/23/2010	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	9,918,600	108.0180	10,801,750	10,000,000	9,964,246		8,349			5.000	5.105	AO	104,167	500,000	10/08/2009	10/16/2019
02376C-AM-7	AMERICAN AIRLINES CLASS B TL 2015			2	3FE	1,967,112	98.8250	1,956,735	1,980,000	1,967,543		2,057			3.500	3.621	JAJO	15,400	76,343	10/27/2014	10/10/2021
02474R-AB-9	AMERICAN BLDRS & CONT SUPPLY TLB			2	4FE	3,129,533	99.0310	3,099,239	3,129,565	3,129,534		6			3.500	3.500	FMAN	19,880	143,780	10/15/2014	04/16/2020
025816-BH-1	AMERICAN EXPRESS CO				1FE	2,993,721	99.3810	2,981,418	3,000,000	2,993,984		263			0.968	1.004	FMAN	3,225		11/18/2015	05/22/2018
0258M0-DJ-5	AMERICAN EXPRESS CREDIT				1FE	3,995,840	100.8480	4,033,924	4,000,000	3,997,802		822			2.125	2.147	JJ	36,361	85,000	07/24/2013	07/27/2018
0258M0-DJ-5	AMERICAN EXPRESS CREDIT	LS			1FE	2,996,880	100.8480	3,025,443	3,000,000	2,998,352		617			2.125	2.147	JJ	27,271	63,750	07/24/2013	07/27/2018
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO				1FE	2,988,111	99.4810	2,984,430	3,000,000	2,988,937		826			0.722	0.862	MJSD	1,504	4,515	11/18/2015	06/05/2017
02665W-AW-1	AMERICAN HONDA FINANCE CORP		R		1FE	999,270	99.4860	994,856	1,000,000	999,381		111			1.600	1.625	JJ	7,422		07/09/2015	07/13/2018
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION		R		1FE	2,497,100	99.4170	2,485,415	2,500,000	2,497,247		147			0.802	0.700	MJSD	1,170	4,063	11/19/2015	12/11/2017
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	107.7200	3,770,197	3,500,000	3,495,135		2,180			5.850	5.923	JJ	93,844	204,750	12/07/2007	01/16/2018
029912-BD-3	AMERICAN TOWER CORP				2FE	9,992,100	104.2890	10,428,930	10,000,000	9,997,472		1,159			4.500	4.592	JJ	207,500	450,000	12/02/2010	01/15/2018
03027X-AA-8	AMERICAN TOWER CORP				2FE	9,981,000	105.1030	10,510,260	10,000,000	9,987,200		1,738			4.700	4.724	MS	138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP				2FE	4,959,250	97.7410	4,887,070	5,000,000	4,969,840		3,679			3.500	3.597	JJ	73,403	175,000	01/03/2013	01/31/2023
03027X-AE-0	AMERICAN TOWER CORP				2FE	250,698	100.4900	251,226	250,000	250,686		(11)			3.450	3.397	MS	2,540		11/18/2015	09/15/2021
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)				1	5,000,000	102.5250	5,126,265	5,000,000	5,000,000					4.170	4.170	MS	61,392	208,500	12/15/2010	03/14/2026
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	7,993,120	109.0900	8,727,168	8,000,000	7,996,026		546			5.250	5.260	JJ	193,667	420,000	12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	6,000,000	115.0000	6,900,000	6,000,000	6,001,515		(264)			9.710	9.703	JD	48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					9.220	9.220	JD	76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER				1	10,500,000	120.0000	12,600,000	10,500,000	10,383,153		9,896			7.110	7.291	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				1	7,000,000	120.0000	8,400,000	7,000,000	7,123,279		(6,539)			7.800	7.568	JJ	273,000	546,000	12/31/1998	07/01/2027
708653-B#-6	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	12,000,000	120.0000	14,400,000	12,000,000	11,724,062		40,007			9.690	10.200	JJ	536,180	1,162,800	12/31/1998	01/15/2021
708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	10,000,000	120.0000	12,000,000	10,000,000	9,766,329		6,436			8.820	9.101	MN	147,000	882,000	12/31/1998	11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	7,000,000	120.0000	8,400,000	7,000,000	6,975,557		1,627			8.150	8.203	FA	237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000	115.0000	14,950,000	13,000,000	12,616,127		10,246			9.060	9.423	MN	196,300	1,177,800	12/31/1998	11/01/2031
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	1,027,460	96.7500	967,500	1,000,000	1,023,672		(3,788)			7.000	6.369	MN	7,972	35,000	12/08/2015	05/20/2022
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	454,500	94.5000	425,250	450,000	452,114		(544)			6.500	6.344	MN	3,331	29,250	01/11/2011	05/20/2021
03073E-AM-7	AMERISOURCEBERGEN CORP			1	1FE	219,886	96.8190	219,780	227,000	219,954		68			3.250	3.652	MS	2,459		11/18/2015	03/01/2025
030955-AM-0	AMERITECH CAPITAL FUNDNG				1FE	6,011,565	107.6600	5,980,519	5,555,000	5,648,400		(42,137)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
031162-AV-2	AMGEN INC				2FE	6,209,830	105.7460	5,935,501	5,613,000	5,743,009		(87,368)			5.850	4.148	JD	27,363	328,361	02/04/2010	06/01/2017
031162-BS-8	AMGEN INC				2FE	1,497,746	99.7470	1,496,198	1,500,000	1,497,904		159			0.758	0.810	FMAN	1,263		11/18/2015	05/22/2017
031162-BU-3	AMGEN INC			1	2FE	1,003,090	99.8740	998,738	1,000,000	1,003,000		(90)			2.200	2.108	MN	2,383		11/18/2015	05/22/2019
031162-BV-1	AMGEN INC			1	2FE	8,646,485	99.9630	8,601,790	8,605,000	8,642,963		(3,846)			3.625	3.563	MN	33,793	311,931	12/18/2014	05/22/2024
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	1,040,000	99.2500	992,500	1,000,000	1,017,319		(6,493)			6.625	5.846	JD	5,521	93,578	03/16/2012	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	353,438	97.2500	364,688	375,000	354,408		970			6.375	7.424	AO	5,977	11,953	07/28/2015	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC	LS		1	3FE	764,530	97.2500	729,375	750,000	759,489		(2,206)			6.375	5.992	AO	11,953	47,813	11/12/2014	10/01/2022
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			4	6*	0	0.0000		2						11.780	0.000	AO			09/02/2009	10/20/2012
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	9,650,000	104.8620	10,119,202	9,650,000	9,650,000					6.375	6.375	MS	181,139	615,188	08/09/2010	09/15/2017
032511-BJ-5	ANADARKO PETROLEUM CORP			1	2FE	9,983,100	88.8340	8,883,440	10,000,000	9,985,249		1,461			3.450	3.470	JJ	159,083	352,667	07/01/2014	07/15/2024
032654-AH-8	ANALOG DEVICES INC			1	1FE	16,174,635	97.0080	16,733,949	17,250,000	16,405,134		97,617			2.875	3.634	JD	41,328	495,938	07/24/2013	06/01/2023
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	2FE	17,097,023	115.0000	19,661,576	17,097,023	17,058,444		6,926			7.700	9.263	JD	3,657	1,316,471	07/15/2009	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	5,645,277	101.8520	5,749,824	5,645,277	5,643,577		4,371			7.200	7.092	MN	51,937	406,460	07/15/2009	05/15/2016
034863-AM-2	ANGLO AMERICAN PLC		F		2FE	2,002,060	68.5000	1,370,000	2,000,000	2,001,609		(267)			4.125	4.108	AO	17,417	82,500	04/08/2014	04/15/2021
035287-AE-1	ANIXTER INC				3FE	2,060,000	100.0000	2,000,000	2,000,000	2,053,933		(6,067)			5.125	4.586	AO	25,625	51,250	03/27/2015	10/01/2021
03674X-AC-0	ANTERO RESOURCES CORP			1	3FE	6,272,024	76.0000	4,750,000	6,250,000	6,268,919		(3,105)			5.125	5.048	JD	26,693	320,313	03/03/2015	12/01/2022
03674X-AD-8	ANTERO RESOURCES CORP			1	3FE	3,126,250	78.0000	2,437,500	3,125,000	3,126,114		(136)			5.625	5.617	JD	14,648	124,023	03/04/2015	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			1	3FE	3,407,033	80.0000	2,680,000	3,350,000	3,382,557		(16,146)			5.375	4.976	MN	30,010	159,906	12/08/2015	11/01/2021
00185A-AJ-3	AON PLC		E	1	2FE	998,100	99.6220	996,223	1,000,000	998,144		44			2.800	3.489	MS	3,733		11/09/2015	03/15/2021
00203Q-AC-1	AP MOELLER - MAERSK A/S		F		2FE	4,773,035	98.9690	4,727,768	4,777,000	4,773,227		192			2.875	2.893	MS	35,479		09/21/2015	09/28/2020
00203Q-AC-1	AP MOELLER - MAERSK A/S	LS	F		2FE	222,815	98.9690	220,702	223,000	222,824		9			2.875	2.893	MS	1,656		09/21/2015	09/28/2020
00203Q-AD-9	AP MOELLER - MAERSK A/S		F	1	2FE	978,480	96.3890	963,891	1,000,000	978,715		235			3.875	4.142	MS	10,010		11/23/2015	09/28/2025
037411-AX-3	APACHE CORP			1	2FE	5,938,200	98.6750	5,920,488	6,000,000	5,966,178		5,935			3.625	3.824	FA	90,625	217,500	11/30/2010	02/01/2021
037833-AS-9	APPLE INC				1FE	14,987,400	103.5940	15,539,160	15,000,000	14,989,197		1,099			3.450	3.460	MN	79,063	517,500	04/29/2014	05/06/2024
037833-BE-9	APPLE INC				1FE	1,995,993	99.2460	1,984,924	2,000,000	1,996,083		90			0.659	0.663	FMAN	1,794	3,044	11/18/2015	05/06/2020
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS				1	6,000,000	120.0000	7,200,000	6,000,000	6,036,626		(10,319)			10.400	10.153	JD	52,000	624,000	12/31/1998	12/01/2018
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS				1	4,500,000	120.0000	5,400,000	4,500,000	4,448,586		7,301			9.690	9.978	MS	145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				1	5,000,000	120.0000	6,000,000	5,000,000	4,901,546		6,577			7.630	7.925	MS	127,167	381,500	12/31/1998	09/01/2025
03843@-AA-1	AQUA AMERICA / AQUA OHIO				1	5,005,748	120.0000	6,000,000	5,000,000	5,004,831		(315)			6.950	6.937	AO	86,875	347,500	11/15/2012	04/01/2026
03843@-AB-9	AQUA AMERICA / AQUA OHIO				1	4,403,142	120.0000	5,400,000	4,500,000	4,416,773		4,706			7.180	7.428	FA	134,625	323,100	11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO				1	3,200,000	120.0000	3,840,000	3,200,000	3,196,606		471			9.800	9.837	JJ	144,604	313,600	12/31/1998	07/15/2020
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA				1	35,000,000	115.7180	40,501,251	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/31/2006	03/31/2034
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA				1FE	5,000,000	118.6100	5,930,512	5,000,000	5,000,000					9.970	9.970	JD	41,542	498,500	12/31/1998	06/01/2018
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				1	14,000,000	115.0000	16,100,000	14,000,000	14,199,995		(10,360)			7.330	7.150	JD	85,517	1,026,200	12/31/1998	12/01/2027
038522-AH-1	ARAMARK			1	4FE	85,000	101.8750	86,594	85,000	85,000					5.125	5.125	JJ	169		12/03/2015	01/15/2024
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)			2	2FE	39,308	98.5000	38,762	39,352	39,294		27			4.107	3.967	MJSD	733	4,921	09/30/2014	07/26/2016
03852C-AU-0	ARAMARK CORP US TERM F LOAN			2	3FE	2,936,754	98.8750	2,913,429	2,946,578	2,937,150		1,646			3.250	3.317	MJSD	266	97,462	02/24/2014	02/24/2021
03938L-AP-9	ARCELORMITTAL		F	3	3FE	14,915,663	68.2500	10,083,938	14,775,000	14,911,856		(2,097)			8.000	7.353	AO	249,533	1,140,219	05/08/2015	10/15/2039
03938L-AQ-7	ARCELORMITTAL		F	3	3FE	381,748	79.8750	301,129	377,000	380,677		(1,071)			6.250	5.665	FA	9,556	15,120	10/14/2015	08/05/2020
03938L-AQ-7	ARCELORMITTAL	M	F	3	3FE	2,057,940	79.8750	1,595,903	1,998,000	2,048,660		(9,280)			6.250	5.124	FA	50,644	119,880	01/06/2015	08/05/2020
03938L-AU-8	ARCELORMITTAL		F	3	3FE	694,438	80.4890	667,254	829,000	695,019		582			6.500	10.530	MS	17,962	1,813	12/17/2015	03/01/2021
03938L-AU-8	ARCELORMITTAL	LS	F	3	3FE	3,616,000	80.4890	2,793,773	3,471,000	3,584,254		(18,779)			6.500	5.264	MS	75,205	216,938	04/09/2014	03/01/2021
03938L-AX-2	ARCELORMITTAL		F	3	3FE	90,158	80.5000	81,305	101,000	90,293		145			7.250	9.403	FA	2,563	70	11/13/2015	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	3,835,543	80.5000	2,856,945	3,549,000	3,772,043		(29,460)			7.250	5.531	FA	90,056	248,430	11/05/2013	02/25/2022
03937L-AA-3	ARCH CAPITAL GROUP LTD		E		1FE	8,963,600	127.6020	10,208,144	8,000,000	8,802,178		(22,503)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
03938D-AD-4	ARCH COAL INC. TERM LOAN B			2	5FE	14,232,119	44.0280	4,605,024	10,459,308	4,598,140		(589,916)	2,482,832		6.250	19.490	MJSD	(12)	193,530	12/08/2015	05/16/2018
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	5,036,450	108.4140	5,420,680	5,000,000	5,020,948		(3,540)			4.479	4.387	MS	74,650	223,950	03/30/2011	03/01/2021
03968M-AD-7	ARDAGH HLDGS USA INC NEW			2	4FE	2,461,664	98.1000	2,414,425	2,461,187	2,461,649		(111)			4.000	3.995	JAJO	12,579	103,884	12/04/2014	12/17/2019
04021L-AA-8	ARGOS MERGER SUB INC			1	4FE	2,182,578	99.1500	2,135,691	2,154,000	2,179,300		(3,278)			7.125	6.852	MS	45,189	81,426	02/18/2015	03/15/2023
040555-CF-9	ARIZONA PUB SERVICE CO				1FE	3,248,374	111.8740	5,627,257	5,030,000	3,435,790		35,785			5.625	9.350	MN	36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO				1FE	4,488,450	114.0520	5,702,575	5,000,000	4,545,482		11,436			5.500	6.314	MS	91,667	275,000	03/29/2010	09/01/2035
040555-CJ-1	ARIZONA PUBLIC SERVICE				1FE	1,491,870	102.6110	1,539,165	1,500,000	1,499,375		1,022			6.250	6.324	FA	39,063	93,750	07/31/2006	08/01/2016
040555-CK-8	ARIZONA PUBLIC SERVICE				1FE	4,992,450	128.1290	6,406,450	5,000,000	4,993,466		141			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CN-2	ARIZONA PUBLIC SERVICE			1	1FE	6,108,825	102.5570	6,025,230	5,875,000	6,093,379		(4,597)			4.500	4.263	AO	66,094	264,375	05/15/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011				1	26,437,500	106.3600	28,118,862	26,437,500	26,437,500					4.710	4.710	JD	3,459	1,245,206	02/22/2011	12/30/2030
04269G-AL-6	ARRIS GROUP TERM LOAN B			2	3FE	2,630,387	97.7810	2,578,159	2,636,667	2,630,489		1,293			3.250	3.309	FMAN	238	86,882	11/29/2013	04/17/2020
04273W-AB-7	ARROW ELECTRONICS INC				2FE	9,967,400	105.0680	10,506,840	10,000,000	9,981,560		3,042			5.125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021
04363U-AB-2	ASCIANO FINANCE		F		2FE	4,988,500	100.9390	5,046,925	5,000,000	4,993,905		1,128			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
044209-AF-1	ASHLAND INC			13	3FE	6,930,000	97.2500	6,807,500	7,000,000	6,941,439		7,324			4.750	4.899	FA	125,611	332,500	07/29/2014	08/15/2022
044209-AM-6	ASHLAND INC			1	3FE	5,198,125	95.0000	4,750,000	5,000,000	5,196,483		(2,115)			6.875	6.560	MN	43,924	343,750	04/02/2015	05/15/2043
045054-AB-9	ASHTEAD CAPITAL INC		R	1	3FE	1,060,000	104.2500	1,042,500	1,000,000	1,043,599		(8,269)			6.500	5.404	JJ	29,972	65,000	12/11/2013	07/15/2022
045054-AC-7	ASHTEAD CAPITAL INC		R	1	3FE	773,960	101.2500	759,375	750,000	772,934		(1,026)			5.625	5.083	AO	10,547	7,031	12/08/2015	10/01/2024
045487-AB-1	ASSOCIATED BANC-CORP			1	2FE	301,278	100.0610	300,184	300,000	301,266		(12)			4.250	4.193	JJ	5,879		11/18/2015	01/15/2025
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019		F		1	10,000,000	102.9180	10,291,764	10,000,000	10,000,000					3.180	3.180	MS	81,267	318,000	03/29/2012	03/29/2019
046353-AF-5	ASTRAZENECA PLC		F		1FE	4,879,300	99.4530	4,972,650	5,000,000	4,919,947		20,373			1.950	2.403	MS	27,896	97,500	12/19/2013	09/18/2019
046353-AH-1	ASTRAZENECA PLC		F		1FE	20,000,000	99.7190	19,943,740	20,000,000	20,000,000					1.750	1.750	MN	43,750		11/10/2015	11/16/2018
046353-AK-4	ASTRAZENECA PLC		F		1FE	2,987,520	99.2860	2,978,583	3,000,000	2,987,815		295			2.375	2.464	MN	8,906		11/10/2015	11/16/2020
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL			2	4FE	2,198,008	93.4690	2,095,519	2,241,941	2,200,648		(13,928)			5.000	5.592	MJSD	311	151,144	02/21/2013	05/24/2019
00206R-AW-2	AT&T INC				2FE	17,272,697	100.6090	16,754,400	16,653,000	16,703,635		(134,294)			2.950	2.134	MN	62,773	491,264	08/12/2011	05/15/2016
00206R-AX-0	AT&T INC				2FE	39,970,000	106.4350	42,574,160	40,000,000	39,982,319		2,854			4.450	4.479	MN	227,444	1,780,000	04/26/2011	05/15/2021
00206R-BH-4	AT&T INC			1	2FE	40,195	85.4500	54,688	64,000	40,826		265			4.300	7.427	JD	122	2,752	06/27/2013	12/15/2042
00206R-CK-6	AT&T INC				2FE	1,999,170	99.2850	1,985,700	2,000,000	1,999,185		15			1.533	1.242	MJSD	6,508	5,011	11/25/2015	06/30/2020
00206R-CM-2	AT&T INC			1	2FE	428,871	97.6020	418,712	429,000	428,882		11			3.000	3.005	JD	36	8,437	04/23/2015	06/30/2022
04650N-AB-0	AT&T INC				2FE	4,608,500	98.7720	4,938,585	5,000,000	4,636,765		6,406			5.350	5.913	MS	89,167	267,500	01/21/2011	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04775H-AK-3	ATLANTA GAS LT CO MTN				1FE	7,000,000	127.1630	8,901,382	7,000,000	7,015,704		(1,828)			8.700	8.653	AO	152,250	609,000	03/26/1992	04/01/2022
00488K-AE-6	ATLANTIC BROADBAND PENN TLB			2	3FE	537,137	98.9690	533,974	539,537	537,185		548			3.250	3.371	MJSD	49	19,693	11/28/2014	11/30/2019
048303-CE-9	ATLANTIC CITY ELECTRIC			1	1FE	9,984,800	106.3300	10,632,970	10,000,000	9,991,201		1,462			4.350	4.363	AO	108,750	435,000	03/29/2011	04/01/2021
049255-AG-7	ATLAS COPCO AB		F		1FE	22,601,575	104.6670	23,550,053	22,500,000	22,521,936		(14,896)			5.600	5.526	MN	136,500	1,260,000	10/29/2009	05/22/2017
04939M-AL-3	ATLAS PIPELINE PARTNERS LP			1	4FE		101.0000								4.750	0.000	MN		138,750	07/25/2014	11/15/2021
049560-AG-0	ATMOS ENERGY CORP				1FE	5,963,520	115.9800	6,958,800	6,000,000	5,970,531		831			5.950	5.994	AO	75,367	357,000	10/18/2004	10/15/2034
050095-AM-0	ATWOOD OCEANICS INC			1	4FE	3,767,958	53.5000	1,975,755	3,693,000	3,721,976		(12,680)			6.500	6.093	FA	100,019	240,045	01/12/2012	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	4FE	7,332,760	100.7500	7,137,130	7,084,000	7,265,751		(47,796)			6.000	5.168	JD	18,891	425,040	12/12/2014	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			1	4FE	3,152,750	100.6250	2,993,594	2,975,000	3,119,750		(21,975)			6.125	5.111	MN	30,370	182,219	11/12/2014	11/01/2023
053015-AD-5	AUTOMATIC DATA PROCESSING INC			1	1FE	2,006,720	100.3790	2,007,574	2,000,000	2,006,611		(109)			2.250	2.176	MS	13,250		11/18/2015	09/15/2020
05329W-AJ-1	AUTONATION INC				2FE	6,345,464	108.8350	6,856,574	6,300,000	6,318,166		(7,350)			6.750	6.610	AO	89,775	425,250	04/12/2011	04/15/2018
05329W-AK-8	AUTONATION INC				2FE	4,035,075	108.2870	4,282,747	3,955,000	4,018,972		(5,046)			5.500	5.049	FA	90,635	190,025	12/03/2015	02/01/2020
053332-AJ-1	AUTOZONE INC				2FE	4,977,500	112.1180	5,605,920	5,000,000	4,992,591		2,526			7.125	7.181	FA	148,438	356,250	07/29/2008	08/01/2018
053332-AM-4	AUTOZONE INC			1	2FE	4,999,200	101.7370	5,086,850	5,000,000	4,999,462		75			3.700	3.702	AO	39,056	185,000	04/17/2012	04/15/2022
053332-AS-1	AUTOZONE INC			1	2FE	1,990,535	97.5770	1,951,534	2,000,000	1,990,757		222			2.500	2.594	AO	10,556	17,292	11/18/2015	04/15/2021
G2967P-AB-0	AVAGO TECHNOLOGIES TERM LOAN		E	2	3FE	852,505	99.6670	853,166	856,017	852,524		492			3.750	3.836	MJSD	1,516	33,293	12/15/2014	05/06/2021
05379B-AP-2	AVISTA CORP				1FE	14,965,500	109.7470	16,462,095	15,000,000	14,980,064		2,643			5.125	5.150	AO	192,188	768,750	09/15/2009	04/01/2022
053807-AN-3	AVNET INC				2FE	6,137,310	103.4800	6,208,818	6,000,000	6,012,761		(17,201)			6.625	6.311	MS	117,042	397,500	10/05/2006	09/15/2016
054303-BA-9	AVON PRODUCTS INC			3	4FE	1,486,440	69.0000	1,035,690	1,501,000	1,489,765		1,215			6.750	5.125	MS	29,832	80,679	03/07/2013	03/15/2023
054303-BA-9	AVON PRODUCTS INC	LS		3	4FE	3,465,060	69.0000	2,414,310	3,499,000	3,472,810		2,831			6.750	5.125	MS	69,543	188,071	03/07/2013	03/15/2023
05463D-AA-8	AXIALL CORP			1	3FE	16,807,209	90.0000	15,539,400	17,266,000	16,869,304		41,243			4.875	5.242	MN	107,553	841,718	02/23/2015	05/15/2023
05463D-AA-8	AXIALL CORP	LS		1	3FE	396,290	90.0000	360,000	400,000	396,801		345			4.875	5.005	MN	2,492	19,500	06/30/2014	05/15/2023
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN			2	4FE	855,163	99.4720	854,369	858,904	855,208		477			4.500	4.592	FMAN	107	41,403	09/30/2014	06/12/2021
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	6,708,579	111.9130	6,714,768	6,000,000	6,418,381		(80,304)			6.375	4.158	JD	31,875	323,531	12/08/2015	06/01/2019
05523U-AM-2	BAE SYSTEMS HOLDINGS INC		R	1	2FE	1,494,720	99.7450	1,496,180	1,500,000	1,494,777		57			2.850	2.926	JD	2,494		12/03/2015	12/15/2020
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		R	1	2FE	741,150	98.9970	742,478	750,000	741,192		42			3.850	3.994	JD	1,684		12/03/2015	12/15/2025
057224-BC-0	BAKER HUGHES INC			1	1FE	13,977,205	99.3570	13,909,980	14,000,000	13,987,714		2,489			3.200	3.217	FA	169,244	416,000	11/18/2015	08/15/2021
058498-AR-7	BALL CORP				3FE	263,125	102.0000	255,000	250,000	261,976		(1,149)			5.000	4.117	MS	3,681	6,250	04/21/2015	03/15/2022
058498-AS-5	BALL CORP				3FE	17,597,500	95.3750	17,882,813	18,750,000	17,779,593		98,793			4.000	4.795	MN	95,833	750,000	01/06/2015	11/15/2023
058498-AT-3	BALL CORP				3FE	1,195,000	102.2500	1,227,000	1,200,000	1,195,148		148			5.250	5.305	JJ	32,550		08/11/2015	07/01/2025
058498-AT-3	BALL CORP	LS			3FE	5,000,000	102.2500	5,112,500	5,000,000	5,000,000					5.250	5.250	JJ	135,625		06/22/2015	07/01/2025
058498-AU-0	BALL CORP				3FE	507,105	101.5630	507,813	500,000	507,046		(59)			4.375	4.061	JJ	1,033		12/08/2015	12/15/2020
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	1FE	4,972,450	103.6130	5,180,635	5,000,000	4,982,655		2,612			3.500	3.567	MN	22,361	175,000	11/10/2011	11/15/2021
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY				2	13,238,551	120.0000	15,600,000	13,000,000	13,083,016		(13,663)			10.250	10.073	FA	555,208	1,332,500	12/31/1998	06/15/2020
060077-H6-6	BANGOR HYDRO-ELECTRIC COMPANY				2	5,964,693	120.0000	7,200,000	6,000,000	5,979,567		2,332			8.980	9.052	AO	121,230	538,800	12/31/1998	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				2FE	17,374,800	106.9750	18,720,625	17,500,000	17,457,865		19,861			5.750	5.882	JD	83,854	1,006,250	09/02/2009	12/01/2017
06051G-EU-9	BANK OF AMERICA CORP				2FE	4,972,200	98.4330	4,921,625	5,000,000	4,979,518		2,543			3.300	3.366	JJ	77,917	165,000	01/08/2013	01/11/2023
06051G-EY-1	BANK OF AMERICA CORP				2FE	1,613,248	100.3670	1,605,874	1,600,000	1,612,809		(439)			1.361	1.092	JAJO	4,716		11/18/2015	01/15/2019
06051G-FB-0	BANK OF AMERICA CORP				2FE	9,992,700	103.2850	10,328,500	10,000,000	9,993,896		627			4.125	4.134	JJ	182,188	412,500	01/15/2014	01/22/2024
06051G-FT-1	BANK OF AMERICA CORP				2FE	997,070	98.7420	987,421	1,000,000	997,132		62			2.625	2.689	AO	5,250		11/18/2015	10/19/2020
06050T-KW-1	BANK OF AMERICA NA				1FE	2,997,600	105.6560	3,169,686	3,000,000	2,999,555		284			6.100	6.111	JD	8,133	183,000	06/14/2007	06/15/2017
06050T-ME-9	BANK OF AMERICA NA				1FE	16,500,000	99.7120	16,452,480	16,500,000	16,500,000					2.050	2.050	JD	22,550		12/03/2015	12/07/2018
929648-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,000	109.2940	21,858,730	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	09/15/2004	09/14/2019
063679-JJ-4	BANK OF MONTREAL		A		1FE	9,846,600	100.1040	10,010,400	10,000,000	9,997,792		32,822			2.625	2.961	JJ	113,750	262,500	02/14/2011	01/25/2016
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	6,990,900	110.3800	7,726,593	7,000,000	6,996,373		955			5.450	5.467	MN	48,747	381,500	05/05/2009	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	14,995,500	100.0520	15,007,740	15,000,000	14,999,964		927			2.500	2.559	JJ	172,917	375,000	12/02/2010	01/15/2016
06406H-BU-2	BANK OF NEW YORK MELLON				1FE	4,974,500	107.5520	5,377,585	5,000,000	4,985,714		2,472			4.150	4.213	FA	86,458	207,500	01/28/2011	02/01/2021
06406H-DD-8	BANK OF NEW YORK MELLON CORP			1	1FE	6,003,415	100.3950	6,023,706	6,000,000	6,003,470		55			2.600	2.587	FA	58,067		11/18/2015	08/17/2020
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE			1	1FE	1,512,600	100.1490	1,502,228	1,500,000	1,512,324		(276)			2.200	1.947	MN	4,217		11/30/2015	05/15/2019
067901-AL-2	BARRICK GOLD CORP		A		2FE		87.7270								3.850	0.000	AO		180,000	06/21/2012	04/01/2022
067901-AQ-1	BARRICK GOLD CORPORATION		A		2FE	1,075,470	85.7860	1,076,614	1,255,000	1,108,904		15,397			4.100	6.092	MN	8,576	133,805	09/30/2013	05/01/2023
06849R-AK-8	BARRICK NA FINANCE LLC				2FE	405,073	72.3270	361,633	500,000	407,328		1,046			5.750	7.329	MN	4,792	28,750	09/30/2013	05/01/2043
06849R-AK-8	BARRICK NA FINANCE LLC	LS			2FE	1,215,218	72.3270	1,084,898	1,500,000	1,221,985		3,139			5.750	7.329	MN	14,375	86,250	09/30/2013	05/01/2043
06849U-AD-7	BARRICK PD AU FIN PTY LT		B		2FE	5,245,800	68.2480	3,412,415	5,000,000	5,226,023		(4,462)			5.950	5.604	AO	62,806	297,500	01/25/2011	10/15/2039
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE			2	1Z	18,000,000	97.5030	17,550,560	18,000,000	18,000,000					3.740	3.740	JD	29,920	295,460	07/07/2015	06/15/2027
07177M-AC-7	BAXALTA INC			1	2FE	16,989,890	98.7590	16,789,030	17,000,000	16,990,498		608			2.875	2.888	JD	10,861	244,375	11/18/2015	06/23/2020
07177M-AF-0	BAXALTA INC				2FE	4,497,969	98.9740	4,453,826	4,500,000	4,497,831		(138)			2.000	2.020	JD	2,250	44,750	11/19/2015	06/22/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071813-BA-6	BAXTER INTERNATIONAL INC				2FE	11,959,920	105.9780	12,717,324	12,000,000	11,983,354		4,139			4.500	4.542	FA	204,000	540,000	08/17/2009	08/15/2019
071813-BL-2	BAXTER INTERNATIONAL INC			1	2FE		102.3620								3.200	0.000	JD		300,000	12/31/2015	06/15/2023
071813-AX-7	BAXTER INTL				2FE		125.4250								6.250	0.000	JD		281,550	02/01/2011	12/01/2037
05531G-AA-9	BB&T CORPORATION			1	1FE	4,965,300	104.4660	5,223,300	5,000,000	4,976,806		3,218			3.950	4.035	MS	54,313	197,500	03/15/2012	03/22/2022
05538B-AH-8	BE AEROSPACE TERM LOAN			2	3FE	933,491	99.7750	936,071	938,182	934,233		742			4.000	4.081	JAJO	7,007	31,072	01/06/2015	12/16/2021
075887-AT-6	BECTON DICKINSON				2FE	24,910,250	106.3390	26,584,675	25,000,000	24,981,756		7,359			4.900	4.934	AO	258,611	1,225,000	04/04/2003	04/15/2018
075887-BB-4	BECTON DICKINSON & CO				2FE	19,549,080	100.5030	19,419,151	19,322,000	19,443,048		(106,032)			1.750	1.010	MN	49,781	338,135	03/25/2015	11/08/2016
075887-BE-8	BECTON DICKINSON AND CO				2FE	3,028,920	100.5440	3,016,332	3,000,000	3,025,951		(2,969)			2.675	2.444	JD	3,567	40,125	07/06/2015	12/15/2019
075887-BJ-7	BECTON DICKINSON AND COMPANY				2FE	4,958,617	112.8840	5,644,200	5,000,000	4,953,743		7,626			6.375	6.601	FA	132,813	159,375	04/24/2015	08/01/2019
081437-AF-2	BEMIS COMPANY INC				2FE	2,990,730	113.2190	3,396,561	3,000,000	2,995,949		967			6.800	6.843	FA	85,000	204,000	07/20/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC	0		1	2FE	9,935,300	104.4300	10,443,030	10,000,000	9,959,137		6,038			4.500	4.601	AO	95,000	450,000	09/27/2011	10/15/2021
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO			1	2FE	799,424	99.0670	792,538	800,000	799,431		7			2.400	2.418	FA	8,000		12/08/2015	02/01/2020
084664-BQ-3	BERKSHIRE HATHAWAY FIN				1FE	926,533	109.0730	956,566	877,000	905,493		(5,080)			4.250	3.540	JJ	17,187	37,273	08/05/2011	01/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN	LS			1FE	14,920,667	109.0730	15,404,309	14,123,000	14,581,846		(81,809)			4.250	3.540	JJ	276,772	600,228	08/05/2011	01/15/2021
084670-BL-1	BERKSHIRE HATHAWAY INC				1FE	1,015,750	100.6110	1,006,109	1,000,000	1,015,317		(433)			2.100	1.662	FA	7,992		11/18/2015	08/14/2019
67107V-AB-8	BERLIN PACKAGING 1ST LIEN			2	4FE	1,966,633	98.8750	1,953,554	1,975,782	1,967,314		1,181			4.527	4.586	MJSD	4,582	85,638	10/16/2014	10/01/2021
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	4,991,650	101.0790	5,053,950	5,000,000	4,998,605		1,725			2.875	2.911	AO	30,347	143,750	10/06/2011	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	4,960,500	103.7810	5,189,035	5,000,000	4,975,230		3,721			4.000	4.101	AO	42,222	200,000	10/06/2011	10/15/2021
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	8,918,730	93.9300	8,453,718	9,000,000	8,948,911		7,725			3.250	3.357	MN	32,500	292,500	11/16/2011	11/21/2021
055450-AH-3	BHP FINANCE USA LTD		F		1FE	4,170,040	108.8870	4,355,484	4,000,000	4,106,616		(7,401)			6.420	6.065	MS	85,600	256,800	06/25/2004	03/01/2026
09062X-AC-7	BIOGEN INC				2FE	19,958,400	99.7370	19,947,420	20,000,000	19,960,692		2,292			2.900	2.945	MS	170,778		09/10/2015	09/15/2020
09062X-AE-3	BIOGEN INC				2FE	2,012,680	101.1080	2,022,152	2,000,000	2,012,524		(156)			3.625	3.519	MS	21,347		11/18/2015	09/15/2022
991696-9A-5	BIOTRONICS (DKA CALDER) TL			2	4Z	11,824,971	97.1320	11,597,561	11,940,000	11,831,038		6,067			6.000	6.225	MJSD	1,990	241,080	09/01/2015	09/01/2020
09071*-AA-3	BIRCHWOOD POWER PARTNERS			3	2	3,442,046	104.1140	3,610,732	3,468,057	3,471,805		(2,896)			9.875	9.931	MJSD	951	265,485	12/31/1998	12/30/2016
092114-AA-5	BLACK HILLS POWER				1FE	27,000,000	134.1870	36,230,463	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC				1FE	4,996,550	122.7200	6,135,980	5,000,000	4,996,855		57			6.125	6.130	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AC-5	BLACKROCK INC				1FE	4,959,800	108.0660	5,403,300	5,000,000	4,991,256		4,715			6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AH-4	BLACKROCK INC				1FE	9,942,800	108.0860	10,808,600	10,000,000	9,966,124		5,464			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC				1FE	4,973,450	103.4500	5,172,495	5,000,000	4,981,969		2,472			3.375	3.438	JD	14,063	168,750	05/22/2012	06/01/2022
093662-AF-1	BLOCK FINANCIAL LLC			1	2FE	5,980,440	101.2540	6,075,246	6,000,000	5,981,338		898			4.125	4.198	AO	62,563		09/25/2015	10/01/2020
095370-AA-0	BLUE CUBE SPINCO INC			1	3FE	610,834	107.8750	620,281	575,000	610,575		(259)			9.750	8.421	AO	14,016		12/08/2015	10/15/2023
095370-AC-6	BLUE CUBE SPINCO INC			1	3FE	2,150,000	110.0000	2,365,000	2,150,000	2,150,000					10.000	10.000	AO	53,750		09/25/2015	10/15/2025
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US			2	4FE	949,041	82.0710	779,697	950,028	949,084		175			5.000	5.024	MJSD	132	48,351	08/01/2014	09/10/2020
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	175,284	66.5000	133,000	200,000	177,835		2,551			8.125	10.839	JJ	7,493	113,750	01/30/2015	07/15/2021
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,166,480	101.3230	2,026,464	2,000,000	2,031,026		(27,493)			5.500	4.021	FA	45,833	110,000	08/17/2010	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	19,871,600	100.6300	20,126,080	20,000,000	19,943,716		13,210			5.750	5.835	MS	338,611	1,150,000	08/20/2009	09/15/2019
097023-AZ-8	BOEING CO				1FE	9,895,800	111.3720	11,137,160	10,000,000	9,952,733		10,090			4.875	5.003	FA	184,167	487,500	07/23/2009	02/15/2020
097023-BL-8	BOEING CO			1	1FE	1,925,720	92.2040	1,844,076	2,000,000	1,926,911		1,191			3.500	3.706	MS	23,333	37,139	02/18/2015	03/01/2045
097751-BJ-9	BOMBARDIER INC		A	1	4FE	1,363,750	70.1000	991,915	1,415,000	1,367,767		4,017			6.000	6.615	AO	17,923	84,900	03/26/2015	10/15/2022
097751-BJ-9	BOMBARDIER INC	LS	A	1	4FE	5,835,000	70.1000	4,090,335	5,835,000	5,835,000					6.000	6.000	AO	73,910	350,100	09/17/2014	10/15/2022
097751-BK-6	BOMBARDIER INC		A		4FE	100,000	91.7600	91,760	100,000	100,000					5.500	5.500	MS	1,619	2,781	02/27/2015	09/15/2018
097751-BK-6	BOMBARDIER INC	LS	A		4FE	625,000	91.7600	573,500	625,000	625,000					5.500	5.500	MS	10,122	17,378	02/27/2015	09/15/2018
097751-BM-2	BOMBARDIER INC		A	1	4FE	3,175,000	70.0000	2,222,500	3,175,000	3,175,000					7.500	7.500	MS	70,115	120,385	02/27/2015	03/15/2025
09776N-AF-9	BON TON STORES INC			1	5FE	1,525,508	33.0000	1,637,130	4,961,000	1,536,986		11,479			8.000	39.975	JD	17,639	198,440	12/08/2015	06/15/2021
099724-AC-0	BORG-WARNER AUTOMOTIVE				2FE	4,770,001	126.4700	6,323,500	5,000,000	4,820,720		5,038			7.125	7.505	FA	134,583	356,250	01/01/2005	02/15/2029
099724-AJ-5	BORGWARNER INC			1	2FE	5,771,810	94.4050	5,286,686	5,600,000	5,760,655		(11,155)			3.375	3.014	MS	55,650	88,941	11/18/2015	03/15/2025
101137-AN-7	BOSTON SCIENTIFIC CORP			1	2FE	24,234,480	101.1800	24,536,223	24,250,000	24,237,575		1,335			4.125	4.133	AO	250,078	1,000,313	08/08/2013	10/01/2023
101137-AQ-0	BOSTON SCIENTIFIC CORP				2FE	1,987,540	98.6510	1,973,012	2,000,000	1,988,144		604			3.375	3.480	MN	8,625	17,156	11/19/2015	05/15/2022
05569A-AB-5	BP AMI LEASING INC		R		1FE	15,000,000	109.6270	16,444,095	15,000,000	15,000,000					5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC		F		1FE	5,156,100	106.9320	5,346,580	5,000,000	5,059,040		(16,898)			4.750	4.350	MS	73,229	237,500	07/21/2009	03/10/2019
05565Q-BU-1	BP CAPITAL MARKETS PLC		F		1FE	5,035,617	102.0020	5,100,110	5,000,000	5,022,247		(3,385)			3.561	3.476	MN	29,675	178,050	10/27/2011	11/01/2021
05565Q-CW-6	BP CAPITAL MARKETS PLC		F		1FE	995,090	99.2420	992,422	1,000,000	995,278		188			0.784	1.010	FMAN	1,067		11/24/2015	02/13/2018
10510K-AA-5	BRAMBLES USA INC		R		2FE	548,090	109.0410	545,205	500,000	546,994		(1,096)			5.350	2.979	AO	6,688		11/18/2015	04/01/2020
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL			2	4FE	2,928,561	96.6480	2,855,839	2,954,886	2,931,206		4,217			4.000	4.179	FMAN	4,596	120,598	07/29/2014	12/18/2020
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013			2	4FE	715,952	99.5630	724,321	727,500	716,008		2,547			4.000	4.435	FMAN	647	28,506	12/22/2014	01/30/2020
Q1629#-AA-5	BRISBANE AIRPORT 10 YR		F		2	17,000,000	109.3000	18,581,073	17,000,000	17,000,000					5.240	5.240	JJ	413,232	890,800	04/20/2011	07/14/2021
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		F		2FE	10,000,000	101.0770	10,107,704	10,000,000	10,000,000					4.130	4.130	FA	147,992	413,000	08/22/2012	08/22/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N1614R-AP-6	BRITISH GAS INTL FINANCE		F		1FE	13,705,600	82.9710	33,188,400	40,000,000	27,158,170		1,741,785			0.000	6.740	MN			09/20/2006	11/04/2021
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	9,037,965	107.6850	9,153,200	8,500,000	8,683,917		(81,176)			6.100	5.006	FA	195,878	518,500	04/06/2011	02/15/2018
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC		F		2FE	750,713	99.5380	746,535	750,000	750,696		(17)			2.625	2.599	MS	5,742		11/23/2015	09/16/2019
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC		F		2FE	2,497,550	100.2680	2,506,690	2,500,000	2,498,438		477			2.350	2.371	FA	22,358	58,750	02/11/2014	02/14/2019
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				2FE	25,000,000	96.0750	24,018,785	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
118230-AE-1	BUCKEYE PARTNERS				2FE	8,983,260	102.3000	9,207,018	9,000,000	8,997,309		1,683			5.125	5.146	JJ	230,625	461,250	06/27/2005	07/01/2017
118230-AG-6	BUCKEYE PARTNERS LP				2FE	15,000,000	103.8120	15,571,785	15,000,000	15,000,000					6.050	6.050	JJ	418,458	907,500	01/08/2008	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP				2FE	11,921,880	101.7970	12,215,616	12,000,000	11,966,625		8,103			5.500	5.586	FA	249,333	660,000	08/11/2009	08/15/2019
118230-AL-5	BUCKEYE PARTNERS LP			1	2FE	1,476,030	96.2040	1,443,065	1,500,000	1,476,466		436			2.650	3.226	MN	5,079		12/08/2015	11/15/2018
120111-BL-2	BUILDING MATERIALS CORP			1	3FE		106.2500								6.750	0.000	MN		5,100	06/07/2011	05/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			1	3FE	4,376,950	99.7500	4,359,075	4,370,000	4,375,908		(1,149)			5.375	5.327	MN	30,013	238,150	02/18/2015	11/15/2024
G1696#-BL-9	BUNZL PLC		F		2Z	20,000,000	95.6030	19,120,524	20,000,000	20,000,000					3.930	3.930	MN	91,700		11/19/2015	11/19/2027
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2			2	4FE	2,239,351	99.0000	2,242,813	2,265,468	2,240,237		(3,048)			3.750	3.961	FMAN	236	125,641	10/30/2014	12/10/2021
12189L-AA-9	BURLINGTN NORTH SANTA FE			1	1FE	4,983,150	111.9420	5,597,090	5,000,000	4,984,562		285			5.750	5.774	MN	47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8	BURLINGTN NORTH SANTA FE			1	1FE	11,970,360	102.2050	12,264,612	12,000,000	11,981,948		2,815			3.450	3.479	MS	121,900	414,000	08/17/2011	09/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA F				1FE	3,498,250	105.1670	3,680,842	3,500,000	3,499,708		205			5.650	5.657	MN	32,958	197,750	04/10/2007	05/01/2017
12201P-AN-6	BURLINGTON RESOURCES FIN		G		1FE	1,893,984	119.1030	1,905,643	1,600,000	1,819,671		(8,038)			7.400	6.045	JD	9,867	118,400	02/25/2003	12/01/2031
12189T-AJ-3	BURLINGTON/SANTA				1FE	8,385,200	122.5220	12,252,240	10,000,000	8,787,826		53,254			6.700	8.268	FA	279,167	670,000	10/18/2000	08/01/2028
12429T-AC-8	BWAY HOLDING CO			1	5FE	4,509,125	93.5000	4,254,250	4,550,000	4,512,648		2,529			9.125	9.311	FA	156,849	378,586	12/08/2015	08/15/2021
12673P-AF-2	CA INC			1	2FE	6,014,650	102.1620	6,129,726	6,000,000	6,014,647		(3)			3.600	3.541	FA	88,200		11/19/2015	08/01/2020
12685J-AA-3	CABLE ONE INC			1	4FE	350,000	99.5000	348,250	350,000	350,000					5.750	5.750	JD	894	9,951	06/03/2015	06/15/2022
127055-AJ-0	CABOT CORP				2FE	9,987,200	100.7610	10,076,080	10,000,000	9,995,051		2,335			2.550	2.579	JJ	117,583	255,000	07/09/2012	01/15/2018
413626-AU-6	CAESARS ENT OP CO TERM B-6B			24	6FE	1,306,268	88.4000	1,211,190	1,370,124	1,208,133	(158,622)	140,270			1.500	6.669	MON	1,770	12,217	05/13/2015	03/01/2017
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7			2	6FE	3,154,023	82.8130	2,770,152	3,345,069	2,760,433	(290,172)	56,458			1.500	7.602	MJSD	2,857	11,960	12/22/2015	03/01/2017
128068-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B			2	3	13,365,000	98.1880	13,255,380	13,500,000	13,371,138		6,138			5.500	5.673	MS	295,806		08/11/2015	08/11/2022
128195-AH-7	CALATLANTIC GROUP INC			1	3FE	12,546,656	106.7500	13,343,750	12,500,000	12,545,006		(1,650)			6.250	6.171	JD	34,722	390,625	10/05/2015	12/15/2021
130570-AF-4	CALIFORNIA RESOURCES CORP			1	5FE	1,830	30.5000	1,830	6,000	1,830		11	3,963		6.000	6.517	MN	46	404	04/30/2015	11/15/2024
130570-AF-4	CALIFORNIA RESOURCES CORP	LS		1	5FE	33,550	30.5000	33,550	110,000	33,550		208	72,661		6.000	6.517	MN	843	7,407	04/30/2015	11/15/2024
130570-AG-2	CALIFORNIA RESOURCES CORP			1	5FE	9,750	52.6250	7,894	15,000	9,769		19			8.000	16.652	JD	53		12/15/2015	12/15/2022
130570-AG-2	CALIFORNIA RESOURCES CORP	LS		1	5FE	189,800	52.6250	153,665	292,000	190,166		366			8.000	16.652	JD	1,038		12/15/2015	12/15/2022
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y			2	2	30,000,000	96.3530	28,905,870	30,000,000	30,000,000					6.250	6.250	MJSD	5,208	1,875,000	04/06/2012	06/30/2032
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					7.110	7.110	MN	94,800	568,800	05/23/2002	05/01/2032
131347-CC-8	CALPINE CORP			1	3FE	621,600	102.5000	635,500	620,000	621,248		(168)			5.875	5.835	JJ	16,796	36,425	10/29/2013	01/15/2024
131347-CC-8	CALPINE CORP	LS		1	3FE	1,133,400	102.5000	1,158,250	1,130,000	1,132,651		(357)			5.875	5.828	JJ	30,612	66,388	10/29/2013	01/15/2024
131347-CE-4	CALPINE CORP			1	4FE	25,000	89.7500	22,438	25,000	25,000					5.375	5.375	AO	284	1,654	07/08/2014	01/15/2023
131347-CE-4	CALPINE CORP	LS		1	4FE	3,980,000	89.7500	3,567,563	3,975,000	3,979,504		(496)			5.375	5.348	AO	45,105	184,381	05/19/2015	01/15/2023
131347-CF-1	CALPINE CORP			1	4FE	765,250	88.2500	679,525	770,000	765,402		152			5.750	5.833	AO	9,347	43,981	07/09/2015	01/15/2025
131347-CF-1	CALPINE CORP	LS		1	4FE	2,158,125	88.2500	1,897,375	2,150,000	2,157,280		(845)			5.750	5.689	AO	26,099	152,127	01/05/2015	01/15/2025
131347-CJ-3	CALPINE CORP			1	4FE	3,610,385	88.2500	3,190,577	3,615,385	3,610,771		386			5.500	5.520	FA	82,853	98,318	02/11/2015	02/01/2024
13134M-BA-0	CALPINE CORP TLB 7YR SECURED			2	3FE	2,458,354	97.2500	2,380,891	2,448,217	2,456,064		(1,812)			4.000	3.909	MJSD	272	99,095	07/29/2014	10/09/2019
13342B-AE-5	CAMERON INTL CORP			1	2FE	11,898,120	104.2510	12,510,072	12,000,000	11,939,110		9,691			4.500	4.605	JD	45,000	540,000	05/25/2011	06/01/2021
134429-AW-9	CAMPBELL SOUP CO				1FE	9,949,000	106.5210	10,652,140	10,000,000	9,970,408		4,884			4.250	4.328	AO	89,722	425,000	03/31/2011	04/15/2021
136375-CC-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	744,447	99.2000	744,000	750,000	744,630		183			0.532	0.917	FMAN	532		12/03/2015	11/14/2017
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,492,125	102.0360	2,550,905	2,500,000	2,499,575		983			5.800	5.842	JD	12,083	145,000	05/23/2006	06/01/2016
136375-BL-5	CANADIAN NAT'L RAILWAYS		A		1FE	17,795,290	125.8390	21,392,545	17,000,000	17,637,729		(18,495)			6.250	5.915	FA	442,708	1,062,500	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	13,027,800	96.1010	11,532,108	12,000,000	12,806,893		(25,994)			6.450	5.832	JD	2,150	774,000	10/13/2004	06/30/2033
136385-AR-2	CANADIAN NATL RESOURCES		A	1	2FE	9,064,146	94.2380	8,575,640	9,100,000	9,077,456		3,403			3.450	3.496	MN	40,116	313,950	11/10/2011	11/15/2021
136385-AR-2	CANADIAN NATL RESOURCES	LS	A	1	2FE	2,888,574	94.2380	2,732,896	2,900,000	2,892,816		1,084			3.450	3.496	MN	12,784	100,050	11/10/2011	11/15/2021
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		A	1	2FE	10,052,175	94.1290	9,412,940	10,000,000	10,048,955		(3,220)			2.900	2.838	FA	120,833	144,194	04/21/2015	02/01/2025
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO		A	1	2FE	2,034,930	101.2970	2,025,932	2,000,000	2,034,929		(1)			6.125	6.020	MS	37,431		11/19/2015	09/15/2115
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	3,440,815	111.3740	3,898,083	3,500,000	3,448,796		1,147			5.950	6.081	MN	26,610	208,250	05/03/2007	05/15/2037
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL			2	3FE	1,261,797	99.7290	1,263,943	1,267,378	1,261,892		1,444			4.000	4.144	JAJO	141	51,700	11/29/2013	04/10/2019
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION			1	2FE	997,860	98.7350	987,351	1,000,000	997,878		18			4.200	4.227	AO	7,233		11/19/2015	10/29/2025
14149Y-AV-0	CARDINAL HEALTH INC				2FE	9,987,900	98.7770	9,877,690	10,000,000	9,991,801		1,126			3.200	3.227	JD	14,222	320,000	05/16/2012	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC				2FE	9,979,300	98.7300	9,872,970	10,000,000	9,984,520		1,880			3.200	3.224	MS	94,222	320,000	02/19/2013	03/15/2023
14149Y-BC-1	CARDINAL HEALTH INC				2FE	10,992,875	99.7400	10,971,356	11,000,000	10,994,235		1,360			1.950	1.972	JD	9,533	102,483	11/19/2015	06/15/2018
141781-AY-0	CARGILL INC				1FE	24,209,601	107.0060	26,200,395	24,485,000	24,313,409		23,210			4.307	4.439	MN	137,680	1,054,569	08/09/2011	05/14/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG				1FE	9,814,500	130.3620	13,036,230	10,000,000	9,947,074		6,871			8.625	8.745	MS	253,958	862,500	11/22/1991	09/15/2021
147446-AR-9	CASE NEW HOLLAND INC				3FE	2,176,100	105.7500	2,115,000	2,000,000	2,140,529		(35,571)			7.875	4.027	JD	13,125	78,750	12/08/2015	12/01/2017
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			2	2	6,750,000	105.3560	7,111,500	6,750,000	6,750,000					5.720	5.720	MS	97,598	386,100	03/30/2007	03/30/2020
14754D-AG-5	CASH AMERICA INTERNATIONAL INC				2	1,948,909	100.1250	1,952,438	1,950,000	1,949,357		246			5.750	5.765	MN	14,327	112,125	02/18/2014	05/15/2018
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	8,850,485	108.1640	9,193,932	8,500,000	8,612,126		(45,643)			5.450	4.832	AO	97,797	463,250	03/04/2010	04/15/2018
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR				1FE	10,399,300	99.1520	9,915,240	10,000,000	10,369,500		(29,800)			3.250	2.779	JD	27,083	325,000	02/27/2015	12/01/2024
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR				1FE	1,993,160	99.0850	1,981,704	2,000,000	1,993,611		451			2.000	2.080	MS	12,889	10,000	11/19/2015	03/05/2020
149123-CC-3	CATERPILLAR INC			1	1FE	49,992	101.3010	50,651	50,000	49,993		1			3.400	3.402	MN	217	1,700	05/05/2014	05/15/2024
149123-CC-3	CATERPILLAR INC	LS		1	1FE	1,949,669	101.3010	1,975,373	1,950,000	1,949,716		29			3.400	3.402	MN	8,472	66,300	05/05/2014	05/15/2024
124857-AG-8	CBS CORP			1	2FE	9,909,500	98.8910	9,889,100	10,000,000	9,940,551		8,504			3.375	3.484	MS	112,500	337,500	02/24/2012	03/01/2022
14987B-AD-5	CC HOLDINGS GS V LLC/CRO				2FE	404,040	100.1100	400,440	400,000	403,951		(89)			2.381	1.864	JD	423		12/10/2015	12/15/2017
14987B-AE-3	CC HOLDINGS GS V LLC/CRO				2FE	5,000,000	98.1420	4,907,075	5,000,000	5,000,000					3.849	3.849	AO	40,628	192,450	06/27/2013	04/15/2023
1248EP-BB-8	CCO HOLDINGS LLC			1	3FE	1,008,750	103.8750	1,038,750	1,000,000	1,007,452		(1,298)			5.250	4.995	MS	15,458	26,250	05/15/2015	03/15/2021
1248EP-BF-9	CCO HOLDINGS LLC			1	3FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.125	5.125	MN	17,083	54,097	04/13/2015	05/01/2023
1248EP-BK-8	CCO HOLDINGS LLC			1	3FE	2,000,000	99.5000	1,990,000	2,000,000	2,000,000					5.875	5.875	MN	19,583	62,014	04/15/2015	05/01/2027
14987E-AC-1	CCOH SAFARI LLC			1	3FE	3,703,128	100.2500	3,709,250	3,700,000	3,703,093		(34)			5.750	5.737	FA	24,230		11/06/2015	02/15/2026
125094-AC-6	CDP FINANCIAL		A		1FE	7,979,200	117.9570	9,436,536	8,000,000	7,981,159		368			5.600	5.618	MN	44,800	448,000	11/20/2009	11/25/2039
12513G-BA-6	CDW LLC			1	4FE	4,791,465	104.7500	4,923,250	4,700,000	4,786,907		(4,558)			5.500	5.224	JD	21,542	148,500	12/08/2015	12/01/2024
12513G-AZ-2	CDW LLC / CDW FINANCE CORP			1	4FE	3,105,000	105.5000	3,165,000	3,000,000	3,088,793		(16,207)			6.000	5.270	FA	68,000	185,000	01/06/2015	08/15/2022
12513G-BB-4	CDW LLC / CDW FINANCE CORP			1	4FE	6,905,000	101.5000	6,978,125	6,875,000	6,901,392		(3,608)			5.000	4.915	MS	114,583	169,965	03/04/2015	09/01/2023
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	114,125	105.5000	116,050	110,000	113,049		(471)			5.875	5.283	JD	287	6,463	08/14/2013	06/15/2021
15089Q-AC-8	CELANESE US HOLDINGS LLC	LS			3FE	4,023,375	105.5000	4,103,950	3,890,000	3,988,672		(15,219)			5.875	5.333	JD	10,157	228,538	08/21/2013	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC			1	3FE	12,107,500	98.5000	11,820,000	12,000,000	12,095,612		(10,886)			4.625	4.486	MS	163,417	555,000	02/09/2015	11/15/2022
151020-AE-4	CELGENE CORP				2FE	7,979,600	104.9440	8,395,536	8,000,000	7,989,249		2,001			3.950	3.988	AO	66,711	316,000	10/04/2010	10/15/2020
151020-AH-7	CELGENE CORP				2FE	6,349,597	99.2070	6,299,657	6,350,000	6,350,341		207			3.250	3.254	FA	77,964	162,500	11/19/2015	08/15/2022
151020-AJ-3	CELGENE CORP				2FE	3,978,080	102.6050	4,104,196	4,000,000	3,982,559		1,916			4.000	4.067	FA	60,444	160,000	08/01/2013	08/15/2023
151020-AK-0	CELGENE CORP				2FE	1,995,840	100.6960	2,013,928	2,000,000	1,997,769		816			2.300	2.344	FA	17,378	46,000	08/01/2013	08/15/2018
151020-AQ-7	CELGENE CORP				2FE	11,985,660	99.2460	11,909,544	12,000,000	11,986,983		1,323			2.875	2.900	FA	133,208		11/19/2015	08/15/2020
151020-AR-5	CELGENE CORP				2FE	2,864,052	100.9720	2,877,705	2,850,000	2,864,004		(48)			3.550	3.466	FA	39,065		11/19/2015	08/15/2022
151020-AT-1	CELGENE CORP				2FE	17,998,920	100.0220	18,003,978	18,000,000	17,999,055		135			2.125	2.127	FA	147,688		08/03/2015	08/15/2018
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	11,991,960	104.8020	12,576,252	12,000,000	11,996,434		822			5.700	5.709	AO	144,400	684,000	09/15/2009	10/15/2019
15234Q-AL-2	CENT ELET BRASILEIRAS SA		F		3FE	10,000,000	78.7500	7,875,000	10,000,000	10,000,000					5.750	5.750	AO	102,222	575,000	10/20/2011	10/27/2021
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	3,986,320	107.6000	4,303,988	4,000,000	3,996,841		1,582			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189W-AG-5	CENTERPOINT ENERGY RESOU			1	2FE	5,388,050	104.9620	5,248,120	5,000,000	5,223,209		(39,815)			4.500	3.525	JJ	103,750	225,000	08/08/2011	01/15/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY			1	4FE	60,000	101.0000	60,600	60,000	60,000					6.125	6.125	MN	531		11/04/2015	11/15/2023
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016				2FE	30,000,000	100.0350	30,010,620	30,000,000	30,043,320		(915,644)			5.300	5.301	JJ	530,000	1,590,000	11/29/2005	01/15/2016
15405E-AE-8	CENTRAL MAINE POWER 5.875% DUE 2035				1FE	14,970,000	105.3560	15,803,460	15,000,000	14,975,193		656			5.875	5.889	MS	293,750	881,250	10/20/2005	10/25/2035
156700-AR-7	CENTURYLINK INC				3FE	12,347,213	97.5000	11,943,750	12,250,000	12,341,878		(15,019)			6.450	6.277	JD	35,117	774,000	12/08/2015	06/15/2021
156700-AS-5	CENTURYLINK INC				3FE	24,749,650	91.6500	22,454,250	24,500,000	24,731,168		(25,593)			5.800	5.615	MS	418,406	1,421,000	03/06/2015	03/15/2022
156700-AW-6	CENTURYLINK INC				3FE	5,692,500	98.8750	5,586,438	5,650,000	5,677,470		(5,610)			5.625	5.495	AO	79,453	317,813	11/13/2013	04/01/2020
156700-AL-0	CENTURYTEL INC				3FE	1,307,386	103.5000	1,552,500	1,500,000	1,463,770		26,566			6.000	8.074	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	5FE	7,291,185	90.0000	6,615,000	7,350,000	7,290,251		1,212			5.125	5.262	JD	16,742	363,875	12/08/2015	12/15/2021
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L			1	5FE	972,500	90.0000	900,000	1,000,000	976,681		3,219			5.125	5.591	JD	2,278	51,250	09/04/2014	12/15/2021
161175-AK-0	CHARTER COMMUNICATIONS INC			1	2FE	5,021,360	99.4010	4,970,045	5,000,000	5,021,041		(319)			3.579	3.478	JJ	78,539		12/01/2015	07/23/2020
161175-AL-8	CHARTER COMMUNICATIONS INC			1	2FE	1,262,710	99.6510	1,245,638	1,250,000	1,262,541		(169)			4.464	4.287	JJ	24,490		11/19/2015	07/23/2022
161175-AM-6	CHARTER COMMUNICATIONS INC			1	2FE	1,404,596	99.9030	1,398,638	1,400,000	1,404,558		(38)			4.908	4.865	JJ	30,157		11/19/2015	07/23/2025
16282F-AC-5	CHECKOUT HOLDING CORP TLB			2	4FE	2,348,468	79.5000	1,874,634	2,358,030	2,348,586		1,456			4.500	4.588	FMAN	295	122,695	11/28/2014	04/09/2021
163893-AD-2	CHEMTURA CORP			1	3FE	3,041,250	100.5000	3,015,000	3,000,000	3,027,154		(6,781)			5.750	5.465	JJ	79,542	172,500	11/21/2013	07/15/2021
165167-CQ-8	CHESAPEAKE ENERGY CORP			1	4FE	3,561,840	48.5000	3,561,840	7,344,000	3,561,840					8.000	23.309	JD	13,056		12/23/2015	12/15/2022
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			1	2FE	425,000	94.5970	378,387	400,000	415,111		(3,292)			6.125	5.079	JJ	11,297	24,500	10/25/2012	07/15/2022
166764-AH-3	CHEVRON CORP			1	1FE	1,272,000	100.5320	1,278,765	1,272,000	1,272,000					3.191	3.191	JD	789	40,590	06/17/2013	06/24/2023
166764-AM-2	CHEVRON CORP				1FE	1,991,040	99.4280	1,988,560	2,000,000	1,991,232		192			0.772	0.887	FMAN	1,972		11/24/2015	11/15/2019
166764-AT-7	CHEVRON CORP			1	1FE	984,940	97.3310	973,309	1,000,000	985,167		227			2.411	2.673	MS	7,903		11/19/2015	03/03/2022
166764-AY-6	CHEVRON CORP			1	1FE	1,500,000	99.4380	1,491,563	1,500,000	1,500,000					2.419	2.419	MN	4,435		11/09/2015	11/17/2020
166764-BA-7	CHEVRON CORP				1FE	3,000,000	99.0950	2,972,850	3,000,000	3,000,000					1.790	1.790	MN	6,563		11/09/2015	11/16/2018
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020				2FE	30,000,000	107.4860	32,245,800	30,000,000	30,000,000					5.489	5.489	JD	4,574	1,646,700	11/04/2010	12/30/2020
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS				2	1,677,012	105.1850	1,763,973	1,677,012	1,675,387		780			8.090	8.192	MS	34,294	120,924	12/31/1998	09/30/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
170228-AB-6	CHITTENDEN CORP			1	2FE	12,984,920	99.1120	12,884,534	13,000,000	12,998,027		1,737			1.047	5.827	FMAN	18,141	125,741	02/07/2007	02/14/2017
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H			2	3FE	2,656,211	98.2860	2,628,403	2,674,240	2,657,988		1,776			4.000	4.136	FMAN	9,508	58,461	05/18/2015	01/27/2021
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF			2	3FE	1,544,472	98.4580	1,524,784	1,548,665	1,536,043		3,274			3.657	3.950	MJSD	5,034	40,390	03/09/2015	12/31/2018
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG			2	3FE	1,443,614	97.3130	1,414,359	1,453,412	1,444,848		1,234			3.750	3.913	FMAN	4,845	33,439	05/18/2015	12/31/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS			1	4FE	2,662,000	99.6250	2,490,625	2,500,000	2,581,182		(30,453)			7.125	5.675	JJ	82,135	178,125	03/19/2013	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			1	3FE	810,625	100.5000	804,000	800,000	808,838		(1,787)			5.125	4.190	FA	15,489	24,344	12/08/2015	08/15/2018
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1	3FE	5,567,732	99.5000	5,472,500	5,500,000	5,554,108		(11,809)			5.125	4.855	FA	117,448	281,875	11/04/2014	08/01/2021
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4FE	1,231,698	94.8750	1,143,244	1,205,000	1,224,295		(7,393)			6.875	6.249	FA	34,518	24,406	12/08/2015	02/01/2022
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4FE	8,385,436	94.8750	7,590,000	8,000,000	8,316,055		(66,065)			6.875	5.773	FA	229,167	550,000	01/06/2015	02/01/2022
171232-AR-2	CHUBB CORP				1FE	1,486,590	108.8430	1,632,651	1,500,000	1,496,095		1,493			5.750	5.869	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP				1FE	741,105	129.3290	969,970	750,000	742,057		153			6.500	6.603	MN	6,229	48,750	05/01/2008	05/15/2038
125509-BP-3	CIGNA CORP			1	2FE	9,949,700	106.1320	10,613,230	10,000,000	9,971,062		4,824			4.500	4.563	MS	132,500	450,000	03/02/2011	03/15/2021
125509-BS-7	CIGNA CORPORATION			1	2FE	2,053,840	103.3590	2,067,178	2,000,000	2,041,912		(6,015)			4.000	3.615	FA	30,222	80,000	12/19/2013	02/15/2022
125509-BU-2	CIGNA CORPORATION			1	2FE	1,487,555	98.1270	1,471,898	1,500,000	1,487,706		151			3.250	3.353	AO	10,292	18,507	11/19/2015	04/15/2025
17252M-AH-3	CINTAS CORPORATION NO. 2				1FE	6,992,860	108.0590	7,564,158	7,000,000	6,998,277		823			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AE-2	CISCO SYSTEMS INC				1FE	5,654,500	109.2800	5,463,985	5,000,000	5,406,317		(124,295)			4.950	2.240	FA	93,500	247,500	12/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	15,677,760	108.8060	16,320,870	15,000,000	15,346,201		(79,738)			4.450	3.819	JJ	307,792	667,500	08/09/2011	01/15/2020
125581-GP-7	CIT GROUP INC				3FE	2,041,120	102.2500	2,045,000	2,000,000	2,034,272		(6,848)			4.250	3.157	FA	32,111	42,500	12/08/2015	08/15/2017
125581-GQ-5	CIT GROUP INC				3FE	1,026,250	102.6880	1,026,880	1,000,000	1,025,023		(1,227)			5.000	4.558	FA	18,889	25,000	08/11/2015	08/15/2022
125581-GQ-5	CIT GROUP INC	LS			3FE	1,539,375	102.6880	1,540,320	1,500,000	1,537,535		(1,840)			5.000	4.558	FA	28,333	37,500	08/11/2015	08/15/2022
125581-GR-3	CIT GROUP INC				3FE	24,483,438	101.5000	24,360,000	24,000,000	24,411,428		(44,218)			5.000	4.728	FA	500,000	1,200,000	01/05/2015	08/01/2023
172967-FT-3	CITIGROUP INC				2FE	20,677,350	107.1070	21,421,300	20,000,000	20,460,128		(66,116)			4.500	4.066	JJ	417,500	900,000	07/31/2012	01/14/2022
172967-GL-9	CITIGROUP INC				2FE	4,988,150	100.3020	5,015,085	5,000,000	4,991,136		1,075			3.375	3.403	MS	56,250	168,750	02/14/2013	03/01/2023
172967-HR-5	CITIGROUP INC				2FE	3,490,137	99.5430	3,484,005	3,500,000	3,490,737		600			0.849	1.049	FMAN	4,952		11/30/2015	05/01/2017
172967-JW-2	CITIGROUP INC				2FE	9,152,620	99.9260	9,148,216	9,155,000	9,152,944		324			2.150	2.159	JJ	82,560		07/23/2015	07/30/2018
172967-JW-2	CITIGROUP INC	LS			2FE	844,780	99.9260	844,374	845,000	844,810		30			2.150	2.159	JJ	7,620		07/23/2015	07/30/2018
172967-KA-8	CITIGROUP INC				2FE	998,760	99.3380	993,379	1,000,000	998,768		8			4.450	4.464	MS	11,372		11/19/2015	09/29/2027
17401Q-AB-7	CITIZENS BANK NA			1	2FE	1,484,310	98.3760	1,475,642	1,500,000	1,484,519		209			2.450	2.729	JD	2,756		12/08/2015	12/04/2019
17453B-AJ-0	CITIZENS COMMUNICATIONS				3FE	1,085,000	84.0000	840,000	1,000,000	1,081,356		(2,534)			9.000	8.074	FA	34,000	90,000	07/09/2014	08/15/2031
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	1,750,000	99.9900	1,749,825	1,750,000	1,750,000					7.125	7.125	MS	36,714	124,688	03/19/2007	03/15/2019
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06				2	8,000,000	103.4980	8,279,846	8,000,000	8,000,000					5.730	5.730	JD	31,833	458,400	12/06/2006	12/06/2016
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12				2	7,000,000	109.2240	7,645,660	7,000,000	7,000,000					5.840	5.840	JD	18,169	408,800	06/15/2007	06/15/2019
184496-AJ-6	CLEAN HARBORS INC			1	3FE	1,100,000	102.0000	1,122,000	1,100,000	1,100,000					5.250	5.250	FA	24,063	57,750	11/26/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	9,374,729	101.2500	9,228,938	9,115,000	9,286,079		(54,106)			5.125	4.430	JD	38,929	461,250	12/14/2015	06/01/2021
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	1,000,000	97.5000	975,000	1,000,000	1,000,000					6.500	6.500	MN	8,306	65,000	07/19/2013	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	18,636,840	120.4590	22,887,115	19,000,000	18,679,657		7,505			6.500	6.654	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	6,602,972	104.4960	6,760,898	6,470,000	6,596,864		(3,094)			5.950	5.788	JD	17,110	384,965	08/01/2013	12/15/2036
18683K-AF-8	CLIFFS NATURAL RESOURCES			3	4FE		52.5000								5.950	0.000	JJ		758,437	07/13/2015	01/15/2018
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC			1	4FE	2,574,803	98.0000	2,523,500	2,575,000	2,574,803		1			8.250	8.251	JD	9,442		12/08/2015	12/15/2023
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T			3	1	15,000,000	101.6970	15,254,502	15,000,000	15,000,000					3.210	3.259	AO	101,650	481,500	10/15/2010	10/15/2017
125896-BE-9	CMS ENERGY CORP				2FE	1,684,000	113.4220	1,814,750	1,600,000	1,642,211		(8,986)			6.250	5.519	FA	41,667	100,000	10/15/2010	02/01/2020
125896-BP-4	CMS ENERGY CORP			1	2FE	999,765	99.3700	993,704	1,000,000	999,772		7			3.600	3.603	MN	5,200		11/19/2015	11/15/2025
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC				3FE	99,446	94.2500	94,250	100,000	99,461		15			4.375	4.500	MN	668		11/03/2015	11/06/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC	LS			3FE	4,872,854	94.2500	4,618,250	4,900,000	4,873,603		749			4.375	4.500	MN	32,752		11/03/2015	11/06/2020
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	4,157,454	101.6790	4,270,497	4,200,000	4,216,534		(35,267)			5.000	4.118	JD	9,333	210,000	06/24/2005	06/15/2016
191216-BR-0	COCA-COLA CO				1FE	11,994,720	99.6270	11,955,288	12,000,000	11,995,186		466			0.875	0.897	AO	18,667		10/22/2015	10/27/2017
191216-BT-6	COCA-COLA CO				1FE	1,991,940	98.9760	1,979,516	2,000,000	1,992,116		176			1.875	1.961	AO	6,667		11/23/2015	10/27/2020
191216-AV-2	COCA-COLA CO/THE				1FE	789,611	104.5850	1,045,848	1,000,000	866,089		19,236			3.300	6.134	MS	11,000	33,000	08/10/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	14,736,900	100.4990	15,074,850	15,000,000	14,840,818		25,185			3.250	3.459	FA	178,750	487,500	08/16/2011	08/19/2021
21987B-AM-0	CODELCO INC		F		1FE	8,358,910	110.8860	7,762,034	7,000,000	7,518,273		(154,717)			7.500	4.850	JJ	242,083	525,000	11/12/2009	01/15/2019
19238V-AG-0	COGECO CABLE INC		G	1	3FE	3,215,210	99.7500	3,187,013	3,195,000	3,211,598		(3,074)			4.875	4.696	MN	25,959	131,381	12/08/2015	05/01/2020
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC			1	4FE	3,250,000	97.2500	3,160,625	3,250,000	3,250,000					5.375	5.375	MS	58,229	92,681	02/10/2015	03/01/2022
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		E	2	4FE	138,686	97.8500	137,075	140,087	138,844		158			4.500	4.679	MJSD	1,243	8,246	03/02/2015	09/06/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2			2	4FE	838,939	97.8500	829,193	847,413	818,237		(20,702)			4.500	5.206	MJSD	7,521	25,381	03/02/2015	09/06/2021
198280-AC-3	COLUMBIA PIPELINE GROUP INC			1	2FE	3,004,510	97.3710	2,921,121	3,000,000	3,003,776		(734)			3.300	3.269	JD	8,250	51,975	11/19/2015	06/01/2020
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	12,112,065	113.3240	13,882,178	12,250,000	12,135,724		2,988			5.850	5.931	AO	179,156	358,313	10/11/2005	10/01/2035
20007#-AB-3	COMAR LLC TERM LOAN			2	4	4,570,232	97.9220	4,505,942	4,601,563	4,574,234		4,001			5.250	5.421	MJSD	671	164,657	05/01/2015	10/21/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
20030N-AG-6	COMCAST CORP				1FE	13,752,143	101.8030	15,234,864	14,965,000	14,885,585		167,047			4.950	6.151	JD	32,923	740,768	06/18/2008	06/15/2016
20030N-BD-2	COMCAST CORP				1FE	1,012,500	101.6270	1,016,267	1,000,000	1,012,432		(68)			3.125	2.913	JJ	14,410	7,813	11/19/2015	07/15/2022
20030N-BH-3	COMCAST CORP				1FE	19,832,200	98.2630	19,652,500	20,000,000	19,848,985		5,901			4.250	4.313	JJ	391,944	850,000	01/08/2013	01/15/2033
200339-DW-6	COMERICA BANK				1FE	10,997,265	99.4660	10,941,227	11,000,000	10,997,638		373			2.500	2.505	JD	22,153	137,500	07/07/2015	06/02/2020
201723-AJ-2	COMMERCIAL METALS CO				3FE	2,495,700	105.2550	2,631,375	2,500,000	2,498,560		481			7.350	7.375	FA	69,417	183,750	07/30/2008	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	4,525,759	83.0000	3,859,500	4,650,000	4,537,048		9,695			4.875	5.273	MN	28,966	221,203	10/19/2015	05/15/2023
202795-HK-9	COMMONWEALTH EDISON				1FE	2,727,750	120.6510	3,016,283	2,500,000	2,702,046		(5,520)			5.900	5.246	MS	43,431	147,500	10/26/2010	03/15/2036
202795-HS-2	COMMONWEALTH EDISON				1FE	7,518,280	107.3590	7,515,158	7,000,000	7,129,785		(71,854)			6.150	4.997	MS	126,758	430,500	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	1,497,120	108.3640	1,625,465	1,500,000	1,499,214		325			5.800	5.826	MS	25,617	87,000	03/19/2008	03/15/2018
202795-GX-2	COMMONWLTH EDIS				2FE	14,313,262	111.0860	15,606,528	14,049,000	14,255,134		(77,420)			6.950	6.295	JJ	450,231	976,406	04/20/2011	07/15/2018
203372-AM-9	COMMSCOPE INC			1	4FE	2,015,000	95.0000	1,900,000	2,000,000	2,013,847		(1,153)			5.500	5.372	JD	4,889	110,000	05/01/2015	06/15/2024
203372-AN-7	COMMSCOPE INC			1	3FE	150,000	100.7500	151,125	150,000	150,000					4.375	4.375	JD	292	3,354	05/28/2015	06/15/2020
20337Y-AA-5	COMMSCOPE INC			1	4FE	607,908	96.2500	601,563	625,000	607,980		73			6.000	6.385	JD	1,667	19,167	12/08/2015	06/15/2025
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			2	3FE	261,420	99.3440	260,157	261,875	261,439		174			3.313	3.397	MJSD	771	13,735	11/28/2014	01/15/2018
205768-AK-0	COMSTOCK RESOURCES INC			1	4FE	1,088,925	46.0000	506,000	1,100,000	1,090,347		1,422			10.000	10.262	MS	32,389	55,611	03/10/2015	03/15/2020
205887-AR-3	CONAGRA FOODS INC				2FE	11,902,840	118.1320	12,640,135	10,700,000	11,517,836		(41,353)			7.000	6.127	AO	187,250	749,000	12/10/2002	10/01/2028
205887-BD-3	CONAGRA FOODS INC				2FE	14,540,630	105.4920	14,985,195	14,205,000	14,259,191		(35,102)			5.819	5.536	JD	36,737	826,589	01/27/2009	06/15/2017
205887-AX-0	CONAGRA INC				2FE	11,368,350	132.9420	11,964,735	9,000,000	10,721,632		(69,866)			8.250	6.243	MS	218,625	742,500	12/05/2002	09/15/2030
20605P-AB-7	CONCHO RESOURCES INC			1	3FE	1,065,000	98.5000	985,000	1,000,000	1,032,370		(9,477)			7.000	5.822	JJ	32,278	70,000	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	4,428,500	91.0000	3,958,500	4,350,000	4,411,009		(12,283)			5.500	5.136	AO	59,813	239,250	04/24/2014	10/01/2022
207597-EF-8	CONNECTICUT LIGHT & PWR			1	1FE	9,935,100	96.8130	9,681,270	10,000,000	9,952,621		6,066			2.500	2.574	JJ	115,278	250,000	01/08/2013	01/15/2023
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN			2	4FE	976,573	96.5000	950,525	985,000	976,888		1,301			4.500	4.674	MJSD	123	47,135	08/19/2014	05/14/2021
20825V-AB-8	CONOCOPHILLIPS CANADA		G		1FE	3,523,940	102.8390	3,599,348	3,500,000	3,520,754		(499)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
20826F-AE-6	CONOCOPHILLIPS CO			1	1FE	996,620	97.1070	971,073	1,000,000	996,674		54			2.875	2.937	MN	3,674		11/19/2015	11/15/2021
20826F-AH-9	CONOCOPHILLIPS CO				1FE	3,283,779	98.5190	3,251,127	3,300,000	3,283,966		188			1.262	1.289	FMAN	5,435	12,053	11/30/2015	05/15/2022
20826F-AM-8	CONOCOPHILLIPS CO				1FE	3,291,402	99.2640	3,275,712	3,300,000	3,291,627		225			0.692	0.747	FMAN	2,916	6,321	12/03/2015	05/15/2018
209111-FA-6	CONS EDISON CO OF NY				1FE	4,975,700	117.1570	5,857,870	5,000,000	4,977,716		410			5.700	5.734	JD	12,667	285,000	06/02/2010	06/15/2040
209111-FB-4	CONS EDISON CO OF NY				1FE	11,957,280	95.9020	11,508,216	12,000,000	11,960,218		819			4.200	4.221	MS	148,400	504,000	03/08/2012	03/15/2042
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL			2	3FE	1,974,811	99.0630	1,956,307	1,974,811	1,974,811					4.250	4.250	MJSD	2,103	85,518	11/24/2014	12/23/2020
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE			2	1	5,418,637	115.0000	6,231,432	5,418,637	5,418,637					8.710	8.710	JD	1,311	471,282	06/20/2008	06/30/2022
210371-AF-7	CONSTELLATION ENERGY GRP				2FE	7,077,733	126.6920	8,817,770	6,960,000	7,051,785		(2,883)			7.600	7.458	AO	132,240	528,960	05/30/2002	04/01/2032
210382-AA-5	CONSTELLIS HOLDINGS LLC			1	4FE	174,148	82.0000	143,500	175,000	174,235		87			9.750	9.876	MN	2,180	8,721	05/06/2015	05/15/2020
210518-CP-9	CONSUMERS ENERGY				1FE	9,980,700	121.4580	12,145,760	10,000,000	9,984,107		423			5.800	5.814	MS	170,778	580,000	08/08/2005	09/15/2035
210518-CT-1	CONSUMERS ENERGY CO			1	1FE	4,999,550	99.0030	4,950,160	5,000,000	4,999,699		42			2.850	2.858	MN	18,208	142,500	05/01/2012	05/15/2022
210518-CY-0	CONSUMERS ENERGY CO			1	1FE	998,605	99.3170	993,168	1,000,000	998,608		3			4.100	4.108	MN	6,264		11/19/2015	11/15/2045
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	996,170	109.2440	1,092,436	1,000,000	998,789		403			5.650	5.699	MS	16,636	56,500	03/10/2008	09/15/2018
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB			2	3FE	4,164,691	99.1070	4,096,216	4,133,125	4,157,897		(6,789)			3.250	3.307	MJSD	373	178,435	03/27/2014	04/01/2019
212015-AD-3	CONTINENTAL RESOURCES			1	2FE	1,623,750	92.0000	1,380,000	1,500,000	1,550,674		(17,529)			7.375	5.953	AO	27,656	110,625	05/12/2011	10/01/2020
212015-AF-8	CONTINENTAL RESOURCES			1	2FE	1,070,000	92.7390	927,385	1,000,000	1,032,233		(8,737)			7.125	6.018	AO	17,813	71,250	03/01/2011	04/01/2021
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	3,496,719	73.7500	2,562,813	3,475,000	3,487,521		(2,621)			5.000	4.904	MS	51,160	173,750	03/29/2012	09/15/2022
212015-AH-4	CONTINENTAL RESOURCES		LS	1	2FE	3,010,281	73.7500	2,212,500	3,000,000	3,005,913		(1,237)			5.000	4.947	MS	44,167	150,000	03/29/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	5,356,250	71.8460	3,807,833	5,300,000	5,345,872		(5,245)			4.500	4.360	AO	50,350	238,500	12/18/2013	04/15/2023
212015-AQ-4	CONTINENTAL RESOURCES INC			1	2FE	192,000	60.2980	192,952	320,000	192,027		27			4.900	8.729	JD	1,307		12/17/2015	06/01/2044
216871-AF-0	COOPER US INC				2FE	9,981,700	100.0320	10,003,240	10,000,000	9,999,853		3,760			2.375	2.440	JJ	109,514	237,500	12/02/2010	01/15/2016
21869M-AA-5	CORESTATES CAPTL			1	2FE	14,683,994	85.4500	12,817,500	15,000,000	14,842,137		13,388			0.932	6.571	FMAN	18,244	127,941	02/06/1997	02/15/2027
219350-AV-7	CORNING INC				2FE	3,972,800	107.1470	4,285,892	4,000,000	3,974,954		451			5.750	5.798	FA	86,889	230,000	08/03/2010	08/15/2040
219350-BA-2	CORNING INC				2FE	1,093,597	98.2690	1,080,958	1,100,000	1,093,955		358			1.500	1.739	MN	2,429	4,500	11/19/2015	05/08/2018
22160K-AH-8	COSTCO WHOLESALE CORP				1FE	4,947,650	98.1390	4,906,925	5,000,000	4,953,576		5,926			2.250	2.414	FA	42,500	55,625	02/20/2015	02/15/2022
22303Q-AL-4	COVIDIEN INTL FINANCE SA		E		1FE	10,699,200	107.0670	10,706,690	10,000,000	10,377,457		(77,459)			4.200	3.282	JD	18,667	420,000	08/09/2011	06/15/2020
22303Q-AN-0	COVIDIEN INTL FINANCE SA		E	1	1FE	4,984,600	100.2420	5,012,080	5,000,000	4,989,540		1,435			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
224050-AE-4	COX ENTERPRISES INC				2FE	1,140,000	114.9090	1,149,089	1,000,000	1,108,825		(6,365)			7.375	6.051	JJ	34,007	73,750	05/25/2010	07/15/2027
22409*-AA-9	CP OPCO (CLASSIC PARTY) TLB			2	5Z	6,656,544	98.7370	6,664,748	6,750,000	6,666,022		9,478			7.750	8.067	MJSD	4,359	351,656	05/01/2015	09/30/2020
067383-AC-3	CR BARD INC			1	1FE	4,964,100	105.8240	5,291,220	5,000,000	4,980,038		3,458			4.400	4.489	JJ	101,444	220,000	12/15/2010	01/15/2021
224399-AR-6	CRANE CO			1	2FE	3,521,630	102.9910	3,604,682	3,500,000	3,517,926		(1,848)			4.450	4.373	JD	6,922	155,750	12/10/2013	12/15/2023
225310-AJ-0	CREDIT ACCEPTANCE CORP			1	4FE	626,323	99.5000	621,875	625,000	626,426		104			7.375	7.306	MS	13,572	8,451	12/08/2015	03/15/2023
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN		F		2FE	1,002,950	99.9210	999,211	1,000,000	1,002,931		(19)			3.800	3.750	MS	11,189		11/19/2015	09/15/2022
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN		F		2FE	2,994,360	99.5460	2,986,374	3,000,000	2,994,421		61			3.125	3.166	JD	5,469		12/07/2015	12/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS		F		2FE	698,705	99.0520	693,365	700,000	698,734		29			2.750	2.796	MS	5,080		11/19/2015	03/26/2020
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	1,283,407	73.5000	918,750	1,250,000	1,270,737		(6,324)			6.000	5.385	JD	3,333	75,000	12/10/2013	12/15/2020
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR			1	4FE	4,652,613	69.7500	3,221,753	4,619,000	4,648,931		(3,682)			6.250	6.104	AO	72,172	150,759	03/09/2015	04/01/2023
12626P-AG-8	CRH AMERICA INC		R		2FE	5,244,008	102.9680	5,354,320	5,200,000	5,204,324		(5,523)			6.000	5.884	MS	78,867	312,000	01/10/2007	09/30/2016
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	2,037,500	103.2500	2,065,000	2,000,000	2,016,772		(4,822)			6.250	5.948	FA	52,083	125,000	03/14/2011	02/01/2021
228189-AB-2	CROWN AMERICAS LLC				3FE	8,433,009	97.7500	8,473,948	8,669,000	8,474,929		21,538			4.500	4.874	JJ	179,882	300,105	12/03/2015	01/15/2023
228189-AB-2	CROWN AMERICAS LLC		LS		3FE	1,463,320	97.7500	1,466,250	1,500,000	1,470,248		3,374			4.500	4.830	JJ	31,125	67,500	11/19/2013	01/15/2023
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP				3FE	4,978,875	103.7500	5,161,563	4,975,000	4,978,807		(426)			4.875	4.860	AO	51,201	242,531	02/02/2015	04/15/2022
228227-BD-5	CROWN CASTLE INTL CORP				3FE	19,564,218	105.1250	20,482,555	19,484,000	19,563,376		(9,679)			5.250	5.177	JJ	471,675	1,022,910	01/06/2015	01/15/2023
228255-AH-8	CROWN CORK & SEAL CO INC				4FE	3,840,770	107.5000	3,742,075	3,481,000	3,814,845		(12,198)			7.375	6.158	JD	11,410	195,880	11/05/2015	12/15/2026
126304-AK-0	CSC HOLDINGS INC				3FE	3,782,500	105.2500	3,683,750	3,500,000	3,610,233		(38,982)			7.625	6.262	JJ	123,059	266,875	03/09/2011	07/15/2018
126307-AF-4	CSC HOLDINGS LLC				3FE	11,047,068	98.2500	10,119,750	10,300,000	10,886,467		(86,433)			6.750	5.591	MN	88,838	644,625	12/08/2015	11/15/2021
126307-AH-0	CSC HOLDINGS LLC				3FE	6,363,275	87.7500	5,453,663	6,215,000	6,356,265		(7,009)			5.250	4.917	JD	27,191	163,144	06/23/2015	06/01/2024
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC			2	2FE	11,084,193	89.9080	9,965,577	11,084,193	11,084,193					5.371	5.371	MJSD	1,654	590,365	11/21/2013	09/30/2038
12646R-AB-1	CST BRANDS INC			1	3FE	19,309,878	99.0000	19,362,420	19,558,000	19,353,920		19,444			5.000	5.157	MN	162,983	977,900	12/22/2014	05/01/2023
126408-BM-4	CSX CORP				2FE	4,470,700	128.0230	6,401,165	5,000,000	4,631,565		18,140			7.950	9.000	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GJ-6	CSX CORP				2FE	3,493,595	105.1840	3,681,433	3,500,000	3,498,930		753			5.600	5.624	MN	32,667	196,000	04/20/2007	05/01/2017
126408-GM-9	CSX CORP				2FE	2,790,123	108.8220	2,992,602	2,750,000	2,760,715		(4,416)			6.250	6.058	MS	50,608	171,875	10/29/2007	03/15/2018
126408-GU-1	CSX CORP			1	2FE	2,473,775	110.1540	2,753,845	2,500,000	2,475,772		430			5.500	5.566	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GV-9	CSX CORP			1	2FE	2,178,200	105.7540	2,115,078	2,000,000	2,151,882		(25,682)			4.250	2.732	JD	7,083	85,000	12/17/2014	06/01/2021
126408-GY-3	CSX CORP			1	2FE	4,981,750	90.5960	4,529,790	5,000,000	4,982,726		320			4.100	4.121	MS	60,361	205,000	10/17/2012	03/15/2044
126408-HB-2	CSX CORP			1	2FE	7,493,625	99.4210	7,456,583	7,500,000	7,494,416		551			3.400	3.410	FA	106,250	262,083	07/16/2014	08/01/2024
126415-AB-4	CTC BEAVER VALLEY FUND			1	2FE	2,118	103.2560	2,065	2,000	2,000					12.000	11.210	JD	20	180	07/24/2000	06/01/2017
91373*-AT-5	CTL EMBARQ / UNITED TEL OF CAROLINAS				2	2,420,000	108.8020	2,632,999	2,420,000	2,409,566		5,880			8.770	9.069	FA	88,431	212,234	12/31/1998	08/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,242,080	108.7330	8,961,860	8,242,080	8,201,117		22,663			8.770	9.117	FA	301,179	722,830	12/31/1998	08/01/2017
91374*-AN-7	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,497,000	108.8020	9,244,874	8,497,000	8,468,336		16,166			8.770	9.004	FA	310,495	745,187	12/31/1998	08/01/2017
913758-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	1,657,800	115.0000	1,906,470	1,657,800	1,643,171		3,321			8.770	9.064	FA	60,579	145,389	12/31/1998	08/01/2019
91372*-AG-4	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	6,635,000	108.8020	7,218,987	6,635,000	6,617,310		9,983			8.770	8.955	FA	242,454	581,890	12/31/1998	08/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	3,468,010	118.3570	4,142,481	3,500,000	3,477,152		1,331			6.250	6.340	JD	18,229	218,750	05/22/2007	06/01/2027
126650-CH-1	CVS HEALTH CORP				2FE	42,774,688	99.9400	42,774,448	42,800,000	42,778,812		4,124			1.900	1.920	JJ	363,681		11/19/2015	07/20/2018
126650-CJ-7	CVS HEALTH CORP			1	2FE	2,810,936	100.4490	2,812,578	2,800,000	2,810,802		(134)			2.800	2.709	JJ	35,062		11/19/2015	07/20/2020
126650-CK-4	CVS HEALTH CORP			1	2FE	6,718,695	101.7560	6,817,625	6,700,000	6,718,544		(151)			3.500	3.452	JJ	104,874		11/19/2015	07/20/2022
126650-CP-3	CVS HEALTH CORP			1	2FE	750,000	107.1510	803,632	750,000	750,000					4.750	4.750	JD	2,969	17,813	10/26/2015	12/01/2022
126650-CR-9	CVS HEALTH CORP			1	2FE	2,577,556	108.1850	2,697,410	2,493,333	2,576,191		(1,365)			5.000	4.541	JD	10,389	62,333	10/26/2015	12/01/2024
L2287*-AA-5	CYGNUS ISSUANCE ONE		F	2	2FE	7,577,088	100.8180	7,639,084	7,577,088	7,577,088					4.110	4.000	MON	865	176,793	06/26/2015	03/31/2023
23331A-AZ-2	D.R. HORTON INC				3FE	6,793,630	101.0000	7,065,960	6,996,000	6,983,996		40,022			6.500	7.115	AO	96,001	454,740	06/14/2010	04/15/2016
23331A-AZ-2	D.R. HORTON INC		LS		3FE	487,620	101.0000	509,040	504,000	503,026		3,245			6.500	7.193	AO	6,916	32,760	06/14/2010	04/15/2016
23331A-BE-8	D.R. HORTON INC			1	3FE	11,592,500	99.3750	11,925,000	12,000,000	11,665,999		40,788			4.375	4.866	MS	154,583	481,250	05/06/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC			1	3FE	1,980,000	101.8500	2,037,000	2,000,000	1,984,411		1,791			4.750	4.881	FA	35,889	95,000	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	3FE	4,023,750	106.6000	4,264,000	4,000,000	4,019,186		(1,971)			5.750	5.671	FA	86,889	230,000	07/31/2013	08/15/2023
23331A-BK-4	D.R. HORTON INC				3FE	3,516,670	100.5700	3,519,950	3,500,000	3,516,465		(205)			4.000	3.875	FA	52,889	51,667	12/08/2015	02/15/2020
233851-BA-1	DAIMLER FINANCE NA LLC				1FE	6,982,640	100.1510	7,010,549	7,000,000	6,990,771		3,422			2.375	2.428	FA	69,271	166,250	07/24/2013	08/01/2018
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC		R		1FE	1,987,840	99.3070	1,986,140	2,000,000	1,988,585		745			0.669	1.032	FMAN	2,230		11/19/2015	08/01/2017
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC		R		1FE	3,231,058	97.7570	3,177,112	3,250,000	3,232,268		1,211			2.250	2.388	MS	24,172	28,125	11/19/2015	03/02/2020
233851-BY-9	DAIMLER FINANCE NORTH AMERICA LLC		R		1FE	19,992,200	99.4680	19,893,600	20,000,000	19,993,784		1,584			1.600	1.620	FA	131,556		07/28/2015	08/03/2017
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC		R		1FE	9,979,700	99.3330	9,933,310	10,000,000	9,982,411		2,711			2.000	2.070	FA	82,222		07/28/2015	08/03/2018
235825-AB-2	DANA HOLDING CORP			1	3FE	5,223,125	102.7500	5,137,500	5,000,000	5,132,087		(45,504)			6.750	5.250	FA	127,500	286,875	08/11/2015	02/15/2021
235825-AC-0	DANA HOLDING CORP			1	3FE	2,573,125	99.2500	2,481,250	2,500,000	2,560,976		(10,627)			5.375	4.648	MS	39,566	94,063	04/21/2015	09/15/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	7,018,625	100.2500	6,664,620	6,648,000	6,964,455		(45,506)			6.000	5.004	MS	117,448	398,880	02/23/2015	09/15/2023
235825-AE-6	DANA HOLDING CORP			1	4FE	580,188	97.0000	557,750	575,000	579,458		(730)			5.500	5.342	JD	1,406	25,048	09/24/2015	12/15/2024
235851-AG-7	DANAHER CORP				1FE	1,490,865	107.9270	1,618,905	1,500,000	1,497,716		1,028			5.625	5.705	JJ	38,906	84,375	12/06/2007	01/15/2018
235851-AN-2	DANAHER CORP				1FE	19,973,200	99.9480	19,989,540	20,000,000	19,975,775		2,575			1.650	1.696	MS	97,167		09/10/2015	09/15/2018
237194-AH-8	DARDEN RESTAURANTS INC			3	2FE	743,835	104.9920	787,436	750,000	744,525		103			7.050	6.864	AO	11,163	52,875	10/10/2007	10/15/2037
237266-AG-6	DARLING INGREDIENTS INC			1	3FE	586,268	98.5000	575,240	584,000	585,769		(389)			5.375	5.290	JJ	14,474	17,953	01/29/2015	01/15/2022
237266-AG-6	DARLING INGREDIENTS INC		LS	1	3FE	18,960,533	98.5000	18,469,735	18,751,000	18,909,383		(38,677)			5.375	5.120	JJ	464,738	903,457	01/20/2015	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			1	4FE	1,730,750	100.0000	1,725,000	1,725,000	1,729,818		(610)			5.125	5.074	JJ	40,765	96,265	06/10/2014	07/15/2024
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1	4FE	3,497,043	96.5000	3,377,500	3,500,000	3,495,626		(1,417)			5.000	4.999	MN	29,167	80,833	12/08/2015	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23918K-AP-3	DAVITA INC			1	4FE	8,255,000	103.0000	8,240,000	8,000,000	8,185,132		(38,349)			5.750	5.134	FA	173,778	460,000	04/21/2014	08/15/2022
24023K-AA-6	DBS GROUP HOLDINGS LTD		F		1FE	1,502,670	99.4660	1,491,987	1,500,000	1,502,625		(45)			2.246	2.194	JJ	15,441		12/03/2015	07/16/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			2	2FE	7,440,054	107.6170	8,006,777	7,440,054	7,440,054					6.200	6.200	MN	39,722	450,664	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP			2	2FE	12,881,470	109.0750	14,050,497	12,881,470	12,881,470					6.560	6.560	MN	72,766	825,741	05/21/2007	11/30/2023
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		F		2	15,000,000	109.4180	16,412,751	15,000,000	15,000,000					6.190	6.190	JJ	438,458	928,500	07/11/2007	07/11/2019
23311R-AD-8	DCP MIDSTREAM LLC				3FE	1,997,840	86.0040	1,720,078	2,000,000	1,998,952		217			5.350	5.364	MS	31,506	107,000	03/08/2010	03/15/2020
23311R-AD-8	DCP MIDSTREAM LLC	LS			3FE	2,996,760	86.0040	2,580,117	3,000,000	2,998,429		325			5.350	5.364	MS	47,258	160,500	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LLC			1	3FE	17,991,180	77.7630	13,997,322	18,000,000	17,994,447		822			4.750	4.756	MS	216,125	855,000	09/14/2011	09/30/2021
23311V-AB-3	DCP MIDSTREAM OPERATING			1	3FE	19,907,000	81.8410	16,368,140	20,000,000	19,936,873		8,412			4.950	5.009	AO	247,500	990,000	03/08/2012	04/01/2022
23311V-AE-7	DCP MIDSTREAM OPERATING LP			1	3FE	2,140,650	81.0090	1,822,703	2,250,000	2,161,748		21,098			2.700	3.999	AO	15,188	60,750	02/26/2015	04/01/2019
242370-AD-6	DEAN FOODS CO			1	3FE	1,541,250	104.0000	1,560,000	1,500,000	1,537,755		(3,495)			6.500	5.930	MS	28,708	54,167	06/10/2015	03/15/2023
244199-BD-6	DEERE & COMPANY				1FE	9,971,060	116.0270	11,602,650	10,000,000	9,977,021		1,099			5.375	5.399	AO	111,979	537,500	10/15/2009	10/16/2029
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD		E		2FE	400,560	99.7160	398,864	400,000	400,526		(34)			2.803	2.668	JD	61	5,606	12/03/2015	12/30/2016
24702R-AF-8	DELL INC				3FE	3,205,225	82.0000	2,513,300	3,065,000	3,203,178		(2,047)			6.500	6.126	AO	42,059	150,475	04/15/2015	04/15/2038
L2324E-AB-7	DELOS AIRCRAFT TERM LOAN B ILFC		E	2	3FE	2,002,112	99.4820	1,989,640	2,000,000	2,002,022		(351)			3.500	3.479	FMAN	194	71,167	12/30/2014	03/06/2021
24713G-AA-0	DELPHI AUTOMOTIVE PLC		E	1	2FE	1,995,680	99.8710	1,997,414	2,000,000	1,995,774		94			3.150	3.197	MN	7,350		11/09/2015	11/19/2020
247126-AJ-4	DELPHI CORP (NEW)			1	2FE	10,463,145	100.7650	10,580,304	10,500,000	10,468,772		3,130			4.150	4.193	MS	128,304	435,750	02/24/2014	03/15/2024
247131-AF-2	DELPHI FINANCIAL GROUP				2FE	3,999,800	116.2550	4,650,212	4,000,000	3,999,900		20			7.875	7.893	JJ	132,125	315,000	01/14/2010	01/31/2020
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3		E	2	4FE	2,986,439	96.4530	2,893,590	3,000,000	2,987,415		1,913			4.750	4.836	FMAN	396	144,479	09/24/2014	07/30/2021
247916-AD-1	DENBURY RESOURCES INC			1	4FE	850,000	33.1980	282,183	850,000	850,000					5.500	5.500	MN	7,792	46,750	04/16/2014	05/01/2022
24823U-AH-1	DENBURY RESOURCES INC			1	4FE	2,864,063	32.1880	965,640	3,000,000	2,888,744		11,715			4.625	5.225	JJ	63,979	138,750	03/11/2014	07/15/2023
249030-AC-1	DENTSPLY INTERNATIONAL			1	2FE	20,004,750	102.3970	20,479,320	20,000,000	20,002,793		(465)			4.125	4.122	FA	311,667	825,000	08/17/2011	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY			1	1FE	24,716,500	102.6210	25,655,175	25,000,000	24,737,586		5,296			4.500	4.570	MS	375,000	1,125,000	09/06/2011	09/01/2041
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		F		2FE	9,860,400	101.9070	10,190,710	10,000,000	9,868,976		2,402			4.875	4.965	MS	155,729	487,500	02/28/2012	03/06/2042
25179M-AP-8	DEVON ENERGY CORPORATION	LS		1	2FE	2,485,200	85.0040	2,125,093	2,500,000	2,490,019		1,385			3.250	3.320	MN	10,382	81,250	05/07/2012	05/15/2022
25271C-AL-6	DIAMOND OFFSHORE DRILL				2FE	1,986,880	68.3640	1,367,280	2,000,000	1,988,121		230			5.700	5.754	AO	24,067	114,000	10/05/2009	10/15/2039
25389N-AJ-6	DIGITALGLOBE INC TERM LOAN B			2	3FE	1,956,001	97.0000	1,886,650	1,945,000	1,955,839		(2,302)			4.750	3.600	JAJO	257	97,072	10/31/2014	01/31/2020
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	9,999,950	108.3010	10,830,070	10,000,000	10,000,006		(2)			5.200	5.200	MS	153,111	520,000	04/19/2010	03/15/2020
25466A-AB-7	DISCOVER BANK				2FE	574,130	113.8580	569,292	500,000	572,941		(1,189)			7.000	3.322	AO	7,389		12/01/2015	04/15/2020
25466A-AG-6	DISCOVER BANK			1	2FE	1,005,530	100.2270	1,002,269	1,000,000	1,005,422		(108)			3.100	2.968	JD	2,325	15,500	11/19/2015	06/04/2020
25470-AD-0	DISCOVER FINANCIAL SVS				2FE	4,989,800	105.6530	5,282,640	5,000,000	4,998,094		1,219			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	27,839,840	108.8210	30,469,796	28,000,000	27,931,349		16,624			5.625	5.701	FA	595,000	1,575,000	08/12/2009	08/15/2019
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	1,983,340	94.2770	1,885,534	2,000,000	1,988,742		1,558			3.300	3.397	MN	8,433	66,000	05/10/2012	05/15/2022
25470X-AJ-4	DISH DBS CORP				3FE	2,292,188	93.2500	2,098,125	2,250,000	2,284,208		(4,227)			5.875	5.594	JJ	60,953	132,188	01/21/2014	07/15/2022
25470X-AW-5	DISH DBS CORP				3FE	5,640,000	89.0000	5,019,600	5,640,000	5,640,000					5.875	5.875	MN	42,339	326,748	02/05/2015	11/15/2024
23340R-AB-7	DJO FINANCE (AKA REABLE) TL			2	4FE	2,084,494	97.0310	2,028,472	2,090,540	2,085,209		715			4.250	4.314	JAJO	11,829	57,422	05/07/2015	06/08/2020
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1			2	3FE	2,961,308	99.5630	2,943,821	2,956,742	2,942,883		1,215			3.500	3.583	JAJO	7,187	103,939	07/27/2015	07/06/2022
25674D-AF-0	DOLLAR TREE TLB2			2	3FE	2,000,000	99.2190	1,984,380	2,000,000	2,000,000					4.250	4.250	MJSD	5,822	38,544	06/24/2015	03/09/2022
257375-AK-1	DOMINION GAS HOLDINGS LLC			1	1FE	498,315	100.3270	501,636	500,000	498,354		39			2.800	2.873	MN	1,711		11/12/2015	11/15/2020
25746U-CA-5	DOMINION RESOURCES INC			1	2FE	500,000	99.6300	498,152	500,000	500,000					2.500	2.500	JD	1,042	6,250	11/19/2015	12/01/2019
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B			2	3FE	1,356,927	98.7500	1,345,089	1,362,115	1,356,987		822			4.500	4.581	FMAN	170	62,430	07/25/2014	05/28/2021
260003-AJ-7	DOVER CORP			1	1FE	19,988,400	107.7410	21,548,160	20,000,000	19,993,408		1,117			4.300	4.307	MS	286,667	860,000	02/16/2011	03/01/2021
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT				2FE	20,000,000	111.8040	22,360,800	20,000,000	20,194,728		(34,113)			7.750	7.497	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-BV-4	DOW CHEMICAL COMPANY				2FE		111.7860								5.700	0.000	MN		35,850	05/01/2008	05/15/2018
260547-C#-9	DOW CORNING CORPORATION SERIES 2021				2	9,000,000	105.0550	9,454,974	9,000,000	9,000,000					4.780	4.780	MS	117,110	430,200	03/23/2011	03/23/2021
256882-AB-7	DPL INC			1	3FE	1,991,438	100.0000	1,950,000	1,950,000	1,957,321		(8,823)			6.500	6.005	AO	26,758	126,750	09/27/2011	10/15/2016
256882-AD-3	DPL INC			1	3FE	2,590,088	95.0000	2,294,250	2,415,000	2,530,591		(16,126)			7.250	6.252	AO	36,963	175,088	12/13/2011	10/15/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	1,749,738	110.7780	1,938,608	1,750,000	1,749,922		30			6.820	6.822	MN	19,892	119,350	04/25/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	1,749,580	137.2540	2,401,943	1,750,000	1,749,620		7			7.450	7.454	MN	21,729	130,375	04/25/2008	05/01/2038
26138E-AP-4	DR PEPPER SNAPPLE GROUP			1	2FE	2,091,100	100.4440	2,008,874	2,000,000	2,080,392		(10,708)			3.200	2.461	MN	8,178	64,000	02/20/2015	11/15/2021
23334B-AA-2	DTE ENERGY CNTR				3FE	18,336,555	106.4170	18,904,741	17,764,725	18,057,770		(30,097)			7.458	7.023	AO	224,496	1,297,205	11/18/2004	04/30/2024
233331-AT-4	DTE ENERGY COMPANY			1	2FE	498,760	99.5760	497,878	500,000	498,790		30			2.400	2.465	JD	1,000	6,000	11/19/2015	12/01/2019
26442C-AM-6	DUKE ENERGY CAROLINAS			1	1FE	4,991,550	99.6750	4,983,755	5,000,000	4,992,171		163			4.250	4.260	JD	9,444	212,500	12/05/2011	12/15/2041
26441C-AF-2	DUKE ENERGY CORP			1	2FE	4,999,050	102.1250	5,106,255	5,000,000	4,999,420		90			3.550	3.552	MS	52,264	177,500	08/22/2011	09/15/2021
26441C-AN-5	DUKE ENERGY CORP			1	2FE	3,727,885	101.3200	3,546,193	3,500,000	3,709,203		(18,682)			3.750	2.932	AO	27,708	131,250	02/23/2015	04/15/2024
26483E-AH-3	DUN & BRADSTREET CORP			1	2FE	1,512,371	101.3930	1,520,900	1,500,000	1,512,358		(13)			4.000	3.796	JD	2,667	30,000	11/19/2015	06/15/2020
263534-BG-3	DUPONT EI NEMOUR				1FE	10,582,800	111.5140	11,151,360	10,000,000	10,395,256		(21,820)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
266233-AD-7	DUQUESNE LIGHT HOLDINGS				2FE	15,427,471	111.5200	16,220,569	14,545,000	15,140,588		(86,606)			5.900	5.078	JD	71,513	858,155	06/26/2012	12/01/2021
26817R-AN-8	DYNEGY INC			1	4FE	1,480,473	87.0000	1,305,000	1,500,000	1,479,696		(777)			7.375	7.542	MN	18,438	46,094	12/08/2015	11/01/2022
263534-BQ-1	E.I. DU PONT DE NEMOURS				1FE	4,982,700	103.7350	5,186,750	5,000,000	4,997,931		2,059			5.250	5.295	JD	11,667	262,500	12/12/2006	12/15/2016
263534-BT-5	E.I. DU PONT DE NEMOURS				1FE	5,675,962	109.0300	5,576,905	5,115,000	5,642,796		(33,166)			6.000	1.822	JJ	141,515		10/28/2015	07/15/2018
269871-AB-5	EAGLE SPINCO INC			1	3FE	968,502	92.0000	920,000	1,000,000	974,740		4,205			4.625	5.193	FA	17,472	46,250	06/30/2014	02/15/2021
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	122.9270	10,102,141	8,218,000	8,261,595		(2,449)			7.600	7.529	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	108.9040	5,445,185	5,000,000	4,997,698		520			5.500	5.513	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AN-0	EASTMAN CHEMICAL CO			1	2FE	9,922,400	99.5230	9,952,300	10,000,000	9,946,369		7,029			3.600	3.737	FA	136,000	360,000	05/29/2012	08/15/2022
277432-AQ-3	EASTMAN CHEMICAL CO			1	2FE	5,918,028	99.0120	5,871,423	5,930,000	5,919,293		1,265			2.700	2.748	JJ	73,829	95,704	11/19/2015	01/15/2020
278058-AW-2	EATON CORP				2FE	3,142,984	133.6540	3,474,991	2,600,000	2,982,237		(17,176)			7.650	6.067	MN	25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000	110.6160	5,530,805	5,000,000	4,151,230		21,115			5.450	7.100	AO	57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP				2FE	8,304,878	95.3060	7,938,948	8,330,000	8,306,839		947			4.000	4.023	MN	54,608	333,200	11/19/2013	11/02/2032
278062-AD-6	EATON CORP	LS			2FE	1,664,964	95.3060	1,591,602	1,670,000	1,665,357		190			4.000	4.023	MN	10,948	66,800	11/19/2013	11/02/2032
278642-AC-7	EBAY INC			1	2FE	17,160,012	101.6370	17,691,953	17,407,000	17,267,570		25,935			3.250	3.431	AO	119,431	565,728	08/09/2011	10/15/2020
278642-AM-5	EBAY INC				2FE	1,482,060	98.8070	1,482,104	1,500,000	1,482,990		930			0.523	1.252	JAJO	1,417		11/24/2015	07/28/2017
278642-AK-9	EBAY INC.			1	2FE	993,640	98.4010	984,012	1,000,000	993,745		105			2.875	2.998	FA	11,979		11/19/2015	08/01/2021
278642-AL-7	EBAY INC.			1	2FE	48,978	95.5970	47,798	50,000	49,054		76			3.450	3.709	FA	719	863	02/27/2015	08/01/2024
278642-AL-7	EBAY INC.	LS		1	2FE	4,848,822	95.5970	4,732,047	4,950,000	4,856,362		7,540			3.450	3.709	FA	71,156	85,388	02/27/2015	08/01/2024
27876G-BE-7	ECHOSTAR DBS CORP				3FE	3,257,813	100.3130	3,260,156	3,250,000	3,250,138		(1,637)			7.125	7.073	FA	96,484	231,563	07/08/2010	02/01/2016
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023		F		1	10,000,000	107.0000	10,700,047	10,000,000	10,000,000					4.770	4.770	MN	67,575	477,000	05/10/2011	05/10/2023
R1894#-AC-8	E-CO ENERGI AS (NORWAY) SER. C SR NTS		F		1	20,000,000	103.4870	20,697,498	20,000,000	20,000,000					5.040	5.040	JD	30,800	1,008,000	12/20/2004	12/20/2016
278865-AL-4	ECOLAB INC				2FE	4,996,800	106.7770	5,338,845	5,000,000	4,997,937		299			4.350	4.358	JD	13,896	217,500	12/05/2011	12/08/2021
278865-AR-1	ECOLAB INC				2FE	505,445	99.4240	497,122	500,000	505,374		(71)			2.250	1.971	JJ	5,281		12/08/2015	01/12/2020
281020-AF-4	EDISON INTERNATIONAL				1FE	8,724,183	103.1610	9,026,553	8,750,000	8,742,812		4,006			3.750	3.798	MS	96,615	328,125	03/24/2011	09/15/2017
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	15,478,445	105.2120	16,307,860	15,500,000	15,511,730		5,488			4.625	4.602	JJ	330,559	693,750	11/30/2015	01/15/2020
28264Q-GC-2	EKSPORTFINANS A/S		F		3FE	20,805,000	103.9940	19,758,860	19,000,000	19,397,694		(254,648)			5.500	4.034	JD	14,514	1,045,000	11/18/2009	06/26/2017
28336L-BR-9	EL PASO CORP				2FE	5,670,938	103.8380	5,840,871	5,625,000	5,641,508		(6,199)			7.250	7.114	JD	33,984	407,813	07/26/2010	06/01/2018
28336L-BT-5	EL PASO CORP				2FE	7,367,500	100.5570	7,038,997	7,000,000	7,009,476		(75,564)			8.250	7.103	FA	218,167	577,500	06/24/2010	02/15/2016
28336L-BQ-1	EL PASO CORPORATION				2FE	498,750	103.0130	515,063	500,000	499,686		198			7.000	7.046	JD	1,556	35,000	07/01/2010	06/15/2017
28370T-AE-9	EL PASO PIPELINE PART OP			1	2FE	5,960,220	94.3880	5,663,298	6,000,000	5,974,793		3,689			5.000	5.085	AO	75,000	300,000	09/15/2011	10/01/2021
268317-AN-4	ELECTRICITE DE FRANCE SA		F	1	1FE	19,831,000	98.4450	19,689,000	20,000,000	19,837,916		6,916			2.350	2.531	AO	101,833		10/07/2015	10/13/2020
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		F		2	6,582,390	107.4030	7,518,178	7,000,000	6,852,000		44,350			5.390	6.184	JD	16,769	377,300	09/10/2008	12/15/2018
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		F		2FE	19,331,520	115.0000	22,425,000	19,500,000	19,415,153		11,906			7.600	7.696	JJ	695,717	1,482,000	06/30/2006	07/12/2021
532457-BA-5	ELI LILLY & CO				1FE		118.8160								5.550	0.000	MS		110,100	04/07/2009	03/15/2037
532457-BB-3	ELI LILLY & CO				1FE	956,860	104.7240	1,047,235	1,000,000	993,243		5,271			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
28932M-AD-7	ELM RD GENERATING STAT				1FE	4,000,000	119.5960	4,783,820	4,000,000	4,000,000					6.090	6.090	FA	94,733	243,600	02/03/2010	02/11/2040
28932M-AJ-4	ELM RD GENERATING STAT			2	1FE	12,000,000	113.0040	13,560,492	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
268648-AP-7	EMC CORP				1FE	809,192	93.3080	787,518	844,000	811,357		2,165			1.875	3.559	JD	1,319	7,913	11/19/2015	06/01/2018
268648-AQ-5	EMC CORP				1FE	912,655	88.8210	888,206	1,000,000	915,289		2,634			2.650	4.795	JD	2,208	6,625	12/01/2015	06/01/2020
26867L-AA-8	EMD FINANCE LLC		R		2FE	5,997,360	99.6930	5,981,604	6,000,000	5,997,522		162			0.876	0.664	MJSD	2,189	26,211	11/30/2015	03/17/2017
26867L-AC-4	EMD FINANCE LLC		R		2FE	5,498,745	99.0460	5,447,541	5,500,000	5,498,973		228			1.700	1.709	MS	26,492	42,500	12/08/2015	03/19/2018
26867L-AE-0	EMD FINANCE LLC		R	1	2FE	8,615,314	97.3450	8,420,325	8,650,000	8,618,238		2,925			2.400	2.492	MS	58,820	103,800	07/29/2015	03/19/2020
291011-BD-5	EMERSON ELECTRIC CO				1FE	9,886,800	111.9650	11,196,530	10,000,000	9,898,002		2,083			5.250	5.326	MN	67,083	525,000	11/10/2009	11/15/2039
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025		F		2FE	14,679,188	105.5620	15,495,618	14,679,188	14,679,188					5.750	5.750	FMAN	84,405	834,980	08/18/2011	05/25/2025
29248G-AG-5	ENABLE MIDSTREAM PARTNERS LP			1	2FE	929,999	88.8470	888,474	1,000,000	930,052		54			2.400	4.666	MN	3,067		12/30/2015	05/15/2019
29250R-AN-6	ENBRIDGE ENERGY PARTNERS				2FE	9,946,600	104.7710	10,477,060	10,000,000	9,984,620		6,043			6.500	6.574	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS				2FE	2,742,053	95.4640	2,625,271	2,750,000	2,742,802		122			7.500	7.545	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	18,861,822	95.3260	18,016,614	18,900,000	18,876,292		3,604			4.200	4.225	MS	233,730	793,800	09/06/2011	09/15/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	LS		1	2FE	1,097,778	95.3260	1,048,586	1,100,000	1,098,620		210			4.200	4.226	MS	13,603	46,200	09/06/2011	09/15/2021
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP			1	2FE	3,835,164	97.5520	3,755,748	3,850,000	3,835,883		720			4.375	4.461	AO	39,770		11/19/2015	10/15/2020
292505-AD-6	ENCANA CORP		A		2FE	4,956,150	80.8810	4,044,040	5,000,000	4,964,168		962			6.500	6.567	FA	122,778	325,000	07/28/2004	08/15/2034
29271L-AA-2	ENDO FINANCE CO			1	4FE	296,250	97.0000	291,000	300,000	296,334		84			5.750	5.993	JJ	7,954	8,625	10/27/2015	01/15/2022
29271L-AA-2	ENDO FINANCE CO	LS		1	4FE	1,200,000	97.0000	1,115,500	1,150,000	1,192,434		(7,566)			5.750	4.733	JJ	30,491	37,375	03/06/2015	01/15/2022
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC			13	4FE	9,364,845	102.2500	9,161,600	8,960,000	9,270,733		(71,523)			7.750	4.762	JJ	320,196	152,138	11/03/2015	01/15/2022
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	6,121,250	98.0000	5,978,000	6,100,000	6,117,461		(3,789)			5.375	5.294	JJ	151,187	137,063	09/24/2015	01/15/2023
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	1,007,500	98.5000	985,000	1,000,000	1,007,288		(212)			6.000	5.872	FA	25,000	15,333	09/24/2015	02/01/2025
29265W-AA-6	ENEL SPA		F	1	3FE	3,693,920	113.8750	3,746,488	3,290,000	3,661,901		(32,027)			8.750	6.747	MS	77,566	287,875	03/04/2015	09/24/2073

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29265M-AA-6	ENEL SPA	LS	F	1	3FE	2,979,070	113.8750	3,086,013	2,710,000	2,957,431		(21,647)			8.750	7.085	MS	63,892	237,125	03/04/2015	09/24/2073
29266R-AB-4	ENERGIZER HOLDINGS INC				3FE	14,998,800	100.9010	15,135,165	15,000,000	14,999,286		114			4.700	4.701	MN	82,250	705,000	05/16/2011	05/19/2021
29273A-AA-4	ENERGIZER SPINCO INC			1	3FE	1,792,460	94.0000	1,715,500	1,825,000	1,792,967		507			5.500	5.743	JD	4,461	54,091	12/08/2015	06/15/2025
29277E-AA-1	ENERGY FUTURE INTERM HLDG DIPTL			2	3	3,000,000	99.5250	2,985,750	3,000,000	3,000,000					4.250	4.250	MJSD	354	136,771	09/30/2014	06/19/2016
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING			14	6	909,052	106.5000	798,503	749,768	798,503	(110,217)	(332)			0.000	3.795	MS		119,345	10/26/2015	03/01/2022
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING	LS		14	6	4,879,661	106.5000	4,552,875	4,275,000	4,552,875	(397,948)	72,759			0.000	(0.429)	MS		245,346	10/26/2015	03/01/2022
29273V-AD-2	ENERGY TRANSFER EQUITY LP			1	3FE	945,000	81.5000	733,500	900,000	942,693		(2,307)			5.875	5.147	JJ	24,381	26,438	06/10/2015	01/15/2024
29273V-AD-2	ENERGY TRANSFER EQUITY LP	LS		1	3FE	105,000	81.5000	81,500	100,000	104,744		(256)			5.875	5.147	JJ	2,709	2,938	06/10/2015	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY LP			1	3FE	1,477,500	76.0000	1,140,000	1,500,000	1,478,313		813			5.500	5.674	JD	6,875	43,313	05/19/2015	06/01/2027
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL			2	3FE	1,492,844	89.2860	1,339,290	1,500,000	1,493,099		1,621			3.250	3.375	MJSD	7,583	49,427	11/06/2014	12/02/2019
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	1,498,680	102.1450	1,532,181	1,500,000	1,499,814		156			6.125	6.137	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	14,955,900	105.1540	15,773,085	15,000,000	14,986,348		4,858			6.700	6.670	JJ	502,500	1,005,000	03/25/2008	07/01/2018
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	5,985,480	93.4260	5,605,530	6,000,000	5,990,325		1,320			5.200	5.259	FA	130,000	312,000	01/09/2012	02/01/2022
29273R-AS-8	ENERGY TRANSFER PARTNERS			1	2FE	9,989,900	82.3160	8,231,630	10,000,000	9,992,498		914			3.600	3.612	FA	150,000	360,000	01/14/2013	02/01/2023
29273R-AX-7	ENERGY TRANSFER PARTNERS LP			1	2FE	960,134	92.2490	876,368	950,000	958,819		(1,315)			4.150	3.930	AO	9,856	10,375	11/19/2015	10/01/2020
29273R-BD-0	ENERGY TRANSFER PARTNERS LP			1	2FE	703,176	82.1260	657,008	800,000	703,991		815			4.050	5.747	MS	9,540		11/19/2015	03/15/2025
29273R-BE-8	ENERGY TRANSFER PARTNERS LP			1	2FE	1,817,506	72.7110	1,415,685	1,947,000	1,817,901		395			4.900	5.435	MS	28,091	32,306	11/19/2015	03/15/2035
29273R-BH-1	ENERGY TRANSFER PARTNERS LP				2FE	4,002,435	95.7850	3,831,384	4,000,000	4,000,912		(1,523)			2.500	2.490	JD	4,444	47,778	11/19/2015	06/15/2018
26874R-AA-6	ENI SPA		F		1FE	2,946,995	103.4940	3,104,817	3,000,000	2,967,820		5,967			4.150	4.403	AO	31,125	124,500	04/17/2012	10/01/2020
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1	2FE	947,900	76.9110	769,114	1,000,000	948,370		470			4.150	4.824	JD	3,458	22,940	11/19/2015	06/01/2025
29358Q-AA-7	ENSCO PLC		E		2FE	1,489,419	80.5180	1,248,027	1,550,000	1,489,435		16			4.700	5.537	MS	21,450	47,000	11/19/2015	03/15/2021
29358Q-AA-7	ENSCO PLC	LS	E		2FE	9,907,300	80.5180	8,051,790	10,000,000	9,946,270		8,885			4.700	4.815	MS	138,389	470,000	03/11/2011	03/15/2021
29358Q-AC-3	ENSCO PLC		E	1	2FE	585,280	68.8370	475,664	691,000	586,158		878			4.500	6.778	AO	7,774	8,643	11/30/2015	10/01/2024
29362U-AA-2	ENTEGRIS INC			1	4FE	2,337,375	101.2500	2,328,750	2,300,000	2,325,807		(7,054)			6.000	5.617	AO	34,500	138,000	04/25/2014	04/01/2022
29365P-AN-2	ENTERGY GULF STATES LA				1FE	2,063,211	109.2830	2,240,304	2,050,000	2,073,767		1,121			6.000	5.445	MN	20,500	105,000	12/08/2015	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA				1FE	6,994,400	113.9150	7,974,029	7,000,000	6,996,190		330			5.590	5.598	AO	97,825	391,300	09/29/2009	10/01/2024
293791-AP-4	ENTERPRISE PRODUCTS OPER				2FE	2,990,220	101.5750	3,047,241	3,000,000	2,991,947		210			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	9,970,100	104.8810	10,488,060	10,000,000	9,984,454		2,872			5.200	5.132	MS	173,333	520,000	05/11/2010	09/01/2020
29379V-AU-7	ENTERPRISE PRODUCTS OPER				2FE	9,979,000	97.8140	9,781,420	10,000,000	9,986,667		1,882			4.050	4.075	FA	153,000	405,000	08/10/2011	02/15/2022
29379V-BA-0	ENTERPRISE PRODUCTS OPER			1	2FE	1,175,504	80.9630	955,363	1,180,000	1,175,692		70			4.850	4.874	MS	16,851	57,230	03/11/2013	03/15/2044
29379V-BA-0	ENTERPRISE PRODUCTS OPER	LS		1	2FE	3,805,446	80.9630	3,092,787	3,820,000	3,806,052		227			4.850	4.874	MS	54,552	185,270	03/11/2013	03/15/2044
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING LLC				2FE	3,283,333	97.5550	3,219,312	3,300,000	3,284,425		1,092			1.650	1.856	MN	8,168	16,500	11/19/2015	05/07/2018
26875P-AD-3	EOG RESOURCES INC				1FE	28,013,745	109.7320	29,270,984	26,675,000	27,259,177		(158,589)			5.625	4.908	JD	125,039	1,500,469	11/12/2010	06/01/2019
26878U-AF-4	EP ENERGY (EVEREST) TRANCHE B-2 TL			2	4FE	561,698	77.2500	434,531	562,500	561,718		216			4.500	4.545	FMAN	2,250	25,945	11/26/2014	04/30/2019
268787-AD-0	EP ENERGY LLC			1	4FE	17,000	50.0000	8,500	17,000	17,000					6.375	6.375	JD	48	593	08/12/2015	06/15/2023
268787-AD-0	EP ENERGY LLC	LS		1	4FE	4,987,285	50.0000	2,491,500	4,983,000	4,987,047		(237)			6.375	6.357	JD	14,119	173,834	08/12/2015	06/15/2023
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	216,000	63.7500	127,500	200,000	211,613		(4,387)			9.375	5.660	MN	3,125	14,062	05/06/2015	05/01/2020
29977H-AB-6	EP ENERGY/EP FINANCE INC	LS		1	4FE	1,600,000	63.7500	1,020,000	1,600,000	1,600,000					9.375	9.375	MN	25,000	150,000	12/06/2012	05/01/2020
26881L-AF-9	EP MINERALS LLC TERM LOAN			2	4FE	8,858,376	98.3750	8,743,078	8,887,500	8,861,394		3,018			5.500	5.571	FMAN	43,450	288,578	05/01/2015	08/20/2020
26884L-AA-7	EQT CORP				2FE	3,986,720	108.0190	4,320,744	4,000,000	3,994,249		1,407			8.125	8.226	JD	27,083	325,000	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	3,963,400	95.2070	3,808,276	4,000,000	3,976,406		3,381			4.875	4.992	MN	24,917	195,000	11/02/2011	11/15/2021
29444U-AM-8	EQUINIX INC			1	4FE	16,370,480	102.0000	16,231,260	15,913,000	16,297,860		(53,850)			5.375	4.847	AO	213,831	783,594	12/08/2015	04/01/2023
29444U-AN-6	EQUINIX INC			1	3FE	6,050,000	102.5000	6,150,000	6,000,000	6,047,419		(2,581)			5.375	5.193	JJ	161,250	32,997	09/02/2015	01/01/2022
29444U-AP-1	EQUINIX INC			1	3FE	2,048,350	102.2500	2,080,788	2,035,000	2,046,962		(1,362)			5.750	5.647	JJ	58,506	71,833	12/19/2014	01/01/2025
294549-AR-1	EQUITABLE RESRCS				2FE	7,449,075	105.1050	7,882,905	7,500,000	7,485,558		5,778			6.500	6.594	AO	121,875	487,500	03/13/2008	04/01/2018
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,495,625	107.3870	2,684,668	2,500,000	2,493,496		3,327			6.375	6.532	AO	33,646	159,375	10/10/2007	10/15/2017
294829-AA-4	ERICSSON LM		F		2FE	9,958,500	102.5220	10,252,220	10,000,000	9,971,658		3,809			4.125	4.176	MN	52,708	412,500	05/02/2012	05/15/2022
30162A-AC-2	EXELIS INC				2FE	14,964,300	109.6600	16,448,985	15,000,000	14,977,176		3,284			5.550	5.611	AO	208,125	832,500	09/15/2011	10/01/2021
30161N-AH-4	EXELON CORP			1	2FE	852,346	99.4530	845,353	850,000	852,296		(50)			2.850	2.785	JD	1,077	12,382	11/19/2015	06/15/2020
30161M-AF-0	EXELON GENERATION CO LLC				2FE	8,982,450	107.7290	9,695,574	9,000,000	8,992,357		1,801			5.200	5.230	AO	117,000	468,000	11/12/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	996,350	103.0610	1,030,607	1,000,000	997,928		388			4.000	4.048	AO	10,000	40,000	08/24/2011	10/01/2020
30161M-AP-8	EXELON GENERATION CO LLC			1	2FE	500,695	99.6400	498,202	500,000	500,686		(9)			2.950	2.914	JJ	6,801		12/08/2015	01/15/2020
30204N-AC-4	EXGEN TEXAS POWER LLC TL			2	4FE	977,350	70.6670	697,640	987,222	978,737		1,108			5.750	5.925	MJSD	158	57,444	09/25/2014	09/18/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			3	2	2,363,636	103.1350	2,437,741	2,363,636	2,363,636					6.760	6.760	JJ	67,020	159,782	11/12/2009	07/31/2017
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			1	2FE	2,034,840	98.5190	1,970,382	2,000,000	2,032,079		(2,761)			3.500	3.281	JD	3,111	70,000	02/20/2015	06/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1FE	20,000,000	97.7840	19,556,820	20,000,000	20,000,000					2.709	2.709	MS	173,075	270,900	03/03/2015	03/06/2025
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN				2	5,000,000	102.6460	5,132,298	5,000,000	5,000,000					5.040	5.040	JJ	116,900	252,000	07/14/2010	07/14/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30704B-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2		100.7410								5.240	0.000			33,098	11/12/2009	09/27/2015
30706V-AA-3	FAMILY TREE ESCROW LLC	LS		1	4FE	1,015,000	103.5000	1,035,000	1,000,000	1,013,137		(1,863)			5.750	5.453	MS	19,167	30,028	02/09/2015	03/01/2023
314275-AC-2	FEDERATED RETAIL HOLDING				2FE	3,022,500	101.1960	3,035,883	3,000,000	3,020,443		(450)			6.375	6.316	MS	56,313	191,250	10/20/2010	03/15/2037
31428X-AT-3	FEDEX CORP				2FE	4,924,000	86.5540	4,327,685	5,000,000	4,928,872		1,489			3.875	3.963	FA	80,729	193,750	07/24/2012	08/01/2042
31428X-BC-9	FEDEX CORP				2FE	10,138,200	97.2640	9,726,370	10,000,000	10,128,202		(9,998)			3.200	3.037	FA	133,333	179,556	02/27/2015	02/01/2025
315292-AM-4	FERRELLGAS LP			1	4FE	2,546,340	85.0000	2,195,550	2,583,000	2,543,564		(2,776)			6.500	6.736	MN	27,983	135,395	12/08/2015	05/01/2021
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV		F		3FE	3,000,000	98.2500	2,947,500	3,000,000	3,000,000					5.250	5.250	AO	33,250	79,188	07/30/2015	04/15/2023
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	11,021,325	102.0000	10,750,800	10,540,000	10,865,860		(86,313)			6.375	5.310	AO	167,981	640,050	12/08/2015	04/01/2021
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV				2FE	1,003,335	100.3530	1,003,531	1,000,000	1,003,272		(63)			2.850	2.727	AO	5,621		12/03/2015	10/15/2018
31620R-AC-9	FIDELITY NATL FINANCIAL				2FE	998,970	105.5130	1,055,133	1,000,000	999,760		162			6.600	6.619	MN	8,433	66,000	04/30/2010	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP			1	2FE	9,930,600	101.3430	10,134,250	10,000,000	9,954,171		6,487			3.500	3.583	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CT-5	FIFTH THIRD BANCORP			1	2FE	24,967,750	99.8890	24,972,250	25,000,000	24,970,334		2,584			2.875	2.903	JJ	307,465		07/22/2015	07/27/2020
32008D-AA-4	FIRST DATA CORP			1	3FE	2,080,000	99.5000	2,069,600	2,080,000	2,080,000					5.000	5.000	JJ	10,400		11/05/2015	01/15/2024
32008D-AB-2	FIRST DATA CORP			1	4FE	1,338,750	98.5000	1,329,750	1,350,000	1,338,798		48			5.750	5.881	JJ	7,763		12/10/2015	01/15/2024
32007U-BJ-7	FIRST DATA CORP 2018 NEW DOL TL			2	3FE	2,473,478	98.5690	2,464,225	2,500,000	2,498,777		507			3.918	3.975	MJSD	2,176	93,416	09/16/2014	03/23/2018
32007U-BE-8	FIRST DATA CORP 2021 NEW DOLLAR TL			2	4FE	2,007,276	99.5000	1,990,000	2,000,000	2,005,938		(998)			4.418	4.092	MJSD	1,963	84,872	08/26/2014	03/24/2021
320517-AB-1	FIRST HORIZON NATIONAL CORP			1	2FE	2,992,570	99.1320	2,973,948	3,000,000	2,992,764		194			3.500	3.554	JD	17,792		11/19/2015	12/15/2020
337932-AC-1	FIRSTENERGY CORP				3FE	25,234,142	121.7980	28,963,636	23,780,000	25,144,185		(49,378)			7.375	6.769	MN	224,093	1,753,775	03/07/2014	11/15/2031
337932-AF-4	FIRSTENERGY CORP			1	3FE	9,992,600	101.7390	10,173,910	10,000,000	9,994,378		654			4.250	4.259	MS	125,139	425,000	02/28/2013	03/15/2023
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	7,972,400	94.3530	7,548,200	8,000,000	7,974,678		423			6.800	6.827	FA	205,511	544,000	08/04/2009	08/15/2039
337738-AM-0	FISERV INC			1	2FE	4,976,950	99.7940	4,989,705	5,000,000	4,983,596		2,116			3.500	3.555	AO	43,750	175,000	09/18/2012	10/01/2022
337738-AN-8	FISERV INC			1	2FE	1,854,049	99.1700	1,834,649	1,850,000	1,853,715		(334)			2.700	2.651	JD	4,163	26,224	07/07/2015	06/01/2020
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB			2	4FE	1,950,479	92.0000	1,812,400	1,970,000	1,954,006		2,844			5.500	5.703	MJSD	301	109,645	09/30/2014	07/01/2020
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D		2	30,000,000	91.1837	27,355,112	30,000,000	28,794,854				(3,593,695)	3.053	7.296	AO	158,962	1,005,921	04/28/2008	10/27/2017
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD		F		2FE	2,940,000	103.3940	3,101,805	3,000,000	2,957,970		8,971			4.625	5.005	FA	52,417	138,750	12/06/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		F		2FE	12,274,413	101.3750	12,595,844	12,425,000	12,307,641		14,037			5.000	5.158	FA	234,694	608,750	06/10/2015	02/15/2023
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD		F	1	2FE	198,426	97.3750	194,750	200,000	198,496		70			4.750	4.850	JD	422	4,935	06/03/2015	06/15/2025
302445-AC-5	FLIR SYSTEMS INC				2FE	19,999,800	101.4440	20,288,720	20,000,000	19,999,971		42			3.750	3.750	MS	250,000	750,000	08/16/2011	09/01/2016
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	4,991,000	112.6740	5,633,710	5,000,000	4,996,166		957			7.900	7.926	MN	50,472	395,000	04/29/2009	05/15/2019
340711-AV-2	FLORIDA GAS TRANSMISSION			1	2FE	9,987,300	96.6280	9,662,770	10,000,000	9,991,206		1,160			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT				1FE	6,093,977	124.8260	7,508,284	6,015,000	6,085,895		(1,405)			5.960	5.866	AO	89,624	358,494	03/27/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT			1	1FE	4,987,650	99.4780	4,973,915	5,000,000	4,988,565		240			4.125	4.172	FA	85,938	206,250	12/08/2011	02/01/2042
341099-CK-3	FLORIDA POWER CORP				1FE	1,494,585	109.1550	1,637,324	1,500,000	1,498,376		600			5.650	5.698	JD	3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	9,030,720	127.8900	10,231,176	8,000,000	8,921,680		(20,437)			6.400	5.500	JD	22,756	512,000	11/20/2009	06/15/2038
302491-AR-6	FMC CORP			1	2FE	8,961,750	98.8130	8,893,170	9,000,000	8,975,341		3,515			3.950	4.052	FA	148,125	355,500	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC			1	2FE	4,995,750	87.6410	4,382,065	5,000,000	4,996,982		391			3.450	3.472	AO	43,125	172,500	09/18/2012	10/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				2FE	1,642,500	105.7120	1,585,682	1,500,000	1,529,048		(28,741)			8.000	5.885	JD	5,333	120,000	08/24/2011	12/15/2016
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	1,772,730	106.5880	1,918,580	1,800,000	1,792,515		4,225			6.625	6.901	FA	45,050	119,250	07/28/2010	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	3,000,000	102.1710	3,065,127	3,000,000	3,000,000					4.250	4.250	FA	52,417	127,500	01/31/2012	02/03/2017
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	7,925,280	102.7580	8,220,664	8,000,000	7,940,335		6,459			4.375	4.492	FA	140,972	350,000	08/01/2013	08/06/2023
345397-WM-1	FORD MOTOR CREDIT CO LLC				2FE	1,992,496	99.2310	1,984,616	2,000,000	1,992,922		426			1.095	1.436	JAJO	4,502		12/03/2015	01/17/2017
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC				2FE	988,037	97.1270	971,274	1,000,000	988,270		233			1.264	1.579	FMAN	2,037		11/30/2015	11/04/2019
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC				2FE	1,685,465	98.9960	1,682,939	1,700,000	1,686,040		575			1.259	1.672	JAJO	4,992		11/24/2015	01/09/2018
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC				2FE	11,001,050	99.6500	10,961,456	11,000,000	11,001,029		(21)			3.157	3.155	FA	141,802		11/19/2015	08/04/2020
345397-XN-8	FORD MOTOR CREDIT COMPANY LLC				2FE	1,501,630	99.2900	1,489,349	1,500,000	1,501,573		(57)			2.551	2.511	AO	8,822		11/19/2015	10/05/2018
345838-AE-6	FOREST LABORATORIES INC			1	2FE	7,718,849	108.2800	8,121,015	7,500,000	7,708,208		(10,641)			4.875	4.255	FA	138,125	275,438	11/18/2015	02/15/2021
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL				2	3,791,824	106.9010	3,970,620	3,714,286	3,741,260		(8,059)			7.200	7.204	AO	56,457	245,143	09/10/2008	10/15/2018
302567-AA-0	FPL ENERGY AMER				2FE	3,490,032	100.0000	3,490,032	3,490,032	3,490,032					6.639	6.533	JUN	122,931	231,703	06/27/2003	06/20/2023
354613-AG-6	FRANKLIN RESOURCES INC				1FE	4,994,450	108.0900	5,404,490	5,000,000	4,997,251		553			4.625	4.639	MN	26,337	231,250	05/17/2010	05/20/2020
35671D-AU-9	FREEPORT-MCMORAN C & G			1	2FE	177,550	58.0000	103,240	178,000	177,705		42			3.550	3.603	MS	2,106	6,319	02/08/2012	03/01/2022
35671D-AU-9	FREEPORT-MCMORAN C & G	O		1	2FE	1,152,078	58.0000	669,900	1,155,000	1,153,086		273			3.550	3.603	MS	13,668	41,003	02/08/2012	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	6,122,421	57.0000	3,800,190	6,667,000	6,126,367		3,639			3.875	5.073	MS	76,069	193,750	12/02/2015	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	69,000	52.0000	52,000	100,000	69,127		127			5.450	8.337	MS	1,605	2,725	07/27/2015	03/15/2043
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC				2FE	3,332,831	64.0000	2,133,760	3,334,000	3,333,208		174			3.100	3.106	MS	30,432	103,354	10/14/2013	03/15/2020
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC	M			2FE	3,332,831	64.0000	2,133,760	3,334,000	3,333,208		174			3.100	3.106	MS	30,432	129,177	10/14/2013	03/15/2020
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	11,879,844	107.0000	12,973,750	12,125,000	11,979,726		23,568			5.750	6.025	FA	263,382	697,188	11/23/2011	02/15/2021
35802X-AD-5	FRESENIUS MED CARE II				3FE	753,750	107.7500	808,125	750,000	752,051		505			5.625	5.540	JJ	17,695	42,188	05/16/2012	07/31/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35802X-AF-0	FRESENIUS MED CARE II				3FE	6,811,373	107.0000	7,088,750	6,625,000	6,781,204		(14,230)			5.875	5.410	JJ	163,256	348,828	12/08/2015	01/31/2022
358070-AA-8	FRESNILLO PLC		F		2FE	9,924,200	100.5000	10,050,000	10,000,000	9,937,065		6,216			5.500	5.600	MN	73,333	550,000	11/07/2013	11/13/2023
358070-AA-8	FRESNILLO PLC	0	F		2FE	1,984,840	100.5000	2,010,000	2,000,000	1,987,413		1,243			5.500	5.600	MN	14,667	110,000	11/07/2013	11/13/2023
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	1,691,875	84.0000	1,365,000	1,625,000	1,679,815		(4,724)			7.625	7.080	AO	26,158	123,906	04/15/2013	04/15/2024
165123-AM-2	Frontier Communications 8.4% Sr Nts Due				3FE	5,691,150	92.1500	4,607,510	5,000,000	5,500,410		(20,622)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,143,750	105.0000	1,165,500	1,110,000	1,117,812		(5,575)			8.250	7.665	AO	19,333	91,575	07/13/2010	04/15/2017
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP			1	3FE	1,791,000	82.3750	1,482,750	1,800,000	1,791,808		634			6.875	6.944	JJ	57,063	102,438	09/09/2014	01/15/2025
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP	LS		1	3FE	99,500	82.3750	82,375	100,000	99,545		35			6.875	6.944	JJ	3,170	5,691	09/09/2014	01/15/2025
35906A-AR-9	FRONTIER COMMUNICATIONS CORP			1	3FE	141,000	101.2500	142,763	141,000	141,000					8.875	8.875	MS	3,337		09/11/2015	09/15/2020
302941-AM-1	FTI CONSULTING INC			1	3FE	11,168,862	104.7500	11,365,375	10,850,000	11,083,111		(40,962)			6.000	5.490	MN	83,183	651,000	12/01/2014	11/15/2022
364725-BA-8	GANNETT CO INC			1	3FE	6,525,414	103.7500	6,536,250	6,300,000	6,465,761		(42,483)			5.125	4.315	JJ	148,881	322,875	07/31/2014	07/15/2020
364725-BD-2	GANNETT CO INC			1	3FE	1,954,346	103.5000	1,966,500	1,900,000	1,938,697		(13,200)			5.125	4.321	AO	20,557	97,375	10/23/2014	10/15/2019
29274A-A*-6	GAS NATURAL / ENERGY WEST			2		6,500,000	104.1860	6,772,119	6,500,000	6,500,000					6.160	6.160	JD	2,224	400,400	11/12/2009	06/29/2017
36740P-AA-1	GATES GLOBAL LLC			1	5FE	1,823,925	72.0000	1,396,800	1,940,000	1,831,606		6,575			6.000	7.042	JJ	53,673	107,500	12/08/2015	07/15/2022
361448-AV-5	GATX CORPORATION			1	2FE	3,666,529	97.2880	3,599,638	3,700,000	3,668,504		1,975			2.600	2.814	MS	24,317	39,000	12/08/2015	03/30/2020
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING C		E		1FE	22,594,885	99.1660	25,336,913	25,550,000	22,688,318		93,432			2.342	4.951	MN	108,041		11/19/2015	11/15/2020
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	16,194,400	106.1570	15,923,595	15,000,000	15,709,815		(116,361)			3.875	2.925	JJ	268,021	581,250	08/12/2011	07/15/2021
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	400,253	113.2840	396,494	350,000	398,909		(1,344)			6.000	1.960	FA	8,400		11/19/2015	08/07/2019
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	2,854,205	112.1570	3,212,179	2,864,000	2,859,412		993			5.500	5.545	JJ	75,697	157,520	01/05/2010	01/08/2020
36962G-5J-9	GENERAL ELEC CAP CORP				1FE	5,848,985	110.7170	6,340,751	5,727,000	5,805,453		(11,660)			4.650	4.379	AO	54,741	266,306	01/04/2012	10/17/2021
370334-BB-9	GENERAL MILLS INC				2FE	12,065,270	104.6080	11,506,869	11,000,000	11,191,616		(163,695)			5.700	4.094	FA	236,867	627,000	03/01/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC				2FE	1,538,676	109.7510	1,690,161	1,540,000	1,539,506		141			5.650	5.661	FA	32,870	87,010	01/29/2009	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	2,730,625	109.1310	2,728,263	2,500,000	2,712,481		(4,491)			5.400	4.805	JD	6,000	135,000	08/15/2011	06/15/2040
370334-BT-0	GENERAL MILLS INC			1	2FE	26,956,800	102.6910	27,726,543	27,000,000	26,963,905		3,752			3.650	3.669	FA	372,300	985,500	01/21/2014	02/15/2024
37045V-AD-2	GENERAL MOTORS CO				2FE	1,040,000	101.0040	1,010,040	1,000,000	1,030,500		(9,500)			3.500	2.349	AO	8,653	35,000	02/04/2015	10/02/2018
37045V-AF-7	GENERAL MOTORS CO				2FE	12,632,500	105.6540	12,942,566	12,250,000	12,624,580		(5,759)			6.250	6.017	AO	189,280	765,625	08/06/2014	10/02/2043
37045V-AG-5	GENERAL MOTORS CO				2FE	96,442	94.7370	94,737	100,000	96,474		32			4.000	4.470	AO	1,000		11/19/2015	04/01/2025
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC			1	2FE	992,490	99.1050	991,051	1,000,000	992,663		173			3.150	3.346	JJ	14,525		11/19/2015	01/15/2020
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC			1	2FE	4,239,631	94.8760	4,074,911	4,295,000	4,241,341		1,710			4.000	4.166	JJ	79,219	66,083	11/19/2015	01/15/2025
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC			1	2FE	4,574,012	95.9260	4,412,591	4,600,000	4,575,002		990			3.450	3.547	AO	35,708	69,000	11/19/2015	04/10/2022
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I			1	2FE	1,394,380	98.4600	1,378,444	1,400,000	1,394,513		133			3.200	3.293	JJ	20,907		11/19/2015	07/13/2020
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY I			1	2FE	1,392,534	96.9690	1,357,566	1,400,000	1,392,638		104			4.300	4.368	JJ	28,093		11/19/2015	07/13/2025
37045X-AB-2	GENERAL MOTORS FINL CO				2FE	1,411,813	108.3670	1,517,142	1,400,000	1,404,691		(1,738)			6.750	6.598	JD	7,875	94,500	05/27/2011	06/01/2018
37186*-AA-6	GENESIS SOLAR FUNDING LLC			2	2FE	17,000,000	92.0810	15,653,833	17,000,000	17,000,000					5.600	5.600	MS	306,756	952,000	06/13/2014	09/05/2038
74971X-AC-1	GENON ENERGY INC				4FE	251,875	87.0000	217,500	250,000	251,313		(562)			7.875	7.487	JD	875	19,688	04/23/2015	06/15/2017
372917-AS-3	GENZYME CORP-GENL DIVISN		R		1FE	1,120,530	110.7670	1,107,671	1,000,000	1,119,112		(1,418)			5.000	2.180	JD	2,222	25,000	12/08/2015	06/15/2020
36159R-AG-8	GEO GROUP INC			1	3FE	8,046,500	94.7500	7,603,688	8,025,000	8,041,931		(2,754)			5.125	5.079	AO	102,820	411,281	06/23/2014	04/01/2023
36159R-AK-9	GEO GROUP INC			1	3FE	3,562,500	98.5000	3,447,500	3,500,000	3,545,321		(9,833)			5.875	5.512	JJ	94,816	205,625	03/18/2014	01/15/2022
36159R-AE-3	GEO GROUP INC/THE			1	3FE	4,879,688	102.5000	4,996,875	4,875,000	4,877,134		(598)			6.625	6.609	FA	122,010	322,969	03/14/2011	02/15/2021
373334-JP-7	GEORGIA POWER COMPANY				1FE	6,982,080	106.7400	7,471,807	7,000,000	6,992,043		1,829			4.250	4.282	JD	24,792	297,500	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY				1FE	8,741,832	105.3800	9,273,396	8,800,000	8,746,902		1,024			5.400	5.445	JD	39,600	475,200	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY				1FE	6,959,620	97.4010	6,818,063	7,000,000	6,963,015		772			4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY				1FE	2,980,470	91.8000	2,754,006	3,000,000	2,981,419		353			4.300	4.339	MS	37,983	129,000	03/12/2013	03/15/2043
373298-BR-8	GEORGIA-PACIFIC				2FE	2,921,000	129.6090	3,292,074	2,540,000	2,857,639		(13,916)			7.750	6.378	MN	25,153	196,850	10/27/2010	11/15/2029
37329B-BP-2	GEORGIA-PACIFIC CORP				2FE	3,553,972	125.9530	5,038,120	4,000,000	3,658,199		15,223			7.250	8.370	JD	24,167	290,000	07/13/2005	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	3,976,520	110.3060	4,412,232	4,000,000	3,987,073		2,279			5.400	5.477	MN	36,000	216,000	10/27/2010	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC			1	2FE	8,999,730	101.1560	9,104,031	9,000,000	8,999,789		24			3.734	3.734	JJ	154,961	336,060	06/18/2013	07/15/2023
375558-AU-7	GILEAD SCIENCES INC			1	1FE	19,954,000	108.0120	21,602,360	20,000,000	19,970,315		4,301			4.400	4.420	JD	73,333	880,000	12/06/2011	12/01/2021
375558-AY-9	GILEAD SCIENCES INC				1FE	3,029,940	100.0670	3,002,016	3,000,000	3,026,936		(3,004)			2.350	2.119	FA	29,375	49,742	07/06/2015	02/01/2020
375558-BB-8	GILEAD SCIENCES INC				1FE	3,992,800	99.9620	3,998,480	4,000,000	3,993,206		406			2.550	2.589	MS	30,317		09/09/2015	09/01/2020
375558-BC-6	GILEAD SCIENCES INC			1	1FE	2,012,210	100.6930	2,013,858	2,000,000	2,012,077		(133)			3.250	3.148	MS	19,319		11/19/2015	09/01/2022
375558-BD-4	GILEAD SCIENCES INC			1	1FE	504,525	101.2030	506,013	500,000	504,518		(7)			4.750	4.693	MS	7,059		11/19/2015	03/01/2046
375558-BE-2	GILEAD SCIENCES INC				1FE	9,998,900	100.4350	10,043,520	10,000,000	9,999,007		107			1.850	1.854	MS	54,986		09/09/2015	09/04/2018
375558-BF-9	GILEAD SCIENCES INC			1	1FE	502,255	100.8480	504,240	500,000	502,236		(19)			3.650	3.597	MS	5,424		11/19/2015	03/01/2026
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	1,748,933	108.9880	1,907,283	1,750,000	1,749,691		119			5.650	5.658	MN	12,634	98,875	05/06/2008	05/15/2018
378272-AL-2	GLENCORE FUNDING LLC		R		2FE	693,578	69.5000	522,640	752,000	694,093		515			4.000	4.971	AO	6,267	10,740	12/04/2015	04/16/2025
37954F-AD-6	GLOBAL PARTNERS LP			1	4FE	215,000	82.0000	176,300	215,000	215,000					7.000	7.000	JD	669	7,985	10/23/2015	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361841-AB-5	GLP CAPITAL LP			1	3FE	1,100,000	99.0000	1,089,000	1,100,000	1,100,000					4.375	4.375	MN	8,021	48,125	07/31/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP			1	3FE	850,000	98.0000	833,000	850,000	850,000					4.875	4.875	MN	6,906	41,438	07/31/2014	11/01/2020
361841-AD-1	GLP CAPITAL LP	LS		1	3FE	1,850,000	98.0000	1,813,000	1,850,000	1,850,000					4.875	4.875	MN	15,031	90,188	07/31/2014	11/01/2020
361841-AF-6	GLP CAPITAL LP			1	3FE	5,382,928	97.5000	5,325,450	5,462,000	5,392,332		6,731			5.375	5.578	MN	48,930	286,864	10/01/2015	11/01/2023
361841-AF-6	GLP CAPITAL LP	LS		1	3FE	627,408	97.5000	622,050	638,000	628,700		923			5.375	5.608	MN	5,715	34,293	07/31/2014	11/01/2023
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE				1FE	2,882,960	110.9980	3,407,623	3,070,000	2,953,958		10,332			5.750	6.647	MN	27,083	173,137	06/27/2008	05/06/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	9,968,400	101.1360	10,113,550	10,000,000	9,976,538		2,864			3.625	3.663	JJ	160,104	362,500	01/16/2013	01/22/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC			1	1FE	2,813,166	99.9340	2,798,160	2,800,000	2,812,843		(323)			2.750	2.646	MS	22,672		11/19/2015	09/15/2020
38148L-AD-8	GOLDMAN SACHS GROUP INC				1FE	10,500,075	99.8610	10,485,395	10,500,000	10,500,071		(4)			1.048	0.957	FMAN	11,916	50,152	11/24/2015	05/22/2017
382550-BD-2	GOODYEAR TIRE & RUBBER			1	3FE	8,669,085	105.1250	8,777,938	8,350,000	8,558,698		(50,898)			6.500	5.331	MS	180,917	494,000	12/08/2015	03/01/2021
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH			1	3FE	2,625,000	102.5000	2,690,625	2,625,000	2,625,000					5.125	5.125	MN	20,927		11/02/2015	11/15/2023
38259P-AD-4	GOOGLE INC				1FE	4,999,150	105.2580	5,262,900	5,000,000	4,999,287		75			3.375	3.377	FA	59,063	168,750	02/20/2014	02/25/2024
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN			1	3FE	261,250	101.2500	253,125	250,000	260,386		(864)			4.875	4.173	MN	1,557	12,492	04/27/2015	11/15/2022
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	8,581,875	102.0000	8,925,000	8,750,000	8,627,356		19,533			4.750	5.053	AO	87,743	415,625	03/13/2014	04/15/2021
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S			2	2	5,250,000	115.0000	6,037,500	5,250,000	5,183,102		10,625			9.440	10.042	FA	206,500	454,300	12/31/1998	02/01/2021
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	9,990,400	107.3980	10,739,830	10,000,000	9,994,250		908			4.850	4.882	JD	40,417	485,000	05/16/2011	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY INC			13	2FE	10,229,100	109.3550	10,935,450	10,000,000	10,157,693		(20,236)			5.292	4.845	JD	23,520	529,200	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY			2	1FE	13,658,000	105.7370	14,441,532	13,658,000	13,658,000					4.478	4.478	JJ	305,803	611,605	10/19/2010	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC				2FE	19,167,320	107.0680	20,522,060	19,167,320	19,167,320					7.210	7.210	FMAN	195,778	1,361,622	06/10/2003	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP				1FE	2,857,143	106.0280	3,029,359	2,857,143	2,857,143					6.040	6.040	JD	14,381	172,571	12/16/2002	12/01/2017
393154-G@-2	GREEN MOUNTAIN POWER CORP				1FE	7,000,000	120.0000	8,400,000	7,000,000	7,019,273		(3,148)			9.640	9.565	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1	GREEN MOUNTAIN POWER CORP				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN			2	4FE	13,089,138	98.1250	12,949,015	13,196,449	13,038,544		16,874			6.500	6.813	JAJO	20,750	569,380	05/01/2015	06/30/2020
398433-AH-5	GRIFFON CORPORATION			1	4FE	4,984,412	95.3750	4,768,750	5,000,000	4,986,971		1,692			5.250	5.299	MS	87,500	262,500	06/19/2014	03/01/2022
398905-AK-5	GROUP 1 AUTOMOTIVE INC			1	3FE	7,796,299	99.0000	7,722,000	7,800,000	7,796,979		680			5.000	4.986	JD	32,500	170,661	12/08/2015	06/01/2022
398905-AL-3	GROUP 1 AUTOMOTIVE INC.			1	3FE	1,000,000	99.0000	990,000	1,000,000	1,000,000					5.250	5.250	JD	3,354		12/03/2015	12/15/2023
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	7,052,540	105.8730	7,411,089	7,000,000	7,059,819		851			4.875	4.656	JD	25,323	292,500	12/08/2015	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV		F		2FE	8,561,786	102.4740	8,257,379	8,058,000	8,474,252		(60,493)			4.500	3.546	JJ	157,131	362,610	07/11/2014	01/25/2022
40052V-AC-8	GRUPO BIMBO SAB DE CV		F		2FE	974,560	97.1890	971,888	1,000,000	974,677		117			3.875	4.233	JD	19,806		12/09/2015	06/27/2024
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				1FE	4,888,450	115.4790	5,773,950	5,000,000	4,900,455		2,829			8.500	8.734	MN	54,306	425,000	11/22/1991	11/15/2031
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	7,995,360	106.0890	8,487,112	8,000,000	7,997,031		214			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
402740-AC-8	GULFSTREAM NATURAL GAS				2FE	3,987,040	101.8750	4,074,988	4,000,000	3,999,045		2,189			6.950	7.009	JD	23,167	278,000	05/21/2009	06/01/2016
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC			1	2FE	3,479,440	93.0160	3,255,574	3,500,000	3,479,492		52			5.950	5.992	MS	56,112		11/19/2015	10/15/2045
423074-AS-2	H.J. HEINZ CO			1	2FE	5,000,000	106.2980	4,241,270	3,990,000	3,990,000					4.875	4.875	FA	73,483	105,361	01/27/2015	02/15/2025
423074-AZ-6	H.J. HEINZ CO			1	2FE	3,746,598	99.7410	3,740,303	3,750,000	3,746,915		317			2.800	2.820	JJ	52,208		06/24/2015	07/02/2020
423074-BH-5	H.J. HEINZ CO				2FE	17,793,882	99.5280	17,740,866	17,825,000	17,799,156		5,275			2.000	2.060	JJ	177,260		11/30/2015	07/02/2018
406216-BF-7	HALLIBURTON CO			1	1FE	2,499,655	98.8450	2,471,120	2,500,000	2,499,679		24			2.700	2.703	MN	9,000		11/19/2015	11/15/2020
406216-BH-3	HALLIBURTON CO			1	1FE	2,501,215	98.4130	2,460,335	2,500,000	2,501,204		(11)			3.375	3.367	MN	11,250		11/19/2015	11/15/2022
406216-AZ-4	HALLIBURTON COMPANY			1	1FE	9,967,000	99.9110	9,991,130	10,000,000	9,979,339		3,141			3.250	3.290	MN	41,528	325,000	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY			1	1FE	13,318,761	98.1420	13,101,984	13,350,000	13,325,320		2,793			3.500	3.528	FA	194,688	467,250	07/29/2013	08/01/2023
406216-BD-2	HALLIBURTON COMPANY	LS		1	1FE	1,646,139	98.1420	1,619,346	1,650,000	1,646,950		345			3.500	3.528	FA	24,063	57,750	07/29/2013	08/01/2023
406246-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000	115.0000	11,500,000	10,000,000	10,125,705		(13,605)			9.160	8.903	JJ	402,022	916,000	12/31/1998	07/23/2022
41163G-AF-8	HARCOURT GENERAL INC		R		2FE	2,395,294	114.5260	2,863,155	2,500,000	2,420,102		2,493			7.200	7.554	FA	75,000	180,000	01/01/2005	08/01/2027
412690-AD-1	HARLAND CLARKE HOLDINGS CORP			1	4FE	3,067,500	83.0000	2,490,000	3,000,000	3,045,180		(12,516)			6.875	6.342	MS	68,750	206,250	02/26/2014	03/01/2020
413875-AP-0	HARRIS CORP				2FE	20,088,350	98.8770	19,775,320	20,000,000	20,068,849		(19,501)			1.999	1.847	AO	71,076	199,900	04/23/2015	04/27/2018
413875-AQ-8	HARRIS CORP			1	2FE	2,746,895	98.1070	2,697,934	2,750,000	2,746,947		52			2.700	2.727	AO	13,200	33,750	11/30/2015	04/27/2020
413875-AR-6	HARRIS CORP			1	2FE	5,062,500	98.4930	4,924,645	5,000,000	5,058,940		(3,560)			3.832	3.681	AO	34,062	95,800	04/22/2015	04/27/2025
418056-AP-2	HASBRO INC				2FE	3,927,371	107.0520	4,110,808	3,840,000	3,862,304		(12,226)			6.300	5.935	MS	71,232	241,920	10/29/2009	09/15/2017
418056-AS-6	HASBRO INC				2FE	4,648,125	108.9390	5,038,443	4,625,000	4,646,442		(369)			6.350	6.312	MS	86,475	293,688	10/27/2010	03/15/2040
4041A2-AH-7	HBOS PLC		F		2FE	6,472,960	109.0650	7,089,251	6,500,000	6,491,816		3,058			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018
197677-AG-2	HCA INC				4FE	2,060,000	107.7500	2,155,000	2,000,000	2,051,821		(3,696)			7.690	7.306	JD	6,836	153,800	09/03/2013	06/15/2025
404119-AJ-8	HCA INC				4FE	2,049,600	106.5000	2,130,000	2,000,000	2,040,954		(1,093)			7.500	7.293	MN	22,917	150,000	12/08/2004	11/06/2033
404119-BN-8	HCA INC				3FE	12,113,750	99.7500	11,970,000	12,000,000	12,104,273		(8,375)			5.000	4.868	MS	176,667	600,000	03/10/2015	03/15/2024
404119-BQ-1	HCA INC				3FE	1,500,000	100.7500	1,511,250	1,500,000	1,500,000					5.250	5.250	AO	16,625	78,312	10/07/2014	04/15/2025
404119-BQ-1	HCA INC	LS			3FE	3,000,000	100.7500	3,022,500	3,000,000	3,000,000					5.250	5.250	AO	33,250	156,625	10/07/2014	04/15/2025
404119-BR-9	HCA INC				4FE	10,371,750	98.7500	9,899,688	10,025,000	10,350,021		(21,729)			5.375	4.926	FA	224,518	291,874	05/06/2015	02/01/2025
404121-AC-9	HCA INC				3FE	1,882,734	108.9500	2,042,813	1,875,000	1,879,254		(875)			6.500	6.436	FA	46,042	121,875	07/27/2011	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404121-AF-2	HCA INC				3FE	2,027,500	99.0000	1,980,000	2,000,000	2,024,765		(2,735)			4.750	4.549	MN	15,833	95,000	01/05/2015	05/01/2023
404122-AN-3	HCA INC TRANCHE B-4 TERM LOAN			2	3FE	6,284,931	99.8130	6,322,018	6,333,862	6,289,389		17,840			3.357	3.388	MJSD	591	195,635	11/05/2009	05/01/2018
404122-AP-8	HCA INC TRANCHE B5 TERM LOAN			2	3FE	3,430,474	99.8190	3,442,995	3,449,238	3,431,621		13,314			3.174	3.402	MJSD	304	103,051	12/31/2013	03/31/2017
428040-CN-7	HDTFS INC			1	4FE	777,025	103.5000	771,075	745,000	768,697		(4,221)			6.250	5.485	AO	9,830	46,982	02/12/2014	10/15/2022
428040-CN-7	HDTFS INC	LS		1	4FE	1,302,631	103.5000	1,293,750	1,250,000	1,289,327		(7,004)			6.250	5.494	AO	16,493	79,701	02/12/2014	10/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	4FE	5,502,050	95.3750	5,164,556	5,415,000	5,486,777		(12,039)			5.750	5.434	MN	51,894	311,363	01/20/2015	11/01/2024
421924-BN-0	HEALTHSOUTH CORP			1	4FE	2,762,500	95.7500	2,633,125	2,750,000	2,761,029		(1,471)			5.125	5.036	MS	41,498	71,643	03/09/2015	03/15/2023
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL			2	4FE	1,971,063	97.8330	1,927,310	1,970,000	1,971,022		(167)			4.500	4.489	MJSD	246	90,221	07/07/2014	06/02/2021
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240	113.7370	9,098,984	8,000,000	8,076,763		(3,935)			6.375	6.263	JJ	235,167	510,000	07/30/2009	07/15/2028
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-		F		1	15,000,000	107.0360	16,055,400	15,000,000	15,000,000					6.280	6.280	JJ	408,200	942,000	07/25/2007	07/25/2019
427866-AV-0	HERSHEY CO				1FE	19,994,800	99.9950	19,999,000	20,000,000	19,995,413		613			1.600	1.609	FA	115,556		08/18/2015	08/21/2018
428040-CJ-6	HERTZ CORP			1	4FE	7,433,904	102.1500	7,394,639	7,239,000	7,292,771		(39,053)			6.750	6.141	AO	103,156	495,872	03/16/2012	04/15/2019
42804V-AK-7	HERTZ CORP PREFUNDED LC			2	3FE	3,441,327	98.0000	3,430,000	3,500,000	3,469,895		13,010			3.750	4.166	MJSD	365	164,941	09/30/2013	03/11/2018
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN			2	3FE	951,337	98.9060	942,624	953,050	951,396		719			3.000	3.084	JAJO	79	36,892	10/30/2014	03/11/2018
42824C-AA-7	HEWLETT PACKARD ENTERPRISE CO				2FE	7,002,410	99.9150	6,994,064	7,000,000	7,002,477		67			2.450	2.429	AO	39,064		11/19/2015	10/05/2017
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO				2FE	11,988,830	99.9440	11,993,304	12,000,000	11,989,764		934			2.850	2.882	AO	77,900		11/19/2015	10/05/2018
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO			1	2FE	1,007,590	100.2300	1,002,295	1,000,000	1,007,443		(147)			3.600	3.430	AO	8,200		11/19/2015	10/15/2020
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO			1	2FE	2,855,373	99.6170	2,839,076	2,850,000	2,855,349		(24)			4.400	4.368	AO	28,563		11/19/2015	10/15/2022
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO			1	2FE	8,914,418	98.0610	8,765,709	8,939,000	8,914,856		439			4.900	4.935	AO	99,769		09/30/2015	10/15/2025
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO	LS		1	2FE	1,058,082	98.0610	1,040,431	1,061,000	1,058,134		52			4.900	4.935	AO	11,842		09/30/2015	10/15/2025
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO			1	2FE	5,979,665	94.9340	5,696,052	6,000,000	5,979,694		29			6.350	6.375	AO	86,783		11/19/2015	10/15/2045
428236-BL-6	HEWLETT-PACKARD CO				2FE		101.1480								2.650	0.000	JD		450,000	05/25/2011	06/01/2016
428236-BU-6	HEWLETT-PACKARD CO				2FE		102.6760								3.300	0.000	JD		250,530	03/25/2015	12/09/2016
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB			2	3FE	1,474,813	92.0000	1,362,750	1,481,250	1,475,040		944			4.250	4.333	MJSD	175	64,068	09/16/2014	08/19/2021
42958Q-AD-8	HIGGINBOTHAM INSURANCE AGENCY TL			2	4FE	7,425,000	99.2500	7,443,750	7,500,000	7,425,435		435			6.250	6.458	MJSD	1,302	18,229	12/17/2015	11/30/2021
431116-AB-8	HIGHMARK INC				2FE	11,951,520	101.5650	12,187,836	12,000,000	11,971,187		4,600			4.750	4.816	MN	72,833	570,000	05/03/2011	05/15/2021
431475-AA-0	HILL-ROM HOLDINGS INC			1	4FE	200,000	102.0000	204,000	200,000	200,000					5.750	5.750	MS	3,833		08/18/2015	09/01/2023
42307T-AG-3	HJ HEINZ FINANCE CO				2FE	540,735	115.7290	578,643	500,000	534,150		(1,211)			6.750	6.081	MS	9,938	33,750	08/24/2009	03/15/2032
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL			2	5	7,321,278	94.0550	6,983,584	7,425,000	7,330,951		9,673			9.000	9.330	MJSD	173,063	281,719	05/01/2015	10/10/2020
436440-AH-4	HOLOGIC INC			1	4FE	150,000	102.0000	153,000	150,000	150,000					5.250	5.250	JJ	3,916		06/18/2015	07/15/2022
437076-BC-5	HOME DEPOT INC			1	1FE	3,790,465	106.4570	3,726,006	3,500,000	3,765,835		(24,630)			3.750	2.702	FA	49,583	65,625	02/20/2015	02/15/2024
437076-BE-1	HOME DEPOT INC			1	1FE	352,919	100.7010	352,452	350,000	352,575		(344)			2.000	1.780	JD	311	3,500	07/06/2015	06/15/2019
437076-BG-6	HOME DEPOT INC			1	1FE	1,995,900	99.8960	1,997,910	2,000,000	1,996,186		286			2.625	2.658	JD	4,375	26,104	11/19/2015	06/01/2022
437076-BJ-0	HOME DEPOT INC				1FE	4,757,470	100.1470	4,756,997	4,750,000	4,757,105		(365)			0.882	0.247	MJSD	1,978	8,398	11/24/2015	09/15/2017
440452-AE-0	HORMEL FOODS CORP			1	1FE	14,964,958	107.0470	16,056,990	15,000,000	14,975,241		4,106			4.125	4.163	AO	130,625	618,750	12/11/2014	04/15/2021
441060-AJ-9	HOSPIRA INC				2FE		107.3910								6.050	0.000	MS		2,000	04/01/2010	03/30/2017
441060-AL-4	HOSPIRA INC			1	2FE		115.7360								5.600	0.000	MS		3,600	01/11/2011	09/15/2040
441060-AN-0	HOSPIRA INC				3FE		116.5440								5.800	0.000	FA		17,750	08/07/2013	08/12/2023
442164-BL-2	HOUSTON LTG & PR				1FE	11,741,900	127.8750	12,787,450	10,000,000	10,566,007		(85,240)			9.150	7.806	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	4,989,650	103.8530	5,192,640	5,000,000	4,991,826		914			3.500	3.525	MS	58,333	175,000	07/16/2013	09/01/2023
40428H-PR-7	HSBC USA INC		R		1FE	497,245	98.8380	494,188	500,000	497,308		63			2.350	2.487	MS	3,786		11/19/2015	03/05/2020
443510-AF-9	HUBBELL INC				1FE	14,876,100	102.8980	15,434,745	15,000,000	14,922,432		9,742			3.625	3.711	MN	69,479	543,750	11/08/2010	11/15/2022
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			2	2FE	43,177,183	83.1710	36,053,758	43,348,854	43,191,691		8,619			4.420	4.420	FMAN	164,991	1,910,308	04/09/2014	05/31/2033
444859-BA-9	HUMANA INC			1	2FE	688,114	97.2080	680,457	700,000	688,232		118			3.150	3.425	JD	1,838		11/30/2015	12/01/2022
444859-BC-5	HUMANA INC				2FE	1,006,340	100.2530	1,002,530	1,000,000	1,006,178		(162)			2.625	2.452	AO	6,563		11/19/2015	10/01/2019
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES INC			1	3FE	1,524,375	101.8750	1,528,125	1,500,000	1,524,265		(110)			5.000	4.548	JD	3,333		12/21/2015	12/15/2021
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC			1	3FE	1,100,000	101.5000	1,116,500	1,100,000	1,100,000					5.000	5.000	MN	6,722		11/02/2015	11/15/2025
446438-RR-6	HUNTINGTON NATIONAL BANK			1	1FE	14,982,300	99.7240	14,958,540	15,000,000	14,983,176		876			2.200	2.241	MN	50,417		11/03/2015	11/06/2018
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL			2	3FE	1,988,750	98.0500	1,941,390	1,980,000	1,988,521		(1,086)			3.750	3.662	MJSD	206	75,624	10/01/2014	08/12/2021
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1			2	3FE	488,794	98.0500	480,313	489,865	488,903		108			3.318	3.382	FMAN	1,445	6,178	08/10/2015	04/19/2019
448055-AB-9	HUSKY ENERGY INC		A		2FE	9,957,500	106.8510	10,685,130	10,000,000	9,986,524		3,399			6.150	6.194	JD	27,333	615,000	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	4,081,120	99.0630	3,962,536	4,000,000	4,073,115		(1,478)			6.800	6.640	MS	80,089	272,000	07/28/2009	09/15/2037
448055-AF-0	HUSKY ENERGY INC		A		2FE	7,981,360	110.4510	8,836,064	8,000,000	7,991,355		1,825			7.250	7.282	JD	25,778	580,000	05/06/2009	12/15/2019
449230-AB-0	HYUNDAI CAPITAL AMERICA		R		2FE	4,977,550	102.5840	5,129,210	5,000,000	4,993,650		4,210			4.000	4.092	JD	12,778	200,000	12/01/2011	06/08/2017
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS		F		2	1,935,341	102.1550	2,043,102	2,000,000	1,993,747		9,414			5.720	6.231	FA	41,947	114,400	06/27/2008	08/19/2016
459200-GS-4	IBM CORP				1FE	27,930,000	116.4940	27,958,488	24,000,000	27,598,429		(81,762)			5.600	4.563	MN	115,733	1,344,000	08/15/2011	11/30/2039
459200-HK-0	IBM CORP				1FE	7,963,360	99.8080	7,984,632	8,000,000	7,984,293		7,317			1.250	1.345	FA	39,722	100,000	02/05/2013	02/08/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
451102-AX-5	ICAHN ENTERPRISES LP			1	3FE	4,519,840	100.8400	4,487,380	4,450,000	4,500,482		(12,405)			6.000	5.645	FA	111,250	267,000	05/30/2014	08/01/2020
451102-BA-4	ICAHN ENTERPRISES LP			1	3FE	1,005,710	100.5000	1,005,000	1,000,000	1,004,544		(1,166)			3.500	3.113	MS	10,306	17,500	12/10/2015	03/15/2017
451102-BB-2	ICAHN ENTERPRISES LP			1	3FE	504,685	99.1000	495,500	500,000	504,583		(102)			4.875	4.511	MS	7,177		12/03/2015	03/15/2019
451102-BF-3	ICAHN ENTERPRISES LP			1	3FE	7,267,188	97.7500	7,086,875	7,250,000	7,264,321		(2,866)			5.875	5.820	FA	177,474	425,938	01/20/2015	02/01/2022
45138L-AW-3	IDAHO POWER CORP				1FE	9,981,900	106.0310	10,603,140	10,000,000	9,991,652		1,783			4.500	4.522	MS	150,000	450,000	11/17/2009	03/01/2020
45167R-AE-4	IDEX CORP			1	2FE	9,947,300	104.2150	10,421,490	10,000,000	9,970,980		5,110			4.500	4.580	JD	20,000	450,000	12/01/2010	12/15/2020
449505-AA-4	IFM US COLONIAL PIPELINE			1	2FE	9,994,500	106.6140	10,661,410	10,000,000	9,996,647		512			6.450	6.488	MN	107,500	645,000	04/14/2011	05/01/2021
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1FE	2,989,440	102.7700	3,083,106	3,000,000	2,991,122		923			3.500	3.542	MS	35,000	105,000	02/18/2014	03/01/2024
452308-AU-3	ILLINOIS TOOL WORKS INC			1	1FE	19,974,200	100.1050	20,021,020	20,000,000	19,983,422		5,025			1.950	1.977	MS	130,000	390,000	02/18/2014	03/01/2019
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN			2	3FE	1,883,692	97.5000	1,844,242	1,891,531	1,884,397		1,136			3.500	3.579	MJSD	5,619	67,041	11/28/2014	03/17/2021
45326T-AA-6	INCITEC PIVOT FIN LLC		R		2FE	9,933,300	108.4300	10,843,020	10,000,000	9,968,871		6,796			6.000	6.090	JD	35,000	600,000	12/03/2009	12/10/2019
453258-AP-0	INCO LTD				2FE	2,986,560	73.9990	2,219,970	3,000,000	2,989,401		319			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
455434-BQ-2	INDIANAPOLIS PWR & LIGHT			1	2FE	3,494,400	99.4650	3,481,282	3,500,000	3,494,636		95			4.650	4.660	JD	13,563	162,750	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				2FE	4,957,947	112.0000	5,552,900	4,957,947	4,971,938		268			9.770	9.644	JD	21,529	423,639	11/09/1994	12/15/2020
45672N-AD-3	INFOR (US) INC			1	5FE	1,853,375	84.5000	1,563,250	1,850,000	1,852,972		(403)			6.500	6.457	MN	15,365	74,822	04/09/2015	05/15/2022
45672N-AF-8	INFOR (US) INC			1	4FE	654,125	100.7500	654,875	650,000	654,140		15			5.750	5.540	FA	13,081		12/08/2015	08/15/2020
44987C-AC-2	ING BANK NV		F		1FE	2,296,560	99.6900	2,292,865	2,300,000	2,297,116		556			2.450	2.482	MS	16,435	24,500	11/23/2015	03/16/2020
44987C-AF-5	ING BANK NV		F		1FE	25,000,000	100.2990	25,074,825	25,000,000	25,000,000					1.144	0.000	FMAN	35,738	70,310	08/10/2015	08/17/2018
456866-AM-4	INGERSOLL-RAND CO				2FE	11,877,219	119.3620	13,255,183	11,105,000	11,694,084		(33,660)			6.443	5.818	MN	91,424	715,495	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644	111.1590	13,878,251	12,485,000	12,949,961		(26,234)			6.015	5.588	FA	283,701	750,973	09/04/2009	02/15/2028
45687A-AA-0	INGERSOLL-RAND FIN I				2FE	4,992,850	110.3800	5,519,005	5,000,000	4,997,636		797			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP				2FE	9,983,008	102.9850	10,298,510	10,000,000	9,985,477		1,623			4.250	4.273	JD	18,889	425,000	06/17/2014	06/15/2023
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE		E	1	2FE	839,503	98.5320	837,525	850,000	839,713		211			2.625	2.924	MN	3,719		11/23/2015	05/01/2020
45720#-AA-8	INJURED WORKERS PHARMA TL			2	4	4,893,392	98.2500	4,851,094	4,937,500	4,898,061		4,669			5.250	5.452	FMAN	720	176,187	05/01/2015	07/22/2020
45763P-AE-6	INMARSAT FINANCE PLC		F	1	3FE	10,933,884	97.5000	10,744,500	11,020,000	10,944,174		8,709			4.875	5.000	MN	68,645	512,850	12/08/2015	05/15/2022
458140-AQ-3	INTEL CORP				1FE	41,991,040	101.1440	42,480,396	42,000,000	41,991,775		735			2.450	2.455	JJ	434,467		07/28/2015	07/29/2020
458140-AR-1	INTEL CORP				1FE	9,995,600	101.9710	10,197,130	10,000,000	9,995,840		240			3.100	3.107	JJ	130,889		07/22/2015	07/29/2022
L5137L-AE-5	INTELSAT JACKSON B-2 TL		E	2	3FE	5,702,007	94.3570	5,381,271	5,703,097	5,702,284		215			3.750	3.754	MJSD	9,505	216,836	09/16/2014	06/30/2019
45824T-AE-5	INTELSAT JACKSON HLDG		E	1	4FE	4,500,000	91.7500	4,128,750	4,500,000	4,500,000					7.250	7.250	AO	81,563	326,250	03/22/2011	04/01/2019
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA		E	1	4FE	7,067,732	78.5000	5,612,750	7,150,000	7,076,962		7,122			5.500	5.667	FA	163,854	283,250	02/04/2015	08/01/2023
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			1	1FE	1,498,320	99.9750	1,499,628	1,500,000	1,498,352		32			2.750	2.774	JD	4,240		11/19/2015	12/01/2020
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL			2	4	7,485,390	99.1220	7,419,668	7,485,390	7,420,626		(64,764)			6.500	6.826	MJSD	9,311	311,142	05/08/2015	11/26/2018
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO				1FE	2,622,534	102.9420	2,705,316	2,628,000	2,623,420		477			3.625	3.650	FA	36,783	95,265	02/06/2014	02/12/2024
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		LS		1FE	7,356,666	102.9420	7,588,884	7,372,000	7,359,152		1,338			3.625	3.650	FA	103,182	267,235	02/06/2014	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO				1FE	7,468,875	99.2390	7,442,895	7,500,000	7,469,458		583			2.875	2.941	MN	31,146		11/04/2015	11/09/2022
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		E	1	3FE	375,000	93.5000	350,625	375,000	375,000					6.250	6.250	FA	8,854	11,849	04/09/2015	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		E	1	3FE	1,100,000	87.7500	965,250	1,100,000	1,100,000					6.500	6.500	FA	27,011	36,147	04/09/2015	02/15/2025
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP				3FE	2,130,000	106.5000	2,130,000	2,000,000	2,115,040		(14,416)			5.875	4.849	FA	44,389	117,500	12/12/2014	08/15/2022
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	4,968,400	125.7410	6,287,025	5,000,000	4,971,275		523			6.250	6.297	JJ	144,097	312,500	07/07/2009	07/15/2039
459902-AR-3	INTL GAME TECHNOLOGY				3FE	9,945,300	106.9800	10,698,000	10,000,000	9,976,375		5,779			7.500	7.579	JD	33,333	750,000	06/10/2009	06/15/2019
459902-AS-1	INTL GAME TECHNOLOGY				3FE		100.5000								5.500	0.000	JD		10,000	06/03/2010	06/15/2020
459745-GC-3	INTL LEASE FINANCE CORP				2FE	2,190,000	109.6250	2,192,500	2,000,000	2,076,772		(26,034)			7.125	5.556	MS	47,500	142,500	03/03/2011	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP				3FE	1,700,000	121.0000	2,057,000	1,700,000	1,700,000					8.625	8.625	JJ	67,610	146,625	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	4,117,662	106.8010	4,401,273	4,121,000	4,118,816		301			4.750	4.616	FA	73,949	195,748	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	2,999,580	104.8730	3,146,184	3,000,000	2,999,604		6			6.000	6.000	MN	23,000	180,000	11/08/2011	11/15/2041
461202-AB-9	INTUIT INC				2FE	3,484,460	104.7730	3,667,055	3,500,000	3,497,627		1,851			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
46131N-AD-6	INVERSIONES CMPC SA		F		2FE	3,414,235	97.3890	3,361,872	3,452,000	3,426,184		3,445			4.500	4.638	AO	28,479	155,340	04/18/2012	04/25/2022
46131N-AD-6	INVERSIONES CMPC SA		LS F		2FE	1,531,065	97.3890	1,507,583	1,548,000	1,536,423		1,545			4.500	4.638	AO	12,771	69,660	04/18/2012	04/25/2022
46186R-AA-7	INVISTA FINANCE LLC				3FE	3,333,000	97.0000	3,233,010	3,333,000	3,333,000					4.250	4.250	AO	29,904	140,866	10/09/2014	10/15/2019
462613-AE-0	IPALCO ENTERPRISES INC				3FE		104.6220								7.250	0.000	AO		22,500	06/07/2010	04/01/2016
462613-AK-6	IPALCO ENTERPRISES INC			1	3FE	6,483,876	98.0000	6,370,000	6,500,000	6,484,102		225			3.450	3.509	JJ	115,863		12/08/2015	07/15/2020
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	10,741,250	96.5000	10,615,000	11,000,000	10,783,486		14,025			5.750	5.996	FA	238,944	632,500	01/26/2015	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	13,755,754	103.5000	14,029,425	13,555,000	13,736,029		(21,243)			6.000	5.707	FA	307,247	774,600	12/08/2015	08/15/2023
46284V-AA-9	IRON MOUNTAIN INC			1	4FE	250,000	105.5000	263,750	250,000	250,000					6.000	6.000	AO	3,833		09/24/2015	10/01/2020
46361*-AK-2	IRVINE CO				1FE	35,000,000	107.1140	37,489,925	35,000,000	35,000,000					5.820	5.820	JD	169,750	2,037,000	06/30/2014	12/01/2017
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE	1,634,637	102.0000	1,657,500	1,625,000	1,631,411		(1,495)			5.875	5.738	MS	28,110	91,797	06/29/2015	03/15/2021
465685-AE-5	ITC HOLDINGS CORP				2FE	2,987,700	107.9070	3,237,222	3,000,000	2,996,804		1,400			6.050	6.121	JJ	76,129	181,500	01/15/2008	01/31/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750	107.6410	5,382,060	5,000,000	4,984,450		3,345			5.500	5.587	JJ	126,806	275,000	12/08/2009	01/15/2020
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1	2FE	14,962,650	99.0350	14,855,310	15,000,000	14,964,567		1,917			3.300	3.340	FA	199,375		08/03/2015	08/15/2022
466313-AE-3	JABIL CIRCUIT INC				2FE	5,087,500	102.5000	5,125,000	5,000,000	5,009,392		(16,506)			7.750	7.388	JJ	178,681	387,500	06/10/2010	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				2FE	3,820,600	105.0000	4,026,750	3,835,000	3,826,340		1,452			5.625	5.677	JD	9,588	215,719	03/10/2011	12/15/2020
471109-AE-8	JARDEN CORP			1	3FE	347,013	103.2500	366,538	355,000	349,615		607			6.125	6.401	MN	2,778	21,744	03/02/2011	11/15/2022
471109-AE-8	JARDEN CORP	LS		1	3FE	5,527,988	103.2500	5,828,463	5,645,000	5,566,102		8,901			6.125	6.379	MN	44,180	345,756	03/08/2011	11/15/2022
471109-AN-8	JARDEN CORP			1	3FE	75,000	102.2500	76,688	75,000	75,000					5.000	5.000	MN	635		10/21/2015	11/15/2023
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL			2	4FE	1,474,557	89.6250	1,324,820	1,478,182	1,475,112		446			4.500	4.542	MJSD	185	67,317	09/30/2014	06/19/2021
445658-CC-9	JB HUNT TRANSPORT SERVICES INC				2FE	301,491	100.6260	301,878	300,000	301,463		(28)			2.400	2.241	MS	2,120		12/03/2015	03/15/2019
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1	2FE	1,352,986	100.6120	1,358,259	1,350,000	1,353,007		21			4.300	4.272	JJ	21,446		11/19/2015	01/15/2026
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2FE	13,927,340	103.6050	14,504,714	14,000,000	13,940,528		5,764			4.700	4.763	AO	164,500	658,000	08/14/2013	04/01/2024
G4986*-AA-1	JLT GROUP PLC 7 YEAR		F		2	6,000,000	103.6800	6,220,777	6,000,000	6,000,000					5.020	5.020	MS	76,137	301,200	09/30/2010	09/30/2017
24422E-SQ-3	JOHN DEERE CAPITAL CORP				1FE	2,494,525	99.5430	2,488,573	2,500,000	2,494,759		234			0.732	0.665	MJSD	864	3,521	11/24/2015	12/15/2017
478045-AA-5	JOHN SEVIER COMB CYCLE				1FE	9,527,768	108.7750	10,363,867	9,527,768	9,527,768					4.626	4.626	JJ	203,237	439,131	01/10/2012	01/15/2042
478160-AL-8	JOHNSON & JOHNSON				1FE	4,443,640	115.9890	4,639,556	4,000,000	4,383,207		(14,783)			4.950	4.169	MN	25,300	198,000	08/10/2011	05/15/2033
478160-AU-8	JOHNSON & JOHNSON				1FE	4,749,030	109.3500	4,920,768	4,500,000	4,583,741		(30,768)			5.150	4.365	JJ	106,863	231,750	01/27/2010	07/15/2018
478160-AZ-7	JOHNSON & JOHNSON				1FE	19,807,600	106.6070	21,321,420	20,000,000	19,887,899		18,561			3.550	3.660	MN	90,722	710,000	05/17/2011	05/15/2021
478366-AR-8	JOHNSON CONTROLS INC				2FE	6,831,300	100.1080	6,507,046	6,500,000	6,502,591		(65,939)			5.500	4.456	JJ	164,847	357,500	03/12/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	7,086,865	106.9820	7,595,708	7,100,000	7,093,640		1,313			5.000	5.024	MS	89,736	355,000	03/11/2010	03/30/2020
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	33,545,045	101.9740	34,161,156	33,500,000	33,916,647		(908,758)			5.875	3.069	JD	98,406	1,968,125	11/09/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA				1FE	24,400,470	106.9160	24,590,680	23,000,000	23,355,517		(189,786)			6.000	5.065	AO	345,000	1,380,000	09/25/2009	10/01/2017
46625H-HQ-6	JP MORGAN SECURITIES				1FE	9,996,100	108.4330	10,843,260	10,000,000	9,998,115		391			4.950	4.955	MS	132,000	495,000	03/18/2010	03/25/2020
46625H-GY-0	JPMORGAN CHASE & CO				1FE	19,213,120	108.0060	19,441,098	18,000,000	18,358,342		(163,292)			6.000	4.960	JJ	498,000	1,080,000	03/05/2010	01/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	3,995,560	108.0150	4,320,616	4,000,000	3,997,371		423			4.625	4.639	MN	26,208	185,000	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,946,700	107.8610	10,786,060	10,000,000	9,966,641		4,917			4.500	4.567	JJ	196,250	450,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	3,977,680	102.8070	4,112,296	4,000,000	3,981,325		1,927			3.875	3.943	FA	64,583	155,000	01/21/2014	02/01/2024
46625H-KA-7	JPMORGAN CHASE & CO			1	1FE	994,600	98.3780	983,781	1,000,000	994,717		117			2.250	2.387	JJ	9,875		11/23/2015	01/23/2020
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS			2	3FE		100.0000								5.040	0.000			10,337	12/13/2004	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS			2	4		100.0000								6.790	0.000			10,372	11/15/2005	12/31/2014
485134-BH-2	KANSAS CITY POWER & LT				2FE	2,981,940	120.8580	3,625,728	3,000,000	2,984,929		382			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO				2FE	5,000,000	109.2770	5,463,860	5,000,000	5,000,000					6.375	6.375	MS	106,250	318,750	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & ELECTRIC			1	1FE	6,067,526	100.6250	5,607,760	5,572,929	5,572,929		(117,392)			5.647	2.500	MS	80,424	291,648	02/24/2012	03/29/2021
48562R-AG-4	KAR AUCTION SERVICES INC TL B2			2	3FE	933,069	99.5420	933,474	937,769	933,848		622			3.500	3.588	MJSD	91	33,217	09/30/2014	03/11/2021
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN			2	4FE	10,480,064	97.3070	10,503,074	10,793,750	10,505,201		35,457			6.750	7.379	MJSD	2,024	656,442	05/01/2015	12/31/2020
487836-BB-3	KELLOGG CO				2FE	5,984,160	101.3140	6,078,816	6,000,000	5,998,925		2,521			4.450	4.494	MN	22,992	267,000	05/18/2009	05/30/2016
487836-BC-1	KELLOGG CO				2FE	30,914,224	105.8580	32,829,680	31,013,000	30,967,632		10,583			4.150	4.191	MN	164,455	1,287,040	02/14/2011	11/15/2019
487836-BD-9	KELLOGG CO				2FE	12,933,092	105.1380	13,276,789	12,628,000	12,802,475		(32,051)			4.000	3.691	JD	22,450	505,120	08/05/2011	12/15/2020
487836-BL-1	KELLOGG CO				2FE	13,303,935	96.9980	13,094,690	13,500,000	13,322,287		18,352			2.750	2.955	MS	123,750	233,750	02/27/2015	03/01/2023
489170-AD-2	KENNAMETAL INC			1	2FE	13,025,090	97.3110	12,650,482	13,000,000	13,014,842		(3,635)			2.650	2.618	MN	57,417	344,500	02/06/2013	11/01/2019
491674-BG-1	KENTUCKY UTILITIES			1	1FE	1,860,797	111.8820	2,147,010	1,919,000	1,865,339		1,022			5.125	5.329	MN	16,391	98,349	01/26/2011	11/01/2040
492386-AU-1	KERR-MCGEE CORP				2FE	2,118,780	107.4300	2,148,608	2,000,000	2,073,230		(6,317)			6.950	6.384	JJ	69,500	139,000	10/12/2006	07/01/2024
49327X-AB-6	KEY BANK NA				2FE	197,694	100.6820	206,397	205,000	204,806		1,047			5.450	5.979	MS	3,290	11,173	11/12/2009	03/03/2016
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION				1FE	502,750	98.8010	494,006	500,000	502,568		(182)			3.180	7.345	AO	1,723	7,950	05/19/2015	10/15/2027
49327M-2F-0	KEYBANK NA				1FE	503,340	100.1390	500,695	500,000	503,289		(51)			2.500	2.325	JD	556	6,250	12/03/2015	12/15/2019
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US$		A		2	8,000,000	102.9650	8,237,230	8,000,000	8,000,000					5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
49337W-AC-4	KEYSPAN CORP				2FE	7,600,845	129.8620	8,843,609	6,810,000	7,400,690		(21,945)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
494368-BB-8	KIMBERLY-CLARK				1FE	5,243,200	107.4390	5,371,960	5,000,000	5,048,607		(28,642)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-BP-7	KIMBERLY-CLARK CORP				1FE	1,993,430	98.6330	1,972,662	2,000,000	1,993,657		227			1.850	1.930	MS	12,333	9,456	11/23/2015	03/01/2020
494368-BQ-5	KIMBERLY-CLARK CORP				1FE	10,002,600	96.5300	9,652,970	10,000,000	10,002,410		(190)			2.650	2.647	MS	88,333	135,444	02/27/2015	03/01/2025
494368-BR-3	KIMBERLY-CLARK CORP				1FE	2,490,775	100.3760	2,509,395	2,500,000	2,491,094		319			3.050	3.093	FA	30,712		08/03/2015	08/15/2025
494368-BS-1	KIMBERLY-CLARK CORP				1FE	14,993,550	99.3660	14,904,840	15,000,000	14,994,042		492			2.150	2.159	FA	129,896		08/03/2015	08/15/2020
494550-AY-2	KINDER MORGAN ENER PART				2FE	1,496,865	102.5300	1,537,946	1,500,000	1,499,173		355			5.950	5.978	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BJ-4	KINDER MORGAN ENER PART				2FE	9,991,400	88.8580	8,885,760	10,000,000	9,994,523		765			4.150	4.160	MS	138,333	415,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART				2FE	4,975,400	75.7770	3,788,825	5,000,000	4,976,965		392			5.625	5.659	MS	93,750	281,250	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART			1	2FE	22,957,220	87.0520	20,021,960	23,000,000	22,970,757		3,763			3.950	3.972	MS	302,833	908,500	03/07/2012	09/01/2022
494550-BP-0	KINDER MORGAN ENER PART			1	2FE	2,371,375	74.0800	1,852,005	2,500,000	2,376,004		1,996			5.000	5.348	MS	41,667	125,000	07/29/2013	03/01/2043
494550-BS-4	KINDER MORGAN ENER PART			1	2FE	4,985,300	86.2800	4,313,990	5,000,000	4,988,131		1,211			4.150	4.185	FA	86,458	207,500	07/29/2013	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456A-AA-1	KINDER MORGAN FIN CO LLC				2FE	2,075,000	100.8260	2,016,524	2,000,000	2,025,155		(11,387)			6.000	5.341	JJ	55,333	120,000	02/25/2011	01/15/2018
49456B-AE-1	KINDER MORGAN INC			1	2FE	4,211,693	92.5510	3,926,952	4,243,000	4,210,039		(1,654)			3.050	3.251	JD	10,784	74,392	11/23/2015	12/01/2019
49456B-AJ-0	KINDER MORGAN INC			1	2FE	401,814	74.1610	444,967	600,000	401,922		108			5.050	7.952	FA	11,447		12/02/2015	02/15/2046
494580-AD-5	KINDRED HEALTHCARE INC			1	4FE	786,000	83.0000	664,000	800,000	787,352		1,352			6.375	6.687	AO	10,767	51,000	02/18/2015	04/15/2022
496902-AK-3	KINROSS GOLD CORP		A	1	2FE	4,959,050	54.7920	2,739,605	5,000,000	4,961,150		538			6.875	6.954	MS	114,583	343,750	08/15/2011	09/01/2041
500255-AF-1	KOHLS CORPORATION				2FE	5,622,750	124.9650	6,248,235	5,000,000	5,499,305		(23,413)			7.250	6.146	JD	30,208	843,610	02/08/2011	06/01/2029
500255-AN-4	KOHLS CORPORATION				2FE		98.1110								6.000	0.000	JJ		312,000	08/18/2009	01/15/2033
500255-AR-5	KOHL'S CORPORATION			1	2FE	15,912	102.6410	16,423	16,000	15,945		8			4.000	4.088	MN	107	640	10/12/2011	11/01/2021
500255-AR-5	KOHL'S CORPORATION	LS		1	2FE	4,956,638	102.6410	5,115,632	4,984,000	4,966,776		2,568			4.000	4.088	MN	33,227	199,360	10/12/2011	11/01/2021
718337-AE-8	KONINKLIJKE PHILIPS ELEC		F		2FE	12,435,610	121.2320	13,335,487	11,000,000	11,964,921		(64,880)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
50076Q-AU-0	KRAFT FOODS GROUP INC				2FE	5,671,250	109.4940	5,474,705	5,000,000	5,544,411		(124,125)			5.375	2.565	FA	105,260	268,750	12/18/2014	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	8,923,453	101.0950	9,098,514	9,000,000	8,944,682		7,517			3.500	3.608	JD	21,875	315,000	01/29/2013	06/06/2022
50075N-AZ-7	KRAFT FOODS INC				2FE		137.0520								6.500	0.000	FA		187,020	02/04/2010	02/09/2040
501044-CX-7	KROGER CO			1	2FE	10,155,100	101.5200	10,152,020	10,000,000	10,130,175		(23,579)			3.300	3.020	JJ	152,167	330,000	12/05/2014	01/15/2021
501044-CZ-2	KROGER CO			1	2FE	1,217,405	98.9780	1,212,483	1,225,000	1,217,516		111			2.950	3.065	MN	6,023		11/23/2015	11/01/2021
501044-CH-2	KROGER CO.				2FE	12,046,180	113.1770	13,581,276	12,000,000	12,021,401		(4,565)			6.150	6.099	JJ	340,300	738,000	04/14/2009	01/15/2020
501044-CN-9	KROGER CO/THE			1	2FE	3,306,610	105.7930	3,529,251	3,336,000	3,309,104		513			5.400	5.460	JJ	83,066	180,144	07/06/2010	07/15/2040
501044-CN-9	KROGER CO/THE	LS		1	2FE	658,150	105.7930	702,465	664,000	658,647		102			5.400	5.460	JJ	16,534	35,856	07/06/2010	07/15/2040
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC		I	1	5FE	1,823,758	85.5000	1,688,625	1,975,000	1,826,545		2,788			9.000	10.452	FA	61,719		12/09/2015	08/15/2023
48268K-AD-3	KT CORP		F		1FE	7,473,150	100.2200	7,516,493	7,500,000	7,481,838		5,181			2.625	2.702	AO	37,734	196,875	04/14/2014	04/22/2019
501797-AK-0	L BRANDS INC				3FE	11,951,835	102.7500	11,970,375	11,650,000	11,950,647		(1,188)			6.875	6.638	MN	135,714		12/08/2015	11/01/2035
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	17,005,100	105.8870	18,000,705	17,000,000	17,035,786		4,437			5.200	5.136	AO	186,622	832,000	11/23/2015	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	15,265,632	104.0320	15,916,927	15,300,000	15,289,123		4,451			4.750	4.796	JJ	335,113	712,500	11/23/2015	07/15/2020
50540R-AJ-1	LAB CORP OF AMER HLDGS			1	2FE	5,165,550	105.3090	5,265,460	5,000,000	5,094,755		(17,194)			4.625	4.181	MN	29,549	231,250	07/28/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS			1	2FE	998,840	100.6470	1,006,465	1,000,000	999,182		106			3.750	3.764	FA	13,333	37,500	08/20/2012	08/23/2022
50540R-AP-7	LABORATORY CORPORATION OF AMERICA				2FE	989,210	98.1430	981,427	1,000,000	989,332		122			3.200	3.396	FA	13,333		11/30/2015	02/01/2022
50540R-AR-3	LABORATORY CORPORATION OF AMERICA				2FE	149,405	98.7250	148,088	150,000	149,464		59			2.625	2.718	FA	1,641	1,980	07/06/2015	02/01/2020
513075-BB-6	LAMAR MEDIA CORP			1	3FE	4,335,438	105.0000	4,383,750	4,175,000	4,286,133		(25,714)			5.875	5.101	FA	102,201	245,281	03/06/2014	02/01/2022
513075-BE-0	LAMAR MEDIA CORP			1	3FE	12,653,438	101.2500	12,909,375	12,750,000	12,671,704		7,755			5.000	5.085	MN	106,250	637,500	04/14/2015	05/01/2023
513075-BH-3	LAMAR MEDIA CORP.			1	3FE	1,037,500	103.0000	1,030,000	1,000,000	1,032,269		(5,231)			5.375	4.649	JJ	24,785	26,875	01/20/2015	01/15/2024
521615-AA-2	LEA POWER PARTNERS 2033			2	3FE	3,589,832	104.7500	4,291,569	4,096,963	3,686,637		14,401			6.595	8.148	MJSD	12,009	268,346	09/10/2008	06/15/2033
521865-AV-7	LEAR CORP			1	3FE	14,165,260	102.7500	14,369,588	13,985,000	14,145,020		(17,112)			5.375	5.156	MS	221,332	718,100	12/08/2015	03/15/2024
521865-AX-3	LEAR CORP			1	3FE	3,415,938	101.7500	3,434,063	3,375,000	3,412,193		(3,744)			5.250	5.062	JJ	81,703	115,172	02/18/2015	01/15/2025
521865-AU-9	LEAR CORPORATION			1	3FE	12,082,721	100.5000	12,512,250	12,450,000	12,138,514		35,725			4.750	5.178	JJ	272,690	591,375	05/30/2014	01/15/2023
524660-AW-7	LEGGETT & PLATT INC			1	2FE	9,970,600	98.5250	9,852,530	10,000,000	9,979,436		2,722			3.400	3.435	FA	128,444	340,000	08/08/2012	08/15/2022
524ESC-S6-8	LEHMAN BROTHERS HOLDINGS INC			24	6Z	767,868	7.3750	767,868	10,411,765	767,868		(118,467)	288,113		0.000	13.480				04/09/2015	10/31/2017
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC			24	6*	3,016,549	7.3750	3,016,549	40,902,352		(2,801,039)	(1,386,607)	1,812,135		0.000	11.270				03/19/2015	12/31/2017
526057-AW-4	LENNAR CORP				3FE	15,006,050	101.2500	15,187,500	15,000,000	15,140,962		(325,166)			6.500	6.483	AO	43,333	975,000	03/09/2011	04/15/2016
526057-BU-7	LENNAR CORP			1	3FE	768,235	101.6880	762,656	750,000	767,896		(339)			4.500	3.828	MN	4,313	10,938	12/08/2015	11/15/2019
526057-BV-5	LENNAR CORP			1	3FE	2,000,000	97.7500	1,955,000	2,000,000	2,000,000					4.750	4.750	MN	8,181	55,944	04/21/2015	05/30/2025
526057-BW-3	LENNAR CORP			1	3FE	991,690	99.5000	995,000	1,000,000	991,820		130			4.875	5.001	JD	7,583		10/29/2015	12/15/2023
526057-BN-3	LENNAR CORPORATION			13	3FE	8,322,581	99.1500	8,675,625	8,750,000	8,401,699		40,629			4.750	5.473	MN	53,108	415,625	02/27/2014	11/15/2022
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL			2	3FE	2,978,615	98.3250	2,949,750	3,000,000	2,980,351		1,737			3.500	3.614	MON	14,959	61,007	05/08/2015	05/31/2022
52736R-BD-3	LEVI STRAUSS & CO			1	3FE	1,077,545	107.0000	1,070,000	1,000,000	1,050,212		(11,165)			6.875	5.440	MN	11,458	68,750	06/13/2013	05/01/2022
52736R-BG-6	LEVI STRAUSS & CO			1	3FE	5,150,000	99.5000	5,124,250	5,150,000	5,150,000					5.000	5.000	MN	42,917	131,611	07/21/2015	05/01/2025
529897-AF-7	LIBBEY GLASS INC. INITIAL TL			2	4FE	1,963,838	98.1250	1,933,063	1,970,000	1,965,059		770			3.750	3.802	JAJO	17,238	74,929	06/23/2014	04/09/2021
53079E-AV-6	LIBERTY MUTUAL GROUP				2FE	11,745,480	106.9520	12,834,288	12,000,000	11,846,174		23,958			5.000	5.290	JD	50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC				2FE	3,987,560	105.9990	4,239,940	4,000,000	3,991,424		1,126			4.950	4.985	MN	33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC				2FE	12,991,420	101.6070	13,208,884	13,000,000	12,993,054		777			4.250	4.258	JD	24,556	552,500	10/31/2013	06/15/2023
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	16,040,000	103.2830	16,008,865	15,500,000	15,593,972		(33,262)			6.625	6.020	AO	256,719	1,026,875	04/02/2012	10/01/2020
532716-AM-9	LIMITED BRANDS INC				3FE	200,000	107.0000	214,000	200,000	200,000					6.900	6.900	JJ	6,363	13,800	06/02/2010	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	5,626,813	116.2500	5,812,500	5,000,000	5,298,023		(74,795)			8.500	6.542	JD	18,889	425,000	03/14/2011	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	4,016,750	112.7500	4,318,325	3,830,000	3,931,365		(19,901)			7.000	6.290	MN	44,683	268,100	03/10/2011	05/01/2020
532716-AT-4	LIMITED BRANDS INC				3FE	3,400,000	110.7500	3,765,500	3,400,000	3,400,000					6.625	6.625	AO	56,313	225,250	03/22/2011	04/01/2021
532716-AT-4	LIMITED BRANDS INC	LS			3FE	600,000	110.7500	664,500	600,000	600,000					6.625	6.625	AO	9,938	39,750	03/22/2011	04/01/2021
534187-AW-9	LINCOLN NATIONAL CORP				2FE	2,233,150	117.5730	2,645,399	2,250,000	2,235,197		309			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037
53944V-AH-2	LLOYDS BANK PLC		F		1FE	502,845	100.3280	501,642	500,000	502,821		(24)			3.500	3.429	MN	2,285		11/23/2015	05/14/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-AT-6	LOCKHEED MARTIN CORP				2FE	8,065,760	107.2580	8,580,624	8,000,000	8,032,101		(7,498)			4.250	4.136	MN	43,444	340,000	02/22/2011	11/15/2019
539830-AZ-2	LOCKHEED MARTIN CORP				2FE	19,855,800	102.9630	20,592,580	20,000,000	19,866,024		2,564			4.850	4.896	MS	285,611	970,000	09/06/2011	09/15/2041
539830-BE-8	LOCKHEED MARTIN CORP			1	2FE	479,185	95.9280	479,642	500,000	479,366		181			2.900	3.429	MS	4,833		11/23/2015	03/01/2025
539830-BF-5	LOCKHEED MARTIN CORP			1	2FE	5,978,460	99.4070	5,964,414	6,000,000	5,978,889		429			2.500	2.577	MN	15,833		11/16/2015	11/23/2020
539830-BG-3	LOCKHEED MARTIN CORP			1	2FE	993,610	99.9340	999,339	1,000,000	993,694		84			3.100	3.201	JJ	3,272		11/16/2015	01/15/2023
539830-BJ-7	LOCKHEED MARTIN CORP				2FE	14,974,350	99.8230	14,973,480	15,000,000	14,975,231		881			1.850	1.909	MN	29,292		11/16/2015	11/23/2018
546268-AG-8	LOUISIANA LAND & EXPLOR				1FE	474,045	119.9180	599,589	500,000	485,608		1,253			7.650	8.149	JD	3,188	38,250	07/24/2000	12/01/2023
548661-DF-1	LOWE S COMPANIES INC				1FE	1,503,683	100.2910	1,504,368	1,500,000	1,503,558		(125)			1.102	0.846	MJSD	827	3,469	11/23/2015	09/14/2018
548661-DB-0	LOWES COMPANIES INC				1FE	1,890,804	99.3930	1,888,469	1,900,000	1,891,014		210			0.907	0.882	MJSD	1,053	3,612	11/24/2015	09/10/2019
548661-AK-3	LOWE'S COMPANIES INC				1FE	10,465,300	124.2100	12,420,950	10,000,000	10,329,880		(15,849)			6.500	6.132	MS	191,389	650,000	06/25/2004	03/15/2029
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	10,452,700	104.9880	10,498,790	10,000,000	10,264,572		(45,226)			3.750	3.202	AO	79,167	375,000	08/09/2011	04/15/2021
548661-CT-2	LOWE'S COMPANIES INC	0		1	1FE	20,948,800	104.9880	20,997,580	20,000,000	20,555,035		(94,958)			3.750	3.176	AO	158,333	750,000	08/15/2011	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	3,997,080	106.8800	4,275,212	4,000,000	3,998,150		276			3.800	3.799	MN	19,422	152,000	11/16/2011	11/15/2021
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE			2	4	5,645,734	92.5000	5,251,357	5,677,143	5,649,131		3,397			6.000	6.143	JAJO	946	232,228	05/01/2015	06/06/2020
50247V-AA-7	LYB INTL FINANCE BV		E		2FE	4,952,649	99.6870	5,003,270	5,019,000	4,966,527		5,815			4.000	4.163	JJ	92,573	200,760	07/11/2013	07/15/2023
50247V-AA-7	LYB INTL FINANCE BV	LS	E		2FE	968,031	99.6870	977,926	981,000	970,744		1,137			4.000	4.163	JJ	18,094	39,240	07/11/2013	07/15/2023
55181W-AA-2	LYNX I CORP		R	1	3FE	540,000	103.2500	557,550	540,000	540,000					5.375	5.375	AO	6,128	30,357	02/07/2013	04/15/2021
55181X-AA-0	LYNX II CORP		R	1	4FE	3,745,000	101.5000	3,552,500	3,500,000	3,709,549		(35,451)			6.375	4.910	AO	47,104	223,125	02/04/2015	04/15/2023
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		E	1	4FE	40,000	96.2500	38,500	40,000	40,000					4.875	4.875	AO	412	975	04/08/2015	04/15/2020
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE		E	1	4FE	184,075	92.0000	170,200	185,000	184,114		39			5.500	5.567	AO	2,148	5,088	04/15/2025	06/12/2015
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1		E	2	3FE	1,474,940	97.5000	1,444,219	1,481,250	1,475,203		1,012			3.500	3.585	FMAN	144	59,538	11/14/2014	03/19/2021
563571-AH-1	MANITOWOC COMPANY INC			1	3FE	991,650	103.5000	1,035,000	1,000,000	995,105		787			8.500	8.626	MN	14,167	85,000	10/13/2010	11/01/2020
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	12,417,000	99.8810	12,402,187	12,417,000	12,417,000					1.637	5.585	JD	1,693	693,489	12/28/2005	12/28/2020
565849-AD-8	MARATHON OIL CORP				2FE	4,460,331	101.9330	4,586,967	4,500,000	4,490,853		4,814			6.000	6.124	AO	67,500	270,000	06/27/2008	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	1,065,670	101.1330	1,011,327	1,000,000	1,064,107		(1,563)			5.900	2.878	MS	17,372		12/08/2015	03/15/2018
565849-AN-6	MARATHON OIL CORP			1	2FE	3,491,925	88.1740	3,086,101	3,500,000	3,492,681		756			2.700	2.751	JD	7,875	44,888	07/06/2015	06/01/2020
55336V-AB-6	MARATHON PETROLEUM CORP			1	2FE	5,036,690	87.5000	4,375,000	5,000,000	5,036,632		(58)			5.500	5.319	FA	103,889		12/28/2015	02/15/2023
55336V-AD-2	MARATHON PETROLEUM CORP			1	2FE	1,391,944	89.4700	1,342,050	1,500,000	1,392,034		90			4.500	5.653	JJ	31,125		12/28/2015	07/15/2023
55336V-AF-7	MARATHON PETROLEUM CORP			1	2FE	7,300,374	89.7500	6,506,875	7,250,000	7,300,335		(39)			4.875	4.777	JD	29,453		12/28/2015	12/01/2024
55336V-AH-3	MARATHON PETROLEUM CORP			1	2FE	8,419,627	89.5000	7,607,500	8,500,000	8,411,185		58			4.875	5.002	JD	34,531		12/28/2015	06/01/2025
570535-AK-0	MARKEL CORPORATION				2FE	7,488,900	107.2370	8,042,783	7,500,000	7,492,187		998			4.900	4.919	JJ	183,750	367,500	06/27/2012	07/01/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE		89.0000								5.500	0.000	FA		5,000	12/19/2013	02/15/2023
570506-AR-6	MARKWEST ENERGY PART/FIN			1	3FE		83.0000								4.500	0.000	JJ		1,500	12/08/2015	07/15/2023
570506-AS-4	MARKWEST ENERGY PARTNERS LP			1	3FE		83.0000								4.875	0.000	JD		7,250	02/26/2015	12/01/2024
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	4,951,500	101.3610	5,068,030	5,000,000	4,976,637		6,911			3.000	3.156	MS	50,000	150,000	03/09/2012	03/01/2019
571903-AN-3	MARRIOTT INTERNATIONAL INC			1	2FE	5,486,525	99.2140	5,456,781	5,500,000	5,487,206		681			2.875	2.924	MS	46,998		09/09/2015	03/01/2021
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,748,758	107.7410	1,885,471	1,750,000	1,749,640		141			6.600	6.610	AO	24,383	115,500	04/16/2008	04/15/2018
573284-AP-1	MARTIN MARIETTA MATERIALS INC				2FE	1,491,855	99.3040	1,489,565	1,500,000	1,492,288		433			1.703	1.776	MJSD	142	5,409	11/25/2015	06/30/2017
574599-BG-0	MASCO CORP				3FE	3,123,750	115.5000	3,465,000	3,000,000	3,066,618		(13,376)			7.125	6.513	MS	62,938	213,750	03/08/2011	03/15/2020
574599-BH-8	MASCO CORP				3FE	7,947,250	108.0000	8,532,000	7,900,000	7,935,860		(4,786)			5.950	5.860	MS	138,404	470,050	07/09/2013	03/15/2022
574599-BJ-4	MASCO CORP			1	3FE	713,110	98.0000	705,600	720,000	713,138		28			4.450	4.577	AO	8,010	5,085	12/10/2015	04/01/2025
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE			1	6		0.0000		9,088,068			(84,607)	1,079,744		0.000	0.000	MS		89,979	07/01/2013	07/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC				1FE	4,983,300	116.4230	5,821,130	5,000,000	4,984,807		284			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
57665R-AA-4	MATCH GROUP			1	3FE	6,000,000	99.0000	6,187,500	6,250,000	6,003,367		3,367			6.750	7.488	JD	52,734		11/16/2015	12/15/2022
577081-AT-9	MATTEL INC				2FE	5,986,500	104.0100	6,240,588	6,000,000	5,992,865		1,324			4.350	4.378	AO	65,250	261,000	09/23/2010	10/01/2020
577081-AY-8	MATTEL INC			1	2FE	4,990,600	95.3520	4,767,580	5,000,000	4,992,950		858			3.150	3.172	MS	46,375	157,500	03/04/2013	03/15/2023
577081-AZ-5	MATTEL INC				2FE	1,001,860	99.1530	991,527	1,000,000	1,001,819		(41)			2.350	2.293	MN	3,590		11/30/2015	05/06/2019
57772K-AB-7	MAXIM INTEGRATED PRODUCT			1	2FE	9,887,900	99.1600	9,916,000	10,000,000	9,915,359		10,160			3.375	3.509	MS	99,375	337,500	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES				2FE	3,680,605	115.2000	5,759,995	5,000,000	4,365,235		139,068			8.500	13.242	JD	35,417	425,000	03/23/2005	06/01/2019
58013M-ET-7	MCDONALD S CORP			1	2FE	996,605	98.1880	981,882	1,000,000	996,935		330			2.200	2.274	MN	2,139	11,000	07/08/2015	05/26/2020
58013M-EL-4	MCDONALD'S CORP				2FE	7,952,880	103.0560	8,244,480	8,000,000	7,972,496		4,537			3.625	3.696	MN	33,028	290,000	05/17/2011	05/20/2021
58013M-EW-0	MCDONALDS CORPORATION				2FE	2,248,898	100.0640	2,251,447	2,250,000	2,248,919		22			2.100	2.117	JD	2,888		12/02/2015	12/07/2018
58013M-EX-8	MCDONALDS CORPORATION			1	2FE	2,994,450	99.9310	2,997,933	3,000,000	2,994,514		64			2.750	2.790	JD	5,042		12/02/2015	12/09/2020
58013M-EY-6	MCDONALDS CORPORATION			1	2FE	747,570	99.9180	749,384	750,000	747,582		12			3.700	3.739	JJ	1,696		12/02/2015	01/30/2026
580645-AM-1	MCGRAW HILL FINANCIAL INC				2FE	17,154,234	100.6240	17,174,521	17,068,000	17,153,358		(875)			2.500	2.302	FA	157,642		12/21/2015	08/15/2018
580645-AN-9	MCGRAW HILL FINANCIAL INC			1	2FE	2,221,939	100.8550	2,228,884	2,210,000	2,221,873		(66)			3.300	3.174	FA	26,944		12/21/2015	08/14/2020
581557-AM-7	MCKESSON CORP				2FE	3,197,610	130.4080	3,912,225	3,000,000	3,130,445		(7,465)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
581557-AZ-8	MCKESSON CORP			1	2FE	3,966,480	95.2110	3,808,436	4,000,000	3,969,783		3,303			2.700	2.820	JD	4,800	108,000	02/20/2015	12/15/2022
581557-BE-4	MCKESSON CORP			1	2FE	9,793,741	100.5230	9,345,605	9,297,000	9,755,237		(38,505)			3.796	3.111	MS	103,914	252,377	03/26/2015	03/15/2024
581557-AV-7	MCKESSON HBOC INC				2FE	20,924,175	104.7680	20,429,780	19,500,000	19,769,515		(220,442)			5.700	4.470	MS	370,500	1,111,500	04/09/2010	03/01/2017
552690-A@-8	MDU RESOURCES GROUP INC				2	19,500,000	115.0000	22,425,000	19,500,000	19,500,000					6.330	6.330	FA	435,451	1,234,350	08/24/2006	08/24/2026
15135#-BD-3	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	10,000,000	100.3260	10,032,637	10,000,000	10,000,000					5.440	5.440	FA	226,667	544,000	02/01/2006	02/01/2016
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	10,505,395	107.5400	11,291,742	10,500,000	10,524,344		2,962			4.900	4.830	MN	85,750	490,000	12/03/2015	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C				2FE	1,999,460	108.6050	2,172,108	2,000,000	1,999,509		9			5.900	5.897	MN	19,667	118,000	10/29/2009	11/01/2039
582839-AJ-5	MEAD JOHNSON NUTRITION CO				2FE	2,849,367	99.9700	2,849,139	2,850,000	2,849,396		29			3.000	3.005	MN	13,775		11/23/2015	11/15/2020
583491-AA-3	MECCANICA HOLDINGS USA		R		3FE	8,563,760	107.7500	8,620,000	8,000,000	8,240,201		(60,195)			6.250	5.308	JJ	230,556	500,000	11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA		R		3FE	5,923,680	105.0000	6,300,000	6,000,000	5,929,433		1,078			7.375	7.482	JJ	204,042	442,500	07/08/2009	07/15/2039
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	4,459,375	97.7500	4,203,250	4,300,000	4,427,031		(19,777)			6.375	5.714	AO	68,531	274,125	02/23/2015	04/01/2023
58445M-AP-7	MEDIACOM LLC/US			1	4FE	5,063,078	101.0000	4,873,250	4,825,000	4,992,473		(34,948)			7.250	6.224	FA	132,151	313,563	12/08/2015	02/15/2022
58502B-AA-4	MEDNAX INC			1	3FE	85,000	100.5000	85,425	85,000	85,000					5.250	5.250	JD	285		12/03/2015	12/01/2023
585055-AW-6	MEDTRONIC INC			1	1FE	4,991,850	100.3980	5,019,900	5,000,000	4,992,383		150			4.500	4.510	MS	66,250	225,000	03/14/2012	03/15/2042
585055-AZ-9	MEDTRONIC INC			1	1FE	3,990,600	97.4690	3,898,768	4,000,000	3,992,941		868			2.750	2.777	AO	27,500	110,000	03/19/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			1	1FE	14,970,900	102.4270	15,364,110	15,000,000	14,975,482		2,521			3.625	3.648	MS	160,104	543,750	02/20/2014	03/15/2024
585055-BG-0	MEDTRONIC INC				1FE	503,244	100.7100	503,548	500,000	503,020		(224)			2.500	2.348	MS	3,681	6,250	09/03/2015	03/15/2020
585055-BJ-4	MEDTRONIC INC				1FE	1,002,180	99.7110	997,105	1,000,000	1,002,136		(44)			1.312	1.085	MJSD	620	2,875	11/24/2015	03/15/2020
585055-BR-6	MEDTRONIC INC				1FE	5,036,011	101.0920	5,054,585	5,000,000	5,034,365		(1,647)			3.150	3.028	MS	46,375	78,750	09/03/2015	03/15/2022
552704-AA-6	MEG ENERGY CORP		A	1	4FE	115,313	70.0000	87,500	125,000	115,901		588			6.500	8.249	MS	2,392	4,063	07/23/2015	03/15/2021
58711P-AL-6	MENS WEARHOUSE TLB			2	4FE	1,863,569	87.7500	1,649,501	1,879,773	1,863,917		(1,099,726)			4.500	4.679	FMAN	13,076	92,791	09/26/2014	06/18/2021
589331-AQ-0	MERCK & CO INC				1FE	5,936,850	120.9130	6,045,665	5,000,000	5,856,653		(19,803)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039
58933Y-AP-0	MERCK & CO INC				1FE	1,990,380	99.3860	1,987,720	2,000,000	1,990,576		196			0.716	0.833	FMAN	2,070		11/24/2015	02/10/2020
58933Y-AR-6	MERCK & CO INC			1	1FE	13,940,220	97.3510	13,629,112	14,000,000	13,944,421		4,201			2.750	2.800	FA	150,792	192,500	03/26/2015	02/10/2025
58940*-AA-9	MERCURY LAND PARTNERS LLC				5*	6,859,144	100.0000	6,859,144	6,859,144	6,859,144					8.000	8.000	MON	45,728	74,206	12/09/2015	09/04/2030
59001A-AN-2	MERITAGE HOMES CORP				3FE	8,295,940	105.2500	8,629,448	8,199,000	8,337,674		(29,858)			7.150	6.664	AO	123,759	586,229	12/18/2014	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				3FE	2,880,500	104.7500	2,864,913	2,735,000	2,847,265		(14,338)			7.000	6.197	AO	47,863	191,450	10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	3FE	310,000	100.0000	310,000	310,000	310,000					4.500	4.500	MS	4,650	13,950	05/23/2013	03/01/2018
59001A-AY-8	MERITAGE HOMES CORP			1	3FE	215,000	99.7500	214,463	215,000	215,000					6.000	6.000	JD	1,075	6,414	08/10/2015	06/01/2025
59001K-AD-2	MERITOR INC			1	4FE	252,656	85.5000	213,750	250,000	252,425		(231)			6.250	6.057	FA	5,903	7,813	06/08/2015	02/15/2024
590188-4M-7	MERRILL LYNCH & CO				2FE	3,056,220	101.6490	3,049,473	3,000,000	3,002,784		(7,164)			6.050	5.795	MN	22,688	181,500	08/16/2006	05/16/2016
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,987,800	104.0940	10,409,360	10,000,000	9,995,368		1,773			3.650	3.670	JD	17,236	365,000	06/07/2011	06/14/2018
59151K-AG-3	METHANEX CORP		A		2FE	7,969,200	98.4620	7,876,968	8,000,000	7,979,168		2,790			5.250	5.300	MS	140,000	420,000	02/21/2012	03/01/2022
59151K-AJ-7	METHANEX CORP		A	1	2FE	4,967,650	80.9810	4,049,050	5,000,000	4,968,127		427			5.650	5.695	JD	23,542	292,701	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP		A	1	2FE	447,400	88.6600	443,299	500,000	447,827		427			4.250	5.763	JD	1,771	10,625	11/23/2015	12/01/2024
591894-BY-5	METROPOLITAN EDISON			1	2FE	3,495,030	98.2030	3,437,109	3,500,000	3,496,250		450			3.500	3.517	MS	36,069	122,500	03/12/2013	03/15/2023
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE		D		1	15,759,000	85.0328	13,400,324	15,759,000	13,265,102				(768,235)	4.860	4.860	AO	127,146	664,336	04/20/2006	04/20/2016
552953-BY-6	MGM RESORTS INTERNATIONAL				4FE	397,500	102.7500	385,313	375,000	394,343		(3,157)			6.750	5.501	AO	6,328	25,313	02/02/2015	10/01/2020
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA			2	3FE	1,930,225	99.3130	1,926,672	1,940,000	1,930,567		4,304			3.174	3.235	MJSD	171	58,009	01/10/2013	12/20/2017
552953-CA-7	MGM RESORTS INTL				4FE	3,846,875	102.3750	3,685,500	3,600,000	3,794,348		(27,174)			6.625	5.541	JD	10,600	238,500	04/07/2014	12/15/2021
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB			2	3FE	1,341,920	98.5310	1,338,944	1,358,907	1,343,189		1,269			4.000	4.285	JAJO	151	57,482	01/09/2015	07/31/2020
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL			2	4FE	2,441,556	96.5830	2,379,379	2,463,559	2,444,954		2,706			4.750	5.157	JAJO	325	149,678	03/31/2015	07/08/2021
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL			2	3FE	2,433,094	99.2080	2,413,818	2,433,088	2,433,093		(4)			4.000	4.000	JAJO	16,232	126,047	10/31/2014	01/28/2020
595112-BG-7	MICRON TECHNOLOGY INC			1	3FE	731,250	86.5000	648,750	750,000	731,322		72			5.625	5.952	JJ	19,453	5,859	12/08/2015	01/15/2026
594918-AH-7	MICROSOFT CORP				1FE	32,646,640	104.4360	35,508,342	34,000,000	33,269,750		138,158			3.000	3.494	AO	255,000	1,020,000	03/11/2011	10/01/2020
594918-AJ-3	MICROSOFT CORP				1FE	11,387,790	103.9810	11,127,018	10,701,000	11,329,739		(14,411)			4.500	4.119	AO	120,386	481,545	09/07/2011	10/01/2040
594918-AL-8	MICROSOFT CORP				1FE	8,944,313	108.8360	9,759,360	8,967,000	8,954,299		2,200			4.000	4.031	FA	142,476	358,680	02/03/2011	02/08/2021
594918-AL-8	MICROSOFT CORP	0			1FE	1,030,387	108.8360	1,124,280	1,033,000	1,031,537		253			4.000	4.031	FA	16,413	41,320	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP				1FE	22,761,400	115.1990	23,039,860	20,000,000	22,541,273		(54,174)			5.300	4.454	FA	421,056	1,060,000	08/15/2011	02/08/2041
594918-BA-1	MICROSOFT CORP			1	1FE	993,750	98.7050	987,054	1,000,000	993,838		88			2.375	2.484	FA	9,170		11/23/2015	02/12/2022
594918-BF-0	MICROSOFT CORP				1FE	19,980,000	99.8220	19,964,300	20,000,000	19,981,056		1,056			1.300	1.334	MN	41,889		10/29/2015	11/03/2018
59565X-AA-8	MIDCONTINENT COMM & FIN			1	4FE	8,195,000	101.0000	8,080,000	8,000,000	8,133,373		(32,887)			6.250	5.727	FA	208,333	500,000	03/18/2014	08/01/2021
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST			1	4FE	340,000	101.2500	344,250	340,000	340,000					6.875	6.875	FA	8,895		08/11/2015	08/15/2023
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.				2FE	42,503,600	103.7100	44,080,569	42,503,600	42,503,600					6.000	6.000	MS	750,897	2,514,216	08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP			2	2FE	4,552,360	101.7400	4,631,548	4,552,360	4,552,360					5.250	5.250	MS	70,372	235,718	10/01/2013	03/15/2025
60038C-AF-0	MILLENNIUM LABS LLC TLB			2	4FE		42.0000								5.250	0.000	FMAN	12,853		05/07/2014	04/16/2021
605417-BZ-6	MISSISSIPPI POWER CO				2FE	9,944,500	76.4440	7,644,350	10,000,000	9,948,289		1,054			4.250	4.283	MS	125,139	425,000	03/05/2012	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60682V-AD-2	MITSUBISHI UFJ TRUST & BANKING COR		F		1FE	997,915	99.8970	998,968	1,000,000	997,960		45			2.650	2.696	AO	5,300		11/23/2015	10/19/2020
608190-AH-7	MOHAWK INDUSTRIES INC			3	2FE	2,785,843	100.1060	2,755,913	2,753,000	2,753,277		(7,030)			6.125	5.930	JJ	77,753	168,621	07/20/2010	01/15/2016
60856B-AA-2	MOLEX INC			1	2FE	4,956,220	97.4310	4,871,550	5,000,000	4,958,781		2,561			2.878	3.084	AO	30,379	60,118	11/23/2015	04/15/2020
60855R-AF-7	MOLINA HEALTHCARE INC			1	3FE	1,401,875	100.0000	1,400,000	1,400,000	1,401,865		(10)			5.375	5.352	MN	10,660		12/10/2015	11/15/2022
60877U-BE-6	MOMENTIVE PERFORMANCE MATERIALS IN			1	4FE	1,164,400	69.0000	1,150,230	1,667,000	1,171,822		7,422			3.880	10.945	AO	13,655		11/13/2015	10/24/2021
609207-AB-1	MONDELEZ INTERNATIONAL INC			1	2FE	4,994,600	103.0800	5,153,975	5,000,000	4,995,491		464			4.000	4.013	FA	83,333	200,000	01/09/2014	02/01/2024
609207-AC-9	MONDELEZ INTERNATIONAL INC				2FE	983,381	98.2430	982,434	1,000,000	983,721		340			0.849	1.389	FMAN	1,415		12/03/2015	02/01/2019
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL			2	4FE	2,926,470	91.0830	2,657,347	2,917,500	2,923,986		(1,272)			4.250	4.194	MJSD	344	125,472	12/31/2013	03/27/2020
61166W-AW-1	MONSANTO CO			1	1FE	2,269,644	91.1690	2,096,894	2,300,000	2,270,345		701			2.850	3.007	AO	13,838	29,292	11/23/2015	04/15/2025
61166W-AE-1	MONSANTO COMPANY				2FE	2,712,938	109.5490	2,464,850	2,250,000	2,680,771		(32,167)			5.500	3.175	FA	46,750	61,875	02/20/2015	08/15/2025
61166W-AT-8	MONSANTO COMPANY				1FE	1,487,355	97.9320	1,468,976	1,500,000	1,487,550		195			2.750	2.913	JJ	19,021		11/23/2015	07/15/2021
615369-AD-7	MOODY S CORP			1	2FE	813,568	100.8470	806,773	800,000	813,230		(338)			2.750	2.261	JJ	10,144		11/23/2015	07/15/2019
61746B-DJ-2	MORGAN STANLEY				1FE	7,970,960	102.4270	8,194,128	8,000,000	7,978,159		2,614			3.750	3.794	FA	105,000	300,000	02/20/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY				1FE	7,929,920	101.9380	8,155,032	8,000,000	7,939,823		5,987			3.875	3.982	AO	53,389	310,000	04/23/2014	04/29/2024
61761J-B4-0	MORGAN STANLEY				1FE	1,001,756	99.3380	993,379	1,000,000	1,001,726		(30)			1.498	1.251	MJSD	666	4,943	11/30/2015	06/16/2020
61761J-VN-6	MORGAN STANLEY				1FE	2,506,265	99.9180	2,497,948	2,500,000	2,506,031		(234)			1.064	0.943	JAJO	6,502		11/30/2015	01/05/2018
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	9,980,400	107.6520	10,765,170	10,000,000	9,990,733		1,984			5.750	5.776	JJ	265,139	575,000	01/06/2010	01/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC				2FE	3,574,540	101.3950	3,624,395	3,574,540	3,574,540					6.560	6.560	JD	10,422	231,927	03/25/2010	03/25/2030
55336V-AA-8	MPLX LP			1	2FE	1,338,185	84.0470	1,120,343	1,333,000	1,337,803		(382)			4.000	3.953	FA	20,143	27,104	02/09/2015	02/15/2025
55354G-AA-8	MSCI INC			1	3FE	5,895,848	101.5000	5,821,025	5,735,000	5,880,274		(15,341)			5.250	4.812	MN	38,472	271,020	12/08/2015	11/15/2024
62402X-BE-0	MT FUEL SUPPLY				1FE	7,000,000	106.6480	7,465,360	7,000,000	6,980,400		10,195			6.850	7.023	AO	119,875	479,500	10/03/1997	10/10/2017
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3			2	3FE	3,378,162	98.1000	3,329,582	3,394,069	3,370,795		1,139			4.000	4.077	FMAN	15,839	34,734	08/20/2015	08/19/2022
C5864@-AD-1	MULLEN GROUP SERIES D		C		2	18,696,581	79.1569	14,799,626	18,696,581	15,117,702				(3,013,099)	5.760	5.760	JD	2,419	919,940	06/29/2006	06/30/2018
626717-AA-0	MURPHY OIL CORP				2FE	4,353,934	89.8100	3,659,741	4,075,000	4,300,393		(10,435)			7.050	6.426	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4	MURPHY OIL CORP			1	2FE	997,860	75.8160	758,157	1,000,000	998,535		196			4.000	4.026	JD	3,333	40,000	05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORP			1	2FE	4,979,700	76.5020	3,825,100	5,000,000	4,985,181		1,845			3.700	3.749	JD	15,417	185,000	11/27/2012	12/01/2022
628530-BF-3	MYLAN INC				2FE	1,480,080	98.6920	1,480,374	1,500,000	1,480,400		320			2.550	2.976	MS	9,881		12/08/2015	03/28/2019
62854A-AA-2	MYLAN NV		E		2FE	2,996,220	99.7790	2,993,379	3,000,000	2,996,293		73			3.000	3.044	JD	5,500		12/04/2015	12/15/2018
62854A-AB-0	MYLAN NV		E	1	2FE	2,999,040	100.1050	3,003,144	3,000,000	2,999,051		11			3.750	3.757	JD	6,875		12/04/2015	12/15/2020
629568-AX-4	NABORS INDUSTRIES INC				2FE	17,149,260	82.1760	13,969,920	17,000,000	17,107,437		(16,361)			4.625	4.497	MS	231,507	786,250	01/31/2013	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		F	2	1FE	8,565,245	110.0500	9,640,160	8,759,800	8,618,811		5,788			6.267	6.488	JD	1,525	545,000	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33		F	2	1FE	25,000,000	109.8000	27,450,000	25,000,000	25,000,000					6.067	6.067	JD	4,213	1,516,750	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC				1FE	5,000,000	106.3620	5,318,120	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
631103-AE-8	NASDAQ OMX GROUP				2FE	4,062,840	105.8360	4,233,432	4,000,000	4,020,541		(9,335)			5.250	4.982	JJ	96,250	210,000	01/03/2011	01/16/2018
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	20,006,600	100.8830	20,176,600	20,000,000	20,001,101		(1,352)			2.200	2.193	AO	88,000	440,000	10/13/2011	10/19/2016
636180-BM-2	NATIONAL FUEL GAS CO			1	2FE	373,324	91.7300	343,987	375,000	373,357		33			5.200	5.259	JJ	10,075		11/23/2015	07/15/2025
195674-H#-6	NATIONAL GRID / COLONIAL GAS				1	19,000,000	119.9940	22,798,860	19,000,000	18,969,179		3,387			8.800	8.833	JD	4,644	1,672,000	12/31/1998	07/01/2022
743753-C@-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV				1	5,000,000	119.8260	5,991,313	5,000,000	5,000,000					9.630	9.630	MN	41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /				1FE	7,500,000	118.3560	8,876,712	7,500,000	7,380,176		12,565			8.460	8.779	MS	160,388	634,500	12/31/1998	09/30/2022
637071-AJ-0	NATIONAL OILWELL VARCO I			1	1FE	9,964,000	87.4150	8,741,530	10,000,000	9,974,181		3,360			2.600	2.641	JD	21,667	260,000	11/15/2012	12/01/2022
637432-LH-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,727,799	96.7620	1,845,248	1,907,000	1,845,249		15,292			0.000	0.832	NA			02/01/2008	12/15/2019
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,718,784	96.0550	1,832,727	1,908,000	1,832,728		14,826			0.000	0.813	NA			02/01/2008	12/15/2020
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,681,101	94.2450	1,798,203	1,908,000	1,798,203		15,257			0.000	0.852	NA			02/01/2008	12/15/2022
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	109.6840	5,484,220	5,000,000	5,047,039		(3,306)			7.375	7.237	FA	153,646	368,750	07/17/1997	06/13/2025
63938C-AA-6	NAVIENT CORP				3FE	24,841	87.7500	21,938	25,000	24,868		24			5.000	5.125	AO	226	1,215	11/03/2014	10/26/2020
63938C-AA-6	NAVIENT CORP	LS			3FE	1,763,729	87.7500	1,557,563	1,775,000	1,765,650		1,671			5.000	5.125	AO	16,024	86,285	11/03/2014	10/26/2020
63938C-AB-4	NAVIENT CORP				3FE	4,953,750	80.0000	4,000,000	5,000,000	4,957,818		3,541			5.875	6.000	AO	53,854	284,774	11/03/2014	10/25/2024
63946B-AD-2	NBC UNIVERSAL				1FE	14,976,750	111.6580	16,748,625	15,000,000	14,988,469		2,320			5.150	5.170	AO	130,896	772,500	04/27/2010	04/30/2020
62886E-AH-1	NCR CORP			1	4FE	10,166,768	95.2500	9,810,750	10,300,000	10,203,048		16,401			4.625	4.833	FA	179,964	474,063	06/24/2015	02/15/2021
62886E-AJ-7	NCR CORP			1	4FE	15,888,524	97.0000	15,517,090	15,997,000	15,910,320		7,638			5.000	5.077	JJ	368,820	799,850	07/23/2014	07/15/2022
62886E-AR-9	NCR CORP			1	4FE	828,393	98.5000	788,000	800,000	821,498		(4,842)			5.875	5.111	JD	2,089	47,000	07/23/2014	12/15/2021
62886E-AS-7	NCR CORP			1	4FE	3,727,123	98.5000	3,496,750	3,550,000	3,693,482		(23,728)			6.375	5.453	JD	10,058	224,719	06/25/2015	12/15/2023
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1			2	4FE	7,606,213	98.5000	7,541,907	7,656,759	7,610,272		4,060			6.004	6.121	MJSD	118,684	194,174	05/01/2015	12/23/2021
64072T-AA-3	NEPTUNE FINCO CORP			1	4FE	200,000	104.7500	209,500	200,000	200,000					10.875	10.875	JJ	4,954		09/25/2015	10/15/2025
64072T-AC-9	NEPTUNE FINCO CORP			1	3FE	200,000	104.0000	208,000	200,000	200,000					6.625	6.625	JJ	3,018		09/25/2015	10/15/2025
64072T-AE-5	NEPTUNE FINCO CORP			1	4FE	200,000	104.2500	208,500	200,000	200,000					10.125	10.125	JJ	4,613		09/25/2015	01/15/2023
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A			2	2FE	32,493,420	105.7490	34,361,305	32,493,420	32,493,420					6.210	6.210	MJSD	5,605	1,994,012	01/25/2008	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B				2FE	10,000,000	107.2730	10,727,332	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	655,000	01/25/2008	07/15/2027
64110L-AG-1	NETFLIX INC				4FE	1,787,282	102.7500	1,798,125	1,750,000	1,784,549		(2,734)			5.750	5.447	MS	33,542	50,313	03/03/2015	03/01/2024
64110L-AH-9	NETFLIX INC				4FE	2,140,000	102.5000	2,178,125	2,125,000	2,138,415		(1,585)			5.500	5.380	AO	24,674	81,163	02/03/2015	02/15/2022
64110L-AK-2	NETFLIX INC				4FE	1,000,000	102.5000	1,025,000	1,000,000	1,000,000					5.875	5.875	FA	12,403	40,799	02/02/2015	02/15/2025
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	2FE	1,700,000	104.0000	1,768,000	1,700,000	1,700,000					5.875	5.875	MS	29,408	99,875	03/12/2012	03/15/2022
64126X-AC-6	NEUSTAR INC			1	4FE	88,700	80.1000	80,100	100,000	89,328		628			4.500	6.407	JJ	2,075	2,250	06/18/2015	01/15/2023
641423-BW-7	NEVADA POWER CO				1FE	1,495,095	110.9790	1,664,679	1,500,000	1,498,418		545			6.500	6.545	FA	40,625	97,500	07/25/2008	08/01/2018
641423-BY-3	NEVADA POWER CO				1FE	4,995,850	114.3710	5,718,525	5,000,000	4,998,347		444			7.125	7.137	MS	104,896	356,250	02/25/2009	03/15/2019
64753U-AB-4	NEW MILLENNIUM CLOSING TL			2	4Z	1,221,126	85.0000	1,221,126	1,436,619	1,222,114		988			7.500	11.440	JAJO	3,292		12/21/2015	12/21/2020
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING				1FE	3,008,553	100.1640	3,004,911	3,000,000	3,008,220		(333)			0.792	0.476	MJSD	1,122	4,680	11/30/2015	12/15/2017
64952W-CB-7	NEW YORK LIFE GLOBAL FUNDING				1FE	19,971,400	99.1860	19,837,100	20,000,000	19,972,907		1,507			1.550	1.599	MN	49,944		10/27/2015	11/02/2018
65120F-AA-2	NEWCREST FINANCE PTY LTD		F		2FE	11,985,600	90.5880	10,870,512	12,000,000	11,990,788		1,345			4.450	4.465	MN	68,233	534,000	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD		F		2FE	6,959,330	83.7990	5,865,937	7,000,000	6,970,719		3,671			4.200	4.272	AO	73,500	294,000	09/24/2012	10/01/2022
651229-AM-8	NEWELL RUBBERMAID INC			1	2FE	9,968,200	95.9750	9,597,450	10,000,000	9,978,055		2,921			4.000	4.042	JD	17,778	400,000	06/11/2012	06/15/2022
651229-AR-7	NEWELL RUBBERMAID INC				2FE	1,989,890	96.7770	1,935,530	2,000,000	1,990,082		192			2.150	2.334	AO	8,600		12/08/2015	10/15/2018
651290-AP-3	NEWFIELD EXPLORATION CO				3FE	941,719	88.5000	774,375	875,000	923,636		(6,768)			5.750	4.689	JJ	21,103	50,313	03/14/2013	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO	LS			3FE	2,035,000	85.2500	1,705,000	2,000,000	2,028,155		(2,574)			5.625	5.415	JJ	56,250	112,500	03/14/2013	07/01/2024
651587-AF-4	NEWMARKET CORP				2FE	4,991,752	99.5110	4,975,540	5,000,000	4,993,725		765			4.100	4.121	JD	9,111	205,000	04/30/2013	12/15/2022
65334H-AE-2	NEXEN INC		A		1FE	2,899,380	108.1500	3,244,491	3,000,000	2,909,705		2,417			5.875	6.144	MS	54,344	176,250	03/18/2011	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	5,099,400	111.8410	5,592,045	5,000,000	5,090,905		(1,992)			6.400	6.245	MN	40,889	320,000	03/18/2011	05/15/2037
65339K-AG-5	NEXTERA ENERGY CAPITAL			1	2FE	4,999,950	99.6280	4,981,390	5,000,000	4,999,961		4			3.625	3.625	JD	8,056	181,250	06/03/2013	06/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	5,000,000	106.7120	5,335,620	5,000,000	5,000,000					4.881	4.881	FA	92,197	244,050	08/03/2009	08/15/2019
654090-BB-7	NIELSEN FINANCE LLC			1	4FE	5,306,375	98.7500	5,184,375	5,250,000	5,298,374		(8,001)			5.000	4.760	AO	55,417	221,250	05/01/2015	04/15/2022
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL			2	3FE	1,965,757	100.0830	1,971,635	1,970,000	1,966,132		663			3.287	3.224	FMAN	4,137	63,664	05/22/2014	04/15/2021
654730-AR-4	NISOURCE FINANCE CORP				2FE	27,384,775	109.6230	30,146,325	27,500,000	27,453,401		8,466			5.450	5.491	MS	441,299	1,498,750	09/07/2005	09/15/2020
654730-AW-3	NISOURCE FINANCE CORP				2FE	2,961,900	118.3560	3,550,689	3,000,000	2,964,467		573			6.250	6.345	JD	8,333	187,500	12/01/2010	12/15/2040
654730-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000	111.9050	22,381,000	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	11/28/2005	11/28/2025
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018				2FE	6,750,000	92.0000	6,210,000	6,750,000	6,741,776		2,802			7.150	7.208	JD	40,219	477,263	06/15/1998	06/01/2018
655044-AF-2	NOBLE ENERGY INC			1	2FE	11,992,080	96.9140	11,629,692	12,000,000	11,994,905		740			4.150	4.164	JD	22,133	498,000	12/05/2011	12/15/2021
655044-AM-7	NOBLE ENERGY INC			1	2FE	92,062	95.6890	95,689	100,000	92,337		274			5.875	7.100	JD	490	2,938	07/31/2015	06/01/2024
655044-AM-7	NOBLE ENERGY INC	LS		1	2FE	2,100,000	95.6890	2,009,459	2,100,000	2,100,000					5.875	5.875	JD	10,281	61,688	07/31/2015	06/01/2024
65504L-AD-9	NOBLE HOLDING INTL LTD		E		2FE	4,998,600	61.5390	3,076,930	5,000,000	4,998,705		22			6.200	6.202	FA	129,167	310,000	07/21/2010	08/01/2040
65504L-AF-4	NOBLE HOLDING INTL LTD		E		2FE	144,797	70.3690	102,035	145,000	144,884		19			4.625	4.643	MS	2,235	6,706	01/31/2011	03/01/2021
65504L-AF-4	NOBLE HOLDING INTL LTD	LS	E		2FE	9,841,203	70.3690	6,934,835	9,855,000	9,847,136		1,319			4.625	4.643	MS	151,931	455,794	01/31/2011	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD		E		2FE	3,975,560	59.7920	2,391,692	4,000,000	3,977,209		376			6.050	6.095	MS	80,667	242,000	01/31/2011	03/01/2041
65504L-AH-0	NOBLE HOLDING INTL LTD		E		2FE	1,432,500	94.3420	1,415,135	1,500,000	1,435,366		2,866			2.500	6.272	MS	11,042		12/08/2015	03/15/2017
65504L-AJ-6	NOBLE HOLDING INTL LTD		E		2FE	998	66.1370	661	1,000	998					3.950	4.026	MS	12	40	02/07/2012	03/15/2022
65504L-AJ-6	NOBLE HOLDING INTL LTD	LS	E		2FE	1,994,122	66.1370	1,322,077	1,999,000	1,995,777		450			3.950	4.026	MS	23,249	78,961	02/07/2012	03/15/2022
65535H-AG-4	NOMURA HOLDINGS INC		F		2FE	253,250	100.5400	251,349	250,000	253,161		(89)			2.750	2.340	MS	1,948		11/23/2015	03/19/2019
65557C-AP-8	NORDEA BANK AB		F		1FE	2,856,480	100.3680	2,860,485	2,850,000	2,856,285		(195)			1.366	0.475	MJSD	1,622	8,465	11/25/2015	09/17/2018
65557C-AR-4	NORDEA BANK AB		F		1FE	999,475	99.4070	994,066	1,000,000	999,528		53			2.500	2.511	MS	7,222		11/23/2015	09/17/2020
655664-AN-0	NORDSTROM INC				2FE	4,978,250	108.0830	5,404,165	5,000,000	4,989,321		2,168			4.750	4.805	MN	39,583	237,500	04/20/2010	05/01/2020
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	1,378,132	126.9270	1,575,800	1,241,500	1,331,589		(3,427)			7.250	6.490	FA	34,003	90,009	02/25/2003	02/15/2031
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	2,991,690	107.9160	3,237,483	3,000,000	2,997,698		933			5.750	5.787	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	293,416	97.1390	273,932	282,000	292,571		(212)			4.837	4.587	AO	3,410	13,640	09/15/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP			1	2FE	3,463,320	96.5800	3,380,307	3,500,000	3,467,443		4,035			2.903	3.049	FA	38,384	101,605	12/18/2014	02/15/2023
655844-BR-8	NORFOLK SOUTHERN CORP			1	2FE	2,483,175	95.6160	2,390,410	2,500,000	2,483,216		41			4.650	4.692	JJ	18,729		10/29/2015	01/15/2046
656560-AJ-8	NORTEK INC INCREMENTAL 1 TL			2	3FE	982,978	97.5630	961,017	985,022	983,125		147			3.500	3.545	MJSD	5,459	8,824	10/01/2015	10/30/2020
665772-CM-9	NORTHERN STATES POWER CO			1	1FE	998,160	99.3150	993,145	1,000,000	998,296		136			2.200	2.239	FA	8,556		08/04/2015	08/15/2020
665789-AV-5	NORTHERN STATES PWR-WISC				1FE	4,971,300	108.7590	5,437,945	5,000,000	4,992,929		2,331			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
665859-AL-8	NORTHERN TRUST CORP				1FE	4,644,560	104.5070	4,859,585	4,650,000	4,647,133		535			3.450	3.464	MN	25,401	160,425	11/01/2010	11/04/2020
665859-AP-9	NORTHERN TRUST CORP				1FE	5,379,600	104.7080	5,235,375	5,000,000	5,358,139		(21,461)			3.950	3.099	AO	33,465	197,500	04/16/2015	10/30/2025
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	7,986,960	108.4490	8,675,880	8,000,000	7,994,565		1,351			5.050	5.071	FA	168,333	404,000	07/27/2009	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	5,142,150	103.2370	5,161,840	5,000,000	5,082,400		(14,352)			3.500	3.154	MS	51,528	175,000	08/09/2011	03/15/2021
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN				1FE	4,963,000	129.8940	6,494,710	5,000,000	4,965,504		4,726			9.050	9.215	JD	37,708	452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY				1FE	9,929,800	116.3790	11,637,920	10,000,000	9,946,959		1,824			5.660	5.709	JD	47,167	566,000	02/21/2003	02/25/2033
66977W-AN-9	NOVA CHEMICALS CORP		G	1	3FE	2,618,750	99.0000	2,475,000	2,500,000	2,604,894		(13,856)			5.250	4.394	FA	54,688	65,625	02/20/2015	08/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
66977W-AP-4	NOVA CHEMICALS CORP		A	1	3FE	4,396,533	96.5000	4,101,250	4,250,000	4,386,340		(10,192)			5.000	4.572	MN	35,417	175,667	12/08/2015	05/01/2025
669780-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	119.0830	11,908,300	10,000,000	9,906,967		5,514			7.500	7.629	FA	272,917	750,000	08/15/1996	08/20/2026
66989H-AD-0	NOVARTIS CAPITAL CORP		R		1FE	4,961,850	109.5140	5,475,695	5,000,000	4,981,608		3,784			4.400	4.495	AO	40,944	220,000	03/09/2010	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP		R		1FE	13,900,180	103.2390	14,453,432	14,000,000	13,915,858		8,550			3.400	3.484	MN	72,722	476,000	02/18/2014	05/06/2024
66989G-AA-8	NOVARTIS SECS INVEST LTD		R	F	1FE	3,349,380	109.6380	3,289,125	3,000,000	3,153,538		(46,105)			5.125	3.376	FA	60,219	153,750	06/28/2011	02/10/2019
67000X-AM-8	NOVELIS INC		A	1	4FE	287,573	91.7500	268,828	293,000	287,544		(28)			8.750	9.169	JD	1,139	10,631	12/14/2015	12/15/2020
629377-BJ-0	NRG ENERGY INC			1	4FE	985,000	97.0000	970,000	1,000,000	990,272		1,637			8.250	8.507	MS	27,500	82,500	05/31/2012	09/01/2020
629377-BS-0	NRG ENERGY INC			1	4FE	1,746,525	93.7500	1,495,313	1,595,000	1,670,483		(32,925)			7.875	5.467	MN	16,050	125,606	08/05/2013	05/15/2021
629377-BS-0	NRG ENERGY INC		LS	1	4FE	2,418,475	93.7500	2,254,688	2,405,000	2,407,047		(5,901)			7.875	7.615	MN	24,200	189,394	08/05/2013	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	260,625	86.7500	216,875	250,000	259,121		(1,504)			6.625	5.729	MS	4,877	16,563	01/29/2015	03/15/2023
629377-BU-5	NRG ENERGY INC		LS	1	4FE	3,281,250	86.7500	2,776,000	3,200,000	3,258,504		(10,497)			6.625	6.170	MS	62,422	212,000	12/16/2013	03/15/2023
629377-BW-1	NRG ENERGY INC			1	4FE	950,000	85.2000	809,400	950,000	950,000					6.250	6.250	JJ	27,378	59,375	10/31/2014	07/15/2022
62943W-AB-5	NRG YIELD OPERATING LLC			1	3FE	5,740,433	82.8750	4,558,125	5,500,000	5,727,637		(12,796)			5.375	4.642	FA	111,681	147,813	07/23/2015	08/15/2024
67019E-AB-3	NSTAR				2FE	9,916,700	106.7080	10,670,750	10,000,000	9,963,180		8,503			4.500	4.605	MN	57,500	450,000	11/12/2009	11/15/2019
202864-B#-0	NSTAR GAS COMPANY				1FE	25,000,000	115.0000	28,750,000	25,000,000	25,070,258		(10,611)			9.950	9.877	MJSD	207,292	2,487,500	12/31/1998	12/01/2020
670346-AM-7	NUCOR CORP			1	2FE	5,845,671	96.9590	5,672,096	5,850,000	5,846,567		380			4.000	4.009	FA	97,500	234,000	07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP			1	2FE	1,997,880	90.7520	1,815,038	2,000,000	1,997,957		33			5.200	5.207	FA	43,333	104,000	07/24/2013	08/01/2043
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2			2	4FE	2,291,428	96.1000	2,206,493	2,296,038	2,291,587		889			4.500	4.549	JAJO	18,081	105,418	10/30/2014	05/21/2020
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1			2	4FE	2,648,633	96.1000	2,550,457	2,653,962	2,648,804		1,015			4.500	4.549	JAJO	20,893	121,857	10/30/2014	05/21/2020
67054L-AA-5	NUMERICABLE GROUP SA		F	1	4FE	1,945,000	99.1250	1,982,500	2,000,000	1,945,263		263			4.875	5.723	FA	36,833		12/21/2015	05/15/2019
67054L-AB-3	NUMERICABLE GROUP SA		F	1	4FE	14,703,750	97.0000	14,065,000	14,500,000	14,666,118		(28,844)			6.000	5.714	FA	328,667	810,000	02/19/2015	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA		F	1	4FE	6,015,000	96.5000	5,693,500	5,900,000	5,996,750		(11,755)			6.250	5.945	FA	139,306	368,750	06/23/2014	05/15/2024
67059T-AA-3	NUSTAR LOGISTICS			3	3FE	8,732,675	102.1250	8,935,938	8,750,000	8,744,796		1,993			8.150	7.751	AO	150,549	713,125	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP			1	3FE	9,976,400	88.0000	8,800,000	10,000,000	9,984,342		2,170			4.750	4.779	FA	197,917	475,000	01/30/2012	02/01/2022
67073Y-AA-4	NV ENERGY INC				2FE	7,140,000	113.5970	7,951,811	7,000,000	7,080,437		(13,848)			6.250	5.975	MN	55,903	437,500	03/10/2011	11/15/2020
62947Q-AT-5	NXP BV		F		3FE	99,875	98.2500	98,250	100,000	99,883		8			4.625	4.646	JD	206	2,390	06/23/2015	06/15/2022
62947Q-AN-8	NXP BV/NXP FUNDING LLC		E	1	3FE	4,014,688	103.2500	4,078,375	3,950,000	3,995,256		(7,331)			5.750	5.494	MS	66,876	227,125	04/05/2013	03/15/2023
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN			2	4FE	14,188,216	99.0000	14,182,199	14,325,454	14,199,686		11,470			5.750	5.930	JAJO	20,593	539,548	05/01/2015	12/27/2021
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2		R	2	4FE	1,960,076	98.6670	1,938,720	1,964,912	1,960,338		1,056			4.500	4.566	MJSD	246	105,144	10/31/2014	10/18/2019
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	9,994,000	100.0840	10,008,360	10,000,000	9,999,897		1,229			2.500	2.579	FA	104,167	250,000	12/13/2010	02/01/2016
674599-CC-7	OCCIDENTAL PETROLEUM COR			1	1FE	19,617,950	97.7770	19,555,460	20,000,000	19,760,989		34,640			3.125	3.343	FA	236,111	625,000	08/24/2011	02/15/2022
674812-AK-8	OCEAN ENERGY INC				2FE	8,809,950	104.6510	8,372,064	8,000,000	8,194,240		(68,608)			8.250	7.172	JJ	330,000	660,000	08/07/2002	07/01/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016			1	3	15,000,000	87.5000	13,125,000	15,000,000	15,000,000					2.158	1.836	MJSD	2,698	279,731	09/29/2006	09/29/2016
677050-AE-6	OGLETHORPE POWER CORP				1FE	554,830	110.3510	551,754	500,000	553,890		(940)			6.100	2.575	MS	8,981		12/07/2015	03/15/2019
677050-AG-1	OGLETHORPE POWER CORP				1FE	5,000,000	112.4180	5,620,885	5,000,000	5,000,000					5.950	5.950	MN	49,583	297,500	10/26/2009	11/01/2039
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	10,462,935	101.8540	10,694,628	10,500,000	10,497,976		4,670			6.000	6.048	JD	52,500	630,000	06/07/2006	06/01/2016
677730-A*-4	OHIO VALLEY ELECTRIC CORP			23	2	35,150,331	104.5260	36,741,263	35,150,331	37,309,242		(63,272)			6.400	5.756	FA	849,857	2,240,681	02/06/2006	06/15/2040
678858-BL-4	OKLAHOMA G&E CO				1FE	6,955,060	119.8010	8,386,070	7,000,000	6,958,703		744			5.850	5.896	JD	34,125	409,500	06/03/2010	06/01/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES				1	15,833,333	104.6030	16,562,097	15,833,333	15,833,333					4.830	4.830	JD	63,729	764,750	04/07/2011	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A				3	1,250,000	105.8540	1,323,176	1,250,000	1,252,629		(813)			7.230	7.076	JD	2,259	90,375	12/31/1998	12/22/2017
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1	2FE	2,479,717	97.5710	2,439,268	2,500,000	2,480,486		768			4.500	4.607	JJ	51,875		07/21/2015	01/15/2025
681904-AS-7	OMNICARE INC			1	2FE		107.1620								4.750	0.000	JD		1,875	11/06/2014	12/01/2022
681904-AT-5	OMNICARE INC			1	3FE		111.1620								5.000	0.000	JD		6,233	01/08/2015	12/01/2024
681919-AZ-9	OMNICOM GROUP INC				2FE	4,978,350	100.9440	5,047,200	5,000,000	4,985,418		2,010			3.625	3.687	MN	30,208	181,250	04/18/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC				2FE	9,965,400	106.6450	10,664,510	10,000,000	9,982,136		3,406			4.450	4.493	FA	168,111	445,000	08/02/2010	08/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	5,303,565	128.2370	5,770,656	4,500,000	5,131,178		(20,992)			7.250	5.931	JJ	150,438	326,250	03/30/2005	01/15/2033
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,992,910	104.8480	5,692,187	5,429,000	5,599,896		(93,766)			5.000	3.134	MS	68,617	271,450	07/27/2011	09/30/2017
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LL			1	2FE	5,037,746	93.9530	4,697,640	5,000,000	5,037,141		(605)			2.950	2.858	AO	36,875		10/29/2015	04/01/2025
682680-AQ-6	ONEOK INC			1	3FE	3,793,133	72.0000	2,816,640	3,912,000	3,822,347		12,469			4.250	4.687	FA	69,275	166,260	07/25/2013	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,380,500	82.6640	2,479,914	3,000,000	2,431,602		9,654			6.650	8.627	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	10,140,665	83.8630	9,224,919	11,000,000	10,205,857		12,231			6.850	7.514	AO	159,072	753,500	05/12/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			1	2FE	4,978,800	81.1120	4,055,620	5,000,000	4,984,982		1,947			3.375	3.448	AO	42,188	168,750	09/10/2012	10/01/2022
68268N-AJ-2	ONEOK PARTNERS LP		0	1	2FE	4,978,800	81.1120	4,055,620	5,000,000	4,984,982		1,947			3.375	3.448	AO	42,188	168,750	09/10/2012	10/01/2022
68268N-AP-8	ONEOK PARTNERS LP			1	2FE	1,356,192	84.2240	1,179,133	1,400,000	1,356,635		443			4.900	5.318	MS	20,199	23,819	11/23/2015	03/15/2025
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB			2	4FE	3,783,638	89.4170	3,423,523	3,828,716	3,785,868		11,073			5.000	5.354	MJSD	532	198,410	06/07/2013	06/07/2019
683715-AA-4	OPEN TEXT CORP		A	1	3FE	4,159,373	99.0000	3,960,000	4,000,000	4,141,734		(17,638)			5.625	4.822	JJ	103,750	98,438	12/08/2015	01/15/2023
68389X-AR-6	ORACLE CORP				1FE	1,502,430	100.0800	1,501,193	1,500,000	1,502,365		(65)			0.901	0.848	JAJO	2,927		11/25/2015	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS		F		2FE	10,000,000	105.0130	10,501,297	10,000,000	10,000,000					6.090	6.090	AO	142,100	609,000	10/07/2003	10/07/2018
R67788-AA-4	ORKLA ASA (NORWAY) 10'S		F		2	10,000,000	105.7580	10,575,837	10,000,000	10,000,000					6.090	6.090	MS	174,242	609,000	09/18/2007	09/18/2017
R67788-AB-2	ORKLA ASA (NORWAY) 12'S		F		2	30,000,000	109.3140	32,794,113	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,857,000	09/18/2007	09/18/2019
688239-AE-2	OSHKOSH CORP			1	3FE	9,465,532	98.0000	9,065,000	9,250,000	9,453,481		(12,050)			5.375	5.005	MS	165,729	247,213	06/26/2015	03/01/2025
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN			2	4FE	978,980	98.0000	967,750	987,500	979,278		1,236			5.000	5.172	FMAN	137	50,250	08/20/2014	07/28/2021
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP			1	4FE	3,169,370	102.2500	3,118,625	3,050,000	3,150,963		(18,406)			5.250	4.408	MN	20,460	160,125	02/05/2015	02/15/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP			1	4FE	9,674,460	102.7500	9,776,663	9,515,000	9,658,789		(15,670)			5.625	5.341	MN	68,389	535,219	04/17/2015	02/15/2024
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC			13	6*	601,937	55.0000	704,394	1,280,716						0.000	0.000	MJSD			07/26/2006	09/30/2016
690732-AD-4	OWENS & MINOR INC				2FE	1,507,095	99.5690	1,493,529	1,500,000	1,507,034		(61)			3.875	3.783	MS	17,115		12/08/2015	09/15/2021
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC				4FE	500,000	97.7500	488,750	500,000	500,000					5.000	5.000	AO	5,278	21,667	11/18/2014	01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC				4FE	3,419,608	97.7500	3,299,063	3,375,000	3,417,067		(2,541)			5.375	5.203	AO	38,297	90,479	12/08/2015	01/15/2025
69371R-L9-5	PACCAR FINANCIAL CORP				1FE	2,000,302	99.7120	1,994,232	2,000,000	2,000,289		(13)			0.642	0.512	MJSD	892		12/03/2015	06/06/2017
694308-GT-8	PACIFIC GAS & ELECTRIC			1	2FE	10,123,350	103.9500	10,394,960	10,000,000	10,068,734		(13,147)			3.500	3.342	AO	87,500	350,000	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC			1	2FE	5,311,050	107.0810	5,354,055	5,000,000	5,184,043		(30,643)			4.250	3.492	MN	27,153	212,500	08/05/2011	05/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC			1	2FE	4,974,650	100.2370	5,011,845	5,000,000	4,980,339		2,290			3.250	3.310	JD	7,222	162,500	06/12/2013	06/15/2023
694308-HG-5	PACIFIC GAS AND ELECTRIC CO			1	1FE	4,995,050	102.9890	5,149,435	5,000,000	4,995,839		431			3.750	3.762	FA	70,833	187,500	02/18/2014	02/15/2024
694308-HN-0	PACIFIC GAS AND ELECTRIC CO			1	1FE	491,885	96.8990	484,494	500,000	491,897		12			4.250	4.347	MS	3,306		11/23/2015	03/15/2046
69512E-CA-1	PACIFICORP				1FE	5,341,400	127.0760	6,353,815	5,000,000	5,150,321		(18,404)			8.375	7.752	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP				1FE	7,797,280	121.5630	9,725,024	8,000,000	7,777,280		20,329			7.260	7.745	AO	145,200	580,800	08/08/1996	07/21/2023
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000	127.7640	12,776,380	10,000,000	9,959,185		4,841			8.530	8.617	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2FE	9,973,500	105.0030	10,500,250	10,000,000	9,978,324		2,259			4.500	4.533	MN	75,000	450,000	10/15/2013	11/01/2023
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED				2FE	28,986,186	114.9980	33,333,563	28,986,186	28,986,186					6.885	6.885	FA	670,777	1,975,881	01/24/2008	07/31/2029
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL			2	5	5,147,623	97.0000	5,092,500	5,250,000	5,155,082		7,459			9.250	9.648	MJSD	1,349	329,146	05/01/2015	12/31/2021
70212J-AA-3	PARTNERRE FINANCE			1	2FE	4,997,450	100.8170	5,040,860	5,000,000	4,997,495		6			6.440	6.446	JD	26,833	322,000	11/02/2006	12/01/2066
70213B-AA-9	PARTNERRE FINANCE B LLC				1FE	1,101,740	109.6650	1,096,646	1,000,000	1,100,552		(1,188)			5.500	3.049	JD	4,583		12/08/2015	06/01/2020
702150-AC-7	PARTY CITY HOLDCO INC			1	5FE	200,000	97.0000	194,000	200,000	200,000					6.125	6.125	FA	4,492		08/05/2015	08/15/2023
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000	93.1690	4,658,450	5,000,000	5,000,000					4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
704549-AF-1	PEABODY ENERGY CORP			4	5FE		26.1880								7.875	0.000	MN			04/09/2013	11/01/2026
705012-AA-0	PEARSON FUNDING TWO		F		2FE	9,947,800	100.7070	10,070,650	10,000,000	9,996,334		9,460			4.000	4.099	MN	48,889	400,000	05/10/2010	05/17/2016
706451-BS-9	PEMEX PROJ FDG MASTER TR		R		2FE	9,034,650	104.1000	9,369,000	9,000,000	9,009,414		(3,980)			5.750	5.698	MS	172,500	517,500	06/06/2008	03/01/2018
709599-AE-4	PENSKE TRUCK LEASING CO LP				2FE	14,989,200	102.0190	15,302,775	15,000,000	14,996,860		2,209			3.750	3.766	MN	78,125	562,500	05/08/2012	05/11/2017
709599-AQ-7	PENSKE TRUCK LEASING CO LP			1	2FE	986,770	98.3670	983,668	1,000,000	986,999		229			2.500	2.898	JD	1,111	12,500	12/03/2015	06/15/2019
709599-AU-8	PENSKE TRUCK LEASING CO LP			1	2FE	15,966,315	98.9970	15,869,139	16,030,000	15,971,487		5,172			3.200	3.287	JJ	227,982		12/03/2015	07/15/2020
709629-AJ-8	PENTAIR FINANCE SA		E	1	2FE	19,773,128	104.2530	20,850,580	20,000,000	19,838,442		25,485			5.000	5.174	MN	127,778	1,000,000	04/29/2013	05/15/2021
709629-AL-3	PENTAIR FINANCE SA		E	1	2FE	2,991,089	94.0730	2,822,202	3,000,000	2,993,365		875			3.150	3.187	MS	27,825	94,500	04/29/2013	09/15/2022
712704-AA-3	PEOPLE'S UNITED FIN INC			1	2FE	2,990,040	98.4200	2,952,606	3,000,000	2,992,720		906			3.650	3.690	JD	7,604	109,500	12/03/2012	12/06/2022
713448-BR-8	PEPSICO INC				1FE	17,115,568	103.5370	17,590,885	16,990,000	17,060,109		(13,290)			3.125	3.032	MN	88,490	530,938	08/09/2011	11/01/2020
713448-BW-7	PEPSICO INC				1FE	23,863,270	103.0520	24,732,552	24,000,000	23,917,607		13,165			3.000	3.067	FA	252,000	720,000	08/22/2011	08/25/2021
713448-CU-0	PEPSICO INC				1FE	7,489,215	99.4910	7,461,818	7,500,000	7,489,510		295			0.492	0.523	JAJO	6,456	11,629	12/03/2015	04/30/2018
713448-CY-2	PEPSICO INC			1	1FE	1,990,640	103.4060	2,068,122	2,000,000	1,990,999		359			3.500	3.556	JJ	31,889		07/14/2015	07/17/2025
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB			2	4	9,292,519	98.9770	9,286,485	9,382,468	9,299,033		6,514			5.750	5.924	MJSD	1,499	361,413	05/01/2015	12/16/2021
714295-AB-8	PERRIGO CO		E	1	2FE	984,490	97.1990	971,989	1,000,000	984,706		216			3.500	3.789	JD	1,556	17,500	11/23/2015	12/15/2021
714294-AD-7	PERRIGO COMPANY PLC		E	1	2FE	2,988,482	97.4890	2,924,676	3,000,000	2,989,766		1,084			4.000	4.051	MN	15,333	120,000	10/23/2014	11/15/2023
71677H-AF-2	PET SMART INC TL			2	3FE	3,007,388	97.2250	2,902,166	2,985,000	3,004,196		(3,191)			4.250	4.129	JAJO	6,343	123,454	04/22/2015	03/11/2022
71645W-AM-3	PETROBRAS INTL FIN CO		F		3FE	51,375	89.0000	44,500	50,000	50,432		(183)			5.875	5.446	MS	979	2,938	02/25/2010	03/01/2018
71645W-AM-3	PETROBRAS INTL FIN CO	LS	F		3FE	2,003,625	89.0000	1,735,500	1,950,000	1,966,861		(7,149)			5.875	5.446	MS	38,188	114,563	02/25/2010	03/01/2018
71645W-AN-1	PETROBRAS INTL FIN CO		F		3FE	28,875	88.5000	22,125	25,000	26,643		(456)			7.875	5.605	MS	580	1,969	06/17/2010	03/15/2019
71645W-AN-1	PETROBRAS INTL FIN CO	LS	F		3FE	1,876,875	88.5000	1,438,125	1,625,000	1,731,805		(29,644)			7.875	5.605	MS	37,680	127,969	06/17/2010	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO		F		3FE	8,537,525	78.5000	6,280,000	8,000,000	8,284,316		(62,758)			5.750	4.725	JJ	205,722	460,000	08/10/2011	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO		F		3FE	5,209,050	74.5000	3,725,000	5,000,000	5,128,918		(21,963)			5.375	4.796	JJ	114,965	268,750	02/01/2012	01/27/2021
71644E-AH-5	PETRO-CANADA LTD		A		1FE	1,497,435	107.1930	1,607,892	1,500,000	1,499,247		287			6.050	6.073	MN	11,596	90,750	05/12/2008	05/15/2018
71654Q-BG-6	PETROLEOS MEXICANOS		F		2FE	4,986,893	87.2500	4,362,500	5,000,000	4,989,743		1,254			3.500	3.533	JJ	73,403	175,000	09/04/2013	01/30/2023
71654Q-BK-7	PETROLEOS MEXICANOS		F		2FE	498,750	98.8750	494,375	500,000	498,781		31			2.335	2.434	JAJO	2,400		12/03/2015	07/18/2018
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	31,734,660	107.7540	34,481,376	32,000,000	31,887,491		27,519			5.250	5.358	FA	648,667	1,680,000	08/17/2009	08/12/2019
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL			2	5	7,747,523	98.3170	7,694,073	7,825,781	7,751,946		4,423			5.500	5.730	MJSD	1,196	154,669	08/24/2015	08/19/2020
717081-DB-6	PFIZER INC				1FE	6,267,950	112.5000	5,624,980	5,000,000	5,564,703		(167,162)			6.200	2.510	MS	91,278	310,000	08/09/2011	03/15/2019
717081-DM-2	PFIZER INC				1FE	456,701	102.5930	461,668	450,000	456,629		(71)			3.400	3.198	MN	1,955		11/19/2015	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-DQ-3	PFIZER INC				1FE	2,038,374	106.0080	2,120,164	2,000,000	2,032,468		(5,906)			6.050	4.693	MS	30,586		10/07/2015	03/30/2017
717081-DR-1	PFIZER INC				1FE	22,085,682	112.0090	23,011,047	20,544,000	21,996,836		(68,302)			5.200	3.492	FA	412,478		10/07/2015	08/12/2020
717081-DR-1	PFIZER INC	.0			1FE	4,117,328	112.0090	4,143,198	3,699,000	4,094,862		(18,767)			5.200	2.695	FA	74,268		10/07/2015	08/12/2020
717081-DS-9	PFIZER INC				1FE	17,700,328	116.9390	20,756,726	17,750,000	17,701,503		1,175			5.800	5.845	FA	397,501		10/07/2015	08/12/2023
717081-DT-7	PFIZER INC			1	1FE	3,483,724	115.1170	4,144,198	3,600,000	3,484,217		493			5.600	5.848	MS	59,360		10/07/2015	09/15/2040
500472-AC-9	PHILIPS ELECTRONICS NV		F		2FE	3,031,520	115.9390	3,478,164	3,000,000	3,028,631		(564)			6.875	6.790	MS	63,021	206,250	06/12/2009	03/11/2038
718546-AJ-3	PHILLIPS 66				2FE	9,998,491	101.3590	10,135,920	10,000,000	9,999,507		358			2.950	2.954	MN	49,167	295,000	01/30/2013	05/01/2017
718549-AA-6	PHILLIPS 66 PARTNERS LP			1	2FE	7,000,000	94.3820	6,606,740	7,000,000	7,000,000					2.646	2.646	FA	69,972	88,494	02/18/2015	02/15/2020
718549-AB-4	PHILLIPS 66 PARTNERS LP			1	2FE	1,364,466	86.0240	1,204,335	1,400,000	1,364,777		311			3.605	3.927	FA	19,066	17,224	11/23/2015	02/15/2025
72147K-AC-2	PILGRIMS PRIDE CORP			1	4FE	2,545,000	97.2500	2,475,013	2,545,000	2,545,000					5.750	5.750	MS	43,088	3,821	11/10/2015	03/15/2025
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB			2	3FE	1,391,528	100.0000	1,400,000	1,400,000	1,391,643		(1,548)			3.750	3.869		146	81,205	12/03/2014	10/01/2021
723456-AS-8	PINNACLE ENTERTAINMENT INC			1	3FE	9,086,253	105.1250	9,461,250	9,000,000	9,063,020		(15,363)			6.375	6.154	FA	239,063	573,750	06/18/2014	08/01/2021
723787-AK-3	PIONEER NATURAL RESOURCE			1	2FE	9,446,800	91.2900	8,672,531	9,500,000	9,463,033		4,853			3.950	4.018	JJ	173,032	375,250	06/21/2012	07/15/2022
723787-AL-1	PIONEER NATURAL RESOURCES CO			1	2FE	2,992,500	92.3350	2,770,059	3,000,000	2,992,589		89			3.450	3.504	JJ	6,900		11/30/2015	01/15/2021
723787-AM-9	PIONEER NATURAL RESOURCES CO			1	2FE	1,498,335	90.0410	1,350,621	1,500,000	1,498,344		9			4.450	4.464	JJ	4,450		11/30/2015	01/15/2026
72447X-AC-1	PITNEY BOWES INC				2FE	3,458,105	105.4900	3,692,143	3,500,000	3,491,043		4,858			5.750	5.910	MS	59,257	201,250	09/06/2007	09/15/2017
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	6,954,150	101.8630	7,130,431	7,000,000	6,996,757		4,982			5.875	5.952	FA	155,361	411,250	08/05/2004	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	11,134,309	102.7450	10,618,706	10,335,000	10,474,391		(127,919)			6.125	4.778	JJ	291,892	633,019	03/24/2010	01/15/2017
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	9,952,300	98.9070	9,890,650	10,000,000	9,977,994		4,707			5.750	5.812	JJ	265,139	575,000	09/01/2009	01/15/2020
72650R-BD-3	PLAINS ALL AMER PIPELINE			1	2FE	1,995,840	84.1420	1,682,846	2,000,000	1,996,673		360			3.850	3.875	AO	16,256	77,000	08/08/2013	10/15/2023
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP			1	2FE	477,485	88.6790	443,396	500,000	477,972		487			2.600	3.811	JD	578	6,500	11/23/2015	12/15/2019
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1	2FE	969,825	87.2950	872,951	1,000,000	970,061		236			4.650	5.037	AO	16,404		11/23/2015	10/15/2025
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP			1	5FE	25,583	86.5000	21,625	25,000	25,499		(85)			6.500	5.943	JJ	677	808	03/12/2015	02/01/2022
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP	.LS		1	5FE	1,114,000	86.5000	951,500	1,100,000	1,111,966		(2,034)			6.500	6.193	JJ	29,792	35,551	03/12/2015	02/01/2022
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP			1	5FE	1,139,077	99.7500	1,122,188	1,125,000	1,139,018		(59)			10.375	10.011	MN	16,535		12/23/2015	05/01/2021
69349L-AM-0	PNC BANK NA			1	1FE	4,986,000	103.1330	5,156,645	5,000,000	4,988,935		1,239			3.800	3.834	JJ	82,333	190,000	07/22/2013	07/25/2023
69353R-EN-4	PNC BANK NA				1FE	1,997,000	99.5240	1,990,474	2,000,000	1,997,123		123			0.834	0.432	MJSD	1,437	5,559	11/19/2015	06/01/2018
69353R-ES-3	PNC BANK NA			1	1FE	4,996,500	99.9760	4,998,790	5,000,000	4,996,793		293			2.600	2.615	JJ	57,778		07/16/2015	07/21/2020
69353R-ET-1	PNC BANK NA			1	1FE	7,498,875	99.7440	7,480,808	7,500,000	7,498,934		59			1.800	1.805	MN	21,750		10/29/2015	11/05/2018
69353R-EU-8	PNC BANK NA			1	1FE	2,004,480	99.5510	1,991,016	2,000,000	2,004,426		(54)			2.450	2.401	MN	7,894		12/01/2015	11/05/2020
69353R-ER-5	PNC FINANCIAL SERVICES GROUP INC (			1	1FE	9,998,800	99.8050	9,980,450	10,000,000	9,998,974		174			1.850	1.854	JJ	82,222		07/16/2015	07/20/2018
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA				3	1,250,000	105.1010	1,313,759	1,250,000	1,250,000					7.230	7.230	JD	2,259	90,375	12/31/1998	12/22/2017
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB			2	4FE	1,970,670	97.0000	1,915,750	1,975,000	1,970,823		618			4.750	4.793	FMAN	261	110,764	10/06/2014	08/02/2021
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	9,992,600	111.5690	11,156,890	10,000,000	9,997,062		784			6.100	6.110	AO	128,778	610,000	04/13/2009	04/15/2019
73744G-AF-9	POST HOLDINGS 6/14 INCREMENTAL			2	3FE	115,674	99.7340	117,399	117,712	115,750		(1,410)			3.750	4.103	MJSD	368	12,884	12/02/2014	06/02/2021
737446-AH-7	POST HOLDINGS INC			1	4FE	100,000	104.7500	104,750	100,000	100,000					7.750	7.750	MS	2,863		08/12/2015	03/15/2024
737446-AJ-3	POST HOLDINGS INC			1	4FE	85,000	106.0000	90,100	85,000	85,000					8.000	8.000	JJ	2,512		08/12/2015	07/15/2025
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN		A	1	1FE	9,911,100	97.2480	9,724,840	10,000,000	9,924,877		7,694			3.625	3.732	MS	106,736	362,500	03/04/2014	03/15/2024
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		1FE	20,971,957	102.1720	21,277,361	20,825,000	20,873,374		(24,361)			3.250	3.124	JD	56,401	676,813	07/29/2011	12/01/2017
73931D-AC-6	POWER PRODUCTS LLC TLB			2	4FE	17,295,584	99.3020	9,729,648	9,798,038	9,746,795		7,008			5.750	5.898	FMAN	347	382,573	05/01/2015	12/13/2019
73934B-AA-4	POWER STOP LLC TERM LOAN			2	4	7,332,188	98.0680	7,263,161	7,406,250	7,337,880		5,692			5.500	5.949	MJSD	1,132	285,280	05/29/2015	05/29/2021
693506-BD-8	PPG INDUSTRIES INC				1FE	15,036,650	102.6970	15,404,595	15,000,000	15,024,344		(4,744)			3.600	3.562	MN	69,000	540,000	08/11/2011	11/15/2020
69351U-AG-8	PPL CORP / PPL ELECTRIC UTILITIES				1	8,000,000	109.0500	8,724,016	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	12/20/2005	12/15/2020
69352J-AK-3	PPL ENERGY SUPPLY LLC				3FE	2,075,808	45.0000	945,000	2,100,000	2,079,265		480			6.000	6.085	JD	5,600	126,000	12/11/2006	12/15/2036
69352J-AN-7	PPL ENERGY SUPPLY LLC			1	3FE	255,406	61.4690	169,040	275,000	256,634		1,228			4.600	5.948	JD	562	6,325	07/01/2015	12/15/2021
69353U-AA-9	PPL WEM HOLDINGS PLC		F	1	2FE	14,996,250	109.0950	16,364,205	15,000,000	14,997,760		354			5.375	5.398	MN	134,375	806,250	04/18/2011	05/01/2021
74005P-AU-8	PRAXAIR INC				1FE	14,925,900	107.6810	16,152,150	15,000,000	14,969,255		7,642			4.500	4.562	FA	255,000	675,000	08/10/2009	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	4,977,500	106.4350	5,321,750	5,000,000	4,987,188		2,166			4.050	4.120	MS	59,625	202,500	03/01/2011	03/15/2021
74005P-BP-8	PRAXAIR INC				1FE	19,981,200	99.6910	19,938,140	20,000,000	19,982,158		958			2.250	2.270	AO	121,250		09/21/2015	09/24/2020
74153W-CF-4	PRICOA GLOBAL FUNDING I				1FE	9,995,600	99.6300	9,963,000	10,000,000	9,995,998		398			1.900	1.915	MS	52,778		09/14/2015	09/21/2018
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	499,340	99.1200	495,600	500,000	499,432		92			2.200	2.228	AO	2,536	5,500	03/31/2015	04/08/2020
742718-DB-2	PROCTER & GAMBLE CO				1FE	7,651,575	120.9490	9,071,175	7,500,000	7,620,576		(3,582)			5.800	5.659	FA	164,333	217,500	08/17/2004	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO				1FE	25,407,846	121.5260	26,306,755	21,647,000	25,022,392		(94,890)			5.550	4.410	MS	387,121	1,201,409	08/17/2011	03/05/2037
742718-DN-6	PROCTER & GAMBLE CO				1FE	3,992,960	108.9600	4,358,408	4,000,000	3,997,446		743			4.700	4.722	FA	71,022	188,000	02/03/2009	02/15/2019
742718-EG-0	PROCTER & GAMBLE CO				1FE	656,617	100.6410	654,164	650,000	655,910		(707)			1.900	1.654	MN	2,058	6,175	07/07/2015	11/01/2019
742718-EH-8	PROCTER & GAMBLE CO				1FE	1,498,260	99.6720	1,495,076	1,500,000	1,498,298		38			0.599	0.629	FMAN	1,522		11/24/2015	11/01/2019
743263-AQ-8	PROGRESS ENERGY INC				2FE	9,980,900	107.2170	10,721,700	10,000,000	9,991,427		1,941			4.875	4.899	JD	40,625	487,500	11/16/2009	12/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263-AR-6	PROGRESS ENERGY INC			1	2FE	3,169,290	105.7720	3,173,154	3,000,000	3,127,481		(20,701)			4.400	3.458	JJ	60,867	110,000	02/20/2015	01/15/2021
743315-AN-3	PROGRESSIVE CORP				1FE	4,994,600	105.7300	5,286,485	5,000,000	4,996,708		514			3.750	3.763	FA	66,667	187,500	08/17/2011	08/23/2021
74340X-AX-9	PROLOGIS LP			1	2FE	985,590	103.3830	1,033,830	1,000,000	992,202		3,579			4.000	4.404	JJ	18,444	40,000	02/13/2014	01/15/2018
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	5,030,000	106.0810	5,335,869	5,030,000	5,030,000					5.300	5.300	AO	66,648	266,590	07/14/2005	10/01/2020
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	9,450,000	106.8540	10,097,675	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA NTS 09 A	R			1FE	7,494,450	103.1550	7,736,595	7,500,000	7,499,321		863			5.800	5.667	AO	108,750	435,000	11/10/2009	10/01/2016
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,233,000	116.3010	1,395,616	1,200,000	1,223,602		(1,192)			7.250	7.008	MS	25,617	87,000	03/10/2005	03/15/2028
744320-BX-2	PRUDENTIAL FINANCIAL INC				2FE	1,003,820	99.9620	999,619	1,000,000	1,003,678		(142)			1.142	0.999	FMAN	1,459		11/19/2015	08/15/2018
744320-BY-0	PRUDENTIAL FINANCIAL INC				2FE	3,162,545	104.2100	3,297,208	3,164,000	3,162,597		23			5.100	5.103	FA	60,960	161,364	08/12/2013	08/15/2043
744320-BZ-7	PRUDENTIAL FINANCIAL INC				2FE	3,980,280	100.4150	4,016,616	4,000,000	3,983,037		1,711			3.500	3.559	MN	17,889	140,000	05/12/2014	05/15/2024
744320-AV-4	PRUDENTIAL FINANCIAL INC ABS			1	2FE	999,375	99.8750	998,750	1,000,000	992,547		(2)	13,701		5.375	5.337	FA	6,868	13,214	11/23/2015	05/15/2045
69362B-AW-2	PSEG POWER LLC				2FE	7,965,760	107.4190	8,593,496	8,000,000	7,983,197		3,417			5.125	5.187	AO	86,556	410,000	03/29/2010	04/15/2020
693627-AZ-4	PSI ENERGY INC				1FE	4,486,872	102.2240	4,600,071	4,500,000	4,499,077		1,943			6.050	6.096	JD	12,100	272,250	06/27/2008	06/15/2016
744560-AU-0	PUB SVC ELEC & GAS	R			1FE	2,990,370	115.3470	3,460,395	3,000,000	2,991,313		176			5.375	5.374	MN	26,875	161,250	11/18/2009	11/01/2039
744542-AB-7	PUBLIC SERVICE CO OF NEW			1	2FE	4,992,850	107.5900	5,379,510	5,000,000	4,995,425		663			5.350	5.348	AO	66,875	267,500	10/06/2011	10/01/2021
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	995,980	131.7850	1,317,852	1,000,000	996,397		69			6.500	6.515	FA	27,083	65,000	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	1,497,795	109.3070	1,639,605	1,500,000	1,499,303		243			5.800	5.820	FA	36,250	87,000	08/06/2008	08/01/2018
744448-CG-4	PUBLIC SERVICE COLORADO			1	1FE	4,982,700	91.1850	4,559,255	5,000,000	4,983,826		355			3.600	3.621	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CH-2	PUBLIC SERVICE COLORADO			1	1FE	3,981,480	97.4270	3,897,088	4,000,000	3,986,156		1,729			2.500	2.553	MS	29,444	100,000	03/19/2013	03/15/2023
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP			1	1FE	4,108,760	102.4560	4,098,236	4,000,000	4,095,886		(10,637)			3.500	3.152	MN	23,333	140,000	10/06/2014	11/01/2023
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	128.1520	6,407,585	5,000,000	5,078,979		(10,941)			9.250	8.876	JD	38,542	462,500	10/24/1991	06/01/2021
745310-AB-8	PUGET ENERGY INC				2FE	6,111,875	114.5660	6,587,528	5,750,000	5,974,140		(38,704)			6.500	5.583	JD	16,611	373,750	03/16/2012	12/15/2020
745310-AF-9	PUGET ENERGY INC			1	2FE	1,249,916	110.9380	1,386,725	1,250,000	1,249,938		8			5.625	5.626	JJ	32,422	70,313	12/13/2012	07/15/2022
745310-AH-5	PUGET ENERGY INC			1	2FE	1,086,444	96.9400	1,066,340	1,100,000	1,086,444					3.650	3.807	MN	5,130		12/31/2015	05/15/2025
745332-CA-2	PUGET SOUND ENERGY INC				1FE	12,000,000	121.5800	14,589,612	12,000,000	12,000,000					5.757	5.757	AO	172,710	690,840	09/08/2009	10/01/2039
745332-CC-8	PUGET SOUND ENERGY INC				1FE	5,000,000	120.6310	6,031,540	5,000,000	5,000,000					5.764	5.764	JJ	132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			1	1FE	5,000,000	103.0250	5,151,225	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745867-AM-3	PULTE HOMES INC				3FE	1,155,000	113.2500	1,245,750	1,100,000	1,151,478		(1,568)			7.875	7.379	JD	3,850	86,625	08/19/2013	06/15/2032
745867-AP-6	PULTE HOMES INC				3FE	11,201,250	101.5000	11,926,250	11,750,000	11,236,847		16,454			6.375	6.802	MN	95,714	653,438	10/07/2015	05/15/2033
745867-AT-8	PULTE HOMES INC				3FE	3,313,973	98.0000	3,305,540	3,373,000	3,314,031		59			6.000	6.157	FA	76,455		12/15/2015	02/15/2035
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2	12,031,493	103.9760	12,509,847	12,031,493	12,031,493					6.240	6.241	JD	2,085	708,535	05/19/2005	12/30/2019
693656-AA-8	PVH CORP			1	3FE	6,772,750	97.7500	6,744,750	6,900,000	6,794,681		11,639			4.500	4.748	JD	13,800	310,500	03/20/2014	12/15/2022
69368H-AC-7	PVH CORP TL-B			2	2FE	336,152	100.4290	338,474	337,028	336,045		175			3.250	3.318	MJSD	30	13,605	03/04/2013	02/13/2020
74733V-AC-4	QEP RESOURCES INC			1	3FE	50,000	71.0000	35,500	50,000	50,000					5.250	5.250	MN	438	2,625	09/05/2012	05/01/2023
74733V-AC-4	QEP RESOURCES INC	LS		1	3FE	1,400,000	71.0000	994,000	1,400,000	1,400,000					5.250	5.250	MN	12,250	73,500	09/05/2012	05/01/2023
747525-AF-0	QUALCOMM INC			1	1FE	970,165	95.9160	959,159	1,000,000	970,489		324			3.450	3.823	MN	3,929	8,625	11/23/2015	05/20/2025
747525-AH-6	QUALCOMM INC				1FE	3,295,772	99.1200	3,270,957	3,300,000	3,295,868		96			0.640	0.304	FMAN	2,462	5,872	12/08/2015	05/18/2018
74819R-AP-1	QUEBECOR MEDIA INC		G		4FE	1,563,750	100.7500	1,511,250	1,500,000	1,557,979		(5,771)			5.750	5.083	JD	3,833	86,250	02/23/2015	01/15/2023
74819R-AP-1	QUEBECOR MEDIA INC	LS	G		4FE	1,875,803	100.7500	1,838,688	1,825,000	1,867,261		(4,571)			5.750	5.346	JD	4,664	104,938	02/23/2015	01/15/2023
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	9,849,100	105.9990	10,599,870	10,000,000	9,930,533		15,019			4.750	4.940	JJ	199,236	475,000	11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC				2FE	2,916,840	103.1760	3,095,268	3,000,000	2,924,206		1,391			5.750	6.033	JJ	72,354	172,500	11/12/2009	01/30/2040
74834L-AW-0	QUEST DIAGNOSTICS INC			1	2FE	2,739,893	98.6400	2,712,600	2,750,000	2,741,125		1,233			2.500	2.581	MS	17,378	34,722	11/19/2015	03/30/2020
74834L-AX-8	QUEST DIAGNOSTICS INC			1	2FE	5,750,018	96.6120	5,555,167	5,750,000	5,748,885		(1,133)			3.500	3.502	MS	50,872	97,222	11/30/2015	03/30/2025
74840L-AA-0	QUICKEN LOANS INC			1	3FE	3,684,500	95.2500	3,476,625	3,650,000	3,682,206		(2,294)			5.750	5.601	MN	34,979	102,023	05/12/2015	05/01/2025
748767-AF-7	QUINTILES TRANSNATIONAL CORP			1	3FE	753,710	100.5000	753,750	750,000	753,676		(34)			4.875	4.770	MN	4,672	6,195	12/08/2015	05/15/2023
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B			2	3FE	992,513	99.5830	990,851	995,000	992,700		188			3.250	3.290	MJSD	90	19,485	05/27/2015	05/12/2022
747262-AH-6	QVC INC				2FE	12,100,772	99.6810	11,961,756	12,000,000	12,074,494		(9,531)			5.125	5.012	JJ	305,792	615,000	02/13/2013	07/02/2022
747262-AK-9	QVC INC				2FE	12,995,990	94.9150	12,338,937	13,000,000	12,996,826		367			4.375	4.379	MS	167,465	568,750	08/29/2013	03/15/2023
747262-AK-9	QVC INC	O			2FE	9,996,916	94.9150	9,491,490	10,000,000	9,997,558		283			4.375	4.379	MS	128,819	437,500	08/29/2013	03/15/2023
747262-AQ-6	QVC INC				2FE	1,488,090	98.6980	1,480,466	1,500,000	1,488,280		190			3.125	3.381	AO	11,719		12/08/2015	04/01/2019
747262-AS-2	QVC INC				2FE	4,996,421	95.7080	4,785,405	5,000,000	4,996,878		301			4.850	4.859	AO	60,625	242,500	06/17/2014	04/01/2024
747262-AW-3	QVC INC			1	2FE	441,255	86.5030	432,515	500,000	441,407		152			5.450	6.548	FA	10,294		11/23/2015	08/15/2034
751212-AB-7	RALPH LAUREN CORP			1	1FE	9,979,500	100.9520	10,095,220	10,000,000	9,980,926		1,426			2.625	2.669	FA	96,979		08/13/2015	08/18/2020
75281A-AQ-2	RANGE RESOURCES CORP			1	3FE	3,091,764	74.5000	2,272,250	3,050,000	3,078,173		(5,412)			5.000	4.786	MS	44,903	152,500	06/27/2013	03/15/2023
75281A-AQ-2	RANGE RESOURCES CORP	O		1	3FE	866,511	74.5000	633,250	850,000	861,138		(2,140)			5.000	4.697	MS	12,514	42,500	06/27/2013	03/15/2023
75405U-AB-2	RASGAS 3 2016		F		1FE	2,152,000	101.9960	2,194,954	2,152,000	2,152,000					5.832	5.851	MS	31,725	102,876	09/20/2006	09/30/2016
75405U-AD-8	RASGAS 3 2027		F		1FE	15,000,000	112.8070	16,921,050	15,000,000	15,000,000					6.332	6.332	MS	240,088	949,800	09/20/2006	09/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75405T-AA-7	RASGAS II 2020		F		1FE	4,978,526	106.0870	5,570,628	5,251,000	5,162,711		16,300			5.298	6.032	MS	70,322	265,827	06/12/2006	09/30/2020
75444J-AC-8	RAVN AIR GROUP INC TL			2	4Z	8,412,094	99.0000	8,362,406	8,446,875	8,413,765		1,671			5.500	4.581	MJSD	1,290	198,765	08/20/2015	08/02/2021
754907-AA-1	RAYONIER INC			1	2FE	9,978,100	97.4380	9,743,830	10,000,000	9,985,458		2,028			3.750	3.809	AO	93,750	375,000	02/29/2012	04/01/2022
755111-AJ-0	RAYTHEON CO				1FE	12,667,830	110.8080	13,296,960	12,000,000	12,162,295		(66,981)			6.750	6.084	MS	238,500	810,000	11/12/2009	03/15/2018
755111-AU-5	RAYTHEON CO				1FE	4,659,075	112.2870	5,052,924	4,500,000	4,548,437		(14,568)			6.400	5.996	JD	12,800	288,000	04/19/2006	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	1,622,430	108.2400	1,623,596	1,500,000	1,563,910		(14,255)			4.400	3.286	FA	24,933	66,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	6,971,580	103.6580	7,256,074	7,000,000	6,984,147		3,020			3.125	3.176	AO	46,181	218,750	08/09/2011	10/15/2020
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B				2	20,000,000	98.5050	19,700,948	20,000,000	20,000,000					1.078	6.331	FMAN	23,348	198,014	11/12/2009	08/23/2017
75886A-AG-3	REGENCY ENERGY PARTNERS			1	2FE	1,186,000	89.9170	1,079,004	1,200,000	1,188,311		1,260			5.500	5.665	AO	13,933	66,000	02/11/2014	04/15/2023
75886A-AG-3	REGENCY ENERGY PARTNERS	LS		1	2FE	811,000	89.9170	719,336	800,000	807,099		(1,272)			5.500	5.288	AO	9,289	44,000	09/27/2012	04/15/2023
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			1	2FE	6,525,000	86.5140	6,055,980	7,000,000	6,593,840		40,660			4.500	5.419	MN	52,500	315,000	04/07/2014	11/01/2023
75886A-AL-2	REGENCY ENERGY PARTNERS LP			1	2FE	11,848,460	94.2560	10,839,452	11,500,000	11,781,915		(37,923)			5.875	5.400	MS	225,208	675,625	03/11/2014	03/01/2022
759187-BL-0	REGIONS BANK OF ALABAMA			1	2FE	7,491,075	99.8950	7,492,118	7,500,000	7,492,231		1,156			2.250	2.290	MS	50,156	20,625	07/28/2015	09/14/2018
7591EP-AJ-9	REGIONS FINANCIAL CORP			1	2FE	996,980	99.2930	992,933	1,000,000	997,048		68			2.000	2.128	MN	2,556		12/08/2015	05/15/2018
759351-AE-9	REINSURANCE GRP OF AMER			1	2FE	10,055,650	81.7500	8,175,000	10,000,000	9,995,041		(7,665)			3.177	6.668	JD	14,120	675,000	02/15/2006	12/15/2065
76009N-AH-3	RENT-A-CENTER INC			1	4FE	4,975	84.7500	4,238	5,000	4,985		2			6.625	6.696	MN	42	331	03/10/2011	11/15/2020
76009N-AH-3	RENT-A-CENTER INC	LS		1	4FE	5,397,875	84.7500	4,597,688	5,425,000	5,409,192		2,664			6.625	6.696	MN	45,924	359,406	03/10/2011	11/15/2020
76009N-AK-6	RENT-A-CENTER INC			1	4FE	1,039,414	74.7500	953,063	1,275,000	1,060,837		17,636			4.750	8.751	MN	10,094	35,625	12/08/2015	05/01/2021
760759-AH-3	REPUBLIC SERVICES INC				2FE	9,998,500	108.5960	10,859,610	10,000,000	9,999,284		151			5.000	5.002	MS	166,667	500,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	19,843,847	103.5850	20,561,662	19,850,000	19,847,736		896			3.800	3.805	MN	96,383	754,300	05/02/2011	05/15/2018
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	4,986,150	102.1190	5,105,940	5,000,000	4,990,581		1,284			3.550	3.596	JD	14,792	177,500	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC				2FE	9,928,500	110.0210	11,002,050	10,000,000	9,968,880		7,367			5.500	5.594	MS	161,944	550,000	08/31/2009	09/15/2019
760761-AD-8	REPUBLIC SERVICES INC				2FE	1,732,920	110.5540	1,658,304	1,500,000	1,643,192		(21,656)			5.250	3.440	MN	10,063	78,750	08/09/2011	11/15/2021
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL			2	4FE	9,876,048	98.5000	9,776,125	9,925,000	9,880,572		4,524			5.504	5.598	JAJO	1,516	370,796	05/01/2015	03/18/2021
76173F-AQ-0	REYNOLDS GROUP HLDG INCR US TL			2	4FE	4,063,812	98.8960	4,013,922	4,058,730	4,063,685		(1,715)			4.500	4.455	MJSD	507	192,211	08/01/2014	12/01/2018
761735-AK-5	REYNOLDS GRP ISS/REYNOLD			13	4FE	1,860,750	101.8130	1,832,625	1,800,000	1,809,886		(11,875)			7.125	6.398	AO	27,075	128,250	03/04/2011	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	8,691,270	101.7190	8,704,095	8,557,000	8,651,243		(24,942)			5.750	5.306	AO	103,872	420,153	12/08/2015	10/15/2020
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	2,642,362	98.0250	2,610,414	2,663,000	2,652,104		2,029			3.500	3.593	MN	15,275	93,205	10/28/2010	11/02/2020
767201-AK-2	RIO TINTO FIN USA LTD	LS	F		1FE	2,318,888	98.0250	2,290,851	2,337,000	2,327,438		1,780			3.500	3.593	MN	13,405	81,795	10/28/2010	11/02/2020
76720A-AC-0	RIO TINTO FIN USA LTD		F	1	1FE	2,984,220	94.2570	2,827,704	3,000,000	2,989,535		1,477			3.500	3.563	MS	28,875	105,000	03/19/2012	03/22/2022
76720A-AF-3	RIO TINTO FIN USA PLC	LS	F	1	1FE	1,973,760	90.6970	1,813,936	2,000,000	1,981,717		2,452			2.875	3.028	FA	20,764	57,500	08/16/2012	08/21/2022
767201-AS-5	RIO TINTO FINANCE (USA) LTD		F	1	1FE	7,449,975	90.7750	6,808,133	7,500,000	7,452,228		2,253			3.750	3.831	JD	12,500	139,844	06/11/2015	06/15/2025
767754-CH-5	RITE AID CORP			1	4FE	100,000	103.5000	103,500	100,000	100,000					6.125	6.125	JJ	4,577		03/19/2015	04/01/2023
74966N-AA-4	RJS POWER HOLDINGS LLC			13	4FE	4,387,500	75.0000	3,375,000	4,500,000	4,408,621		21,121			4.625	5.768	JJ	95,969	115,313	01/23/2015	07/15/2019
771196-AS-1	ROCHE HLDGS INC		R		1FE	1,023,877	111.7470	1,028,073	920,000	959,761		(11,436)			6.000	4.519	MS	18,400	55,200	09/14/2009	03/01/2019
771196-AZ-5	ROCHE HOLDINGS INC		R		1FE	993,980	98.9280	989,283	1,000,000	994,112		132			0.943	0.826	MJSD	52	1,773	11/25/2015	09/30/2019
771196-BJ-0	ROCHE HOLDINGS INC		R	1	1FE	994,610	98.7920	987,924	1,000,000	994,669		59			3.000	3.063	MN	4,250		11/23/2015	11/10/2025
77340R-AP-2	ROCKIES EXPRESS PIPELINE			1	3FE	750,000	95.0000	712,500	750,000	750,000					6.000	6.000	JJ	20,750	45,000	01/10/2013	01/15/2019
772739-AL-2	ROCK-TENN CO				2FE	5,989,597	106.0590	6,363,510	6,000,000	5,992,346		1,039			4.900	4.924	MS	98,000	294,000	03/28/2013	03/01/2022
772739-AP-3	ROCK-TENN CO				2FE	613,776	101.0020	606,014	600,000	613,539		(237)			3.500	2.921	MS	7,000		11/30/2015	03/01/2020
773903-AF-6	ROCKWELL AUTOMATION INC			1	1FE	496,750	99.1350	495,677	500,000	497,063		313			2.050	2.198	MS	3,417	5,524	07/08/2015	03/01/2020
773903-AG-4	ROCKWELL AUTOMATION INC			1	1FE	595,742	97.5240	585,146	600,000	595,780		38			2.875	2.963	MS	5,750	4,648	12/03/2015	03/01/2025
774341-AB-7	ROCKWELL COLLINS INC				1FE	12,931,230	108.8540	14,151,020	13,000,000	12,971,862		7,050			5.250	5.318	JJ	314,708	682,500	05/01/2009	07/15/2019
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	4,992,250	97.0920	4,854,620	5,000,000	4,994,199		711			3.000	3.018	MS	44,167	150,000	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN		A	1	2FE	4,952,750	93.0190	4,650,970	5,000,000	4,954,980		824			4.500	4.558	MS	66,250	225,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2FE	24,953	103.0380	25,759	25,000	24,962		4			4.100	4.123	AO	256	1,025	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC	LS	A	1	2FE	11,952,607	103.0380	12,338,753	11,975,000	11,956,878		1,948			4.100	4.123	AO	122,744	490,975	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC		A	1	2FE	3,976,040	105.1590	4,206,340	4,000,000	3,976,801		350			5.450	5.491	AO	54,500	218,000	09/25/2013	10/01/2043
77578J-AA-6	ROLLS ROYCE CORP		F	1	1FE	2,827,688	97.7780	2,786,667	2,850,000	2,828,110		423			2.375	2.546	AO	14,478		11/23/2015	10/14/2020
77578J-AB-4	ROLLS ROYCE CORP		F	1	1FE	1,983,130	97.9270	1,958,546	2,000,000	1,983,274		144			3.625	3.728	AO	15,507		11/23/2015	10/14/2025
776696-AC-0	ROPER INDUSTRIES INC				2FE	11,997,360	110.9520	13,314,204	12,000,000	11,998,840		274			6.250	6.253	MS	250,000	750,000	08/26/2009	09/01/2019
776743-AA-4	ROPER TECHNOLOGIES INC			1	2FE	2,998,860	99.5850	2,987,547	3,000,000	2,998,874		14			3.000	3.008	JD	6,000		11/30/2015	12/15/2020
776743-AB-2	ROPER TECHNOLOGIES INC			1	2FE	599,004	99.5520	597,311	600,000	599,009		5			3.850	3.870	JD	1,540		11/30/2015	12/15/2025
77714T-AA-9	ROSE ROCK MIDSTREAM LP			1	4FE	98,345	71.0000	71,000	100,000	98,442		97			5.625	5.875	MN	719	2,828	05/11/2015	11/15/2023
779382-AK-6	ROWAN COMPANIES INC				2FE	25,829	98.3070	25,560	26,000	25,923		18			7.875	8.003	FA	853	2,048	07/15/2009	08/01/2019
779382-AK-6	ROWAN COMPANIES INC	LS			2FE	4,941,221	98.3070	4,889,780	4,974,000	4,959,267		3,428			7.875	8.003	FA	163,209	391,703	07/15/2009	08/01/2019
779382-AR-1	ROWAN COMPANIES INC			1	2FE	4,994,900	71.1120	3,555,590	5,000,000	4,995,721		428			4.750	4.763	JJ	109,514	237,500	01/06/2014	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4			2	2FE	2,594,336	99.4690	2,580,560	2,594,336	2,594,336					3.500	3.500	JAJO	252	58,890	05/12/2015	11/09/2020
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	14,980,650	95.8800	14,381,985	15,000,000	14,986,077		1,766			3.450	3.465	MN	66,125	517,500	10/18/2012	11/15/2022
749685-AU-7	RPM INTERNATIONAL INC			1	2FE	2,485,025	93.8920	2,347,303	2,500,000	2,485,149		124			5.250	5.290	JD	10,938	66,354	05/26/2015	06/01/2045
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022			2	2FE	10,000,000	104.1460	10,414,640	10,000,000	10,000,000					6.000	6.000	AO	150,000	600,000	02/09/2012	04/01/2022
78355H-JP-5	RYDER SYSTEM INC				2FE	9,638,999	100.3920	9,687,789	9,650,000	9,649,636		2,153			3.600	3.621	MS	115,800	347,400	08/26/2010	03/01/2016
78355H-JU-4	RYDER SYSTEM INC			1	2FE	18,978,910	99.1100	18,830,957	19,000,000	18,988,549		3,459			2.350	2.370	FA	155,035	446,500	02/19/2013	02/26/2019
78355H-JZ-3	RYDER SYSTEM INC			1	2FE	491,342	97.3960	486,979	500,000	491,513		171			2.500	2.917	MN	1,736		12/03/2015	05/11/2020
785592-AD-8	SABINE PASS LIQUEFACTION LLC			13	3FE	1,998,210	87.7500	1,842,750	2,100,000	1,997,938		(82)			5.625	6.447	AO	24,938	61,875	12/08/2015	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC			1	3FE	10,319,692	92.0000	9,154,000	9,950,000	10,236,095		(48,381)			5.625	4.977	FA	233,203	559,688	04/07/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION LLC				3FE	5,013,578	92.5000	4,625,000	5,000,000	5,011,893		(1,533)			6.250	6.203	MS	92,014	312,500	11/24/2014	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	3FE	3,618,687	87.0000	3,066,750	3,525,000	3,609,936		(7,949)			5.750	5.386	MN	25,899	202,688	11/24/2014	05/15/2024
785592-AK-2	SABINE PASS LIQUEFACTION LLC			1	3FE	3,493,750	84.6250	2,961,875	3,500,000	3,494,016		266			5.625	5.649	MS	65,625	97,344	06/10/2015	03/01/2025
785583-AK-1	SABINE PASS LNG LP			1	4FE	5,096,000	97.0000	4,753,000	4,900,000	5,022,384		(38,891)			6.500	5.535	MN	53,083	318,500	01/16/2014	11/01/2020
18503T-AE-0	SAGE AUTO INTERIORS 1ST LIEN TLB			2	4FE	17,654,620	99.7500	17,775,450	17,820,000	17,671,756		17,136			6.000	6.202	JAJO	2,970	726,270	05/01/2015	10/08/2020
78390X-AA-9	SAIC INC			1	3FE	1,022,720	99.5390	995,389	1,000,000	1,022,488		(232)			4.450	3.942	JD	3,708		12/08/2015	12/01/2020
78390X-AC-5	SAIC INC			1	3FE	4,992,550	93.4740	4,673,695	5,000,000	4,993,083		119			5.950	5.961	JD	24,792	297,500	12/13/2010	12/01/2040
79546V-AK-2	SALLY HOLDINGS LLC			1	3FE	2,107,313	102.2500	2,070,563	2,025,000	2,096,411		(9,556)			5.500	4.798	MN	18,563	111,375	02/04/2015	11/01/2023
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I			1	3FE	1,005	101.0000	1,010	1,000	1,005					5.625	5.546	JD	4		12/16/2015	12/01/2025
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I	0		1	3FE	1,003,995	101.0000	1,008,990	999,000	1,003,981		(14)			5.625	5.546	JD	4,371		12/16/2015	12/01/2025
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	4,057,500	103.5000	4,140,000	4,000,000	4,039,832		(7,772)			5.750	5.493	JD	19,167	230,000	08/20/2013	06/01/2022
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP	LS		1	3FE	4,290,000	103.5000	4,398,750	4,250,000	4,277,042		(5,339)			5.750	5.584	JD	20,365	244,375	06/19/2013	06/01/2022
79586K-AC-5	SAMARCO MINERACAO SA		F		3FE	14,072,349	32.0000	4,578,560	14,308,000	14,100,252		13,563			5.750	5.971	AO	153,115	811,210	11/10/2015	10/24/2023
79586K-AC-5	SAMARCO MINERACAO SA	LS	F		3FE	882,001	32.0000	285,440	892,000	883,721		813			5.750	5.900	AO	9,546	51,290	10/21/2013	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA		F		3FE	2,493,300	33.0000	825,000	2,500,000	2,493,964		528			5.375	5.410	MS	35,460	134,375	09/23/2014	09/26/2024
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)			2		17,867,187	115.0000	20,547,266	17,867,187	17,786,325		7,091			8.770	8.880	JAJO	330,801	1,549,909	12/01/2003	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING			2		3,573,437	108.3870	3,873,140	3,573,437	3,573,437					7.100	7.100	JAJO	53,562	250,954	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E				1FE	3,733,238	122.9420	4,610,306	3,750,000	3,738,866		749			6.000	6.039	JD	18,750	225,000	06/05/2006	06/01/2026
797440-BP-8	SAN DIEGO G & E				1FE	3,495,100	96.3360	3,371,764	3,500,000	3,495,484		99			3.950	3.957	MN	17,665	138,250	11/14/2011	11/15/2041
798237-G@-6	SAN JOSE WATER COMPANY			1		15,000,000	120.0000	18,000,000	15,000,000	14,893,707		11,724			8.580	8.725	JJ	643,500	1,287,000	12/31/1998	07/01/2022
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR		F		2	49,837,761	108.6560	54,327,905	50,000,000	49,935,267		16,097			6.100	6.142	JD	25,417	3,050,000	09/10/2008	06/28/2019
80105N-AG-0	SANOFI-AVENTIS		F		1FE	29,692,800	107.0130	32,103,930	30,000,000	29,823,390		29,598			4.000	4.126	MS	306,667	1,200,000	03/22/2011	03/29/2021
78388J-AQ-9	SBA COMMUNICATIONS CORP			1	4FE	4,331,713	104.2500	4,430,625	4,250,000	4,295,177		(15,293)			5.625	5.197	AO	59,766	239,063	08/13/2013	10/01/2019
78388J-AT-3	SBA COMMUNICATIONS CORPORATION			1	4FE	8,116,480	98.5000	8,126,250	8,250,000	8,124,910		8,430			4.875	5.148	JJ	185,453	188,906	12/08/2015	07/15/2022
78401F-AG-2	SBA TELECOMMUNICATIONS			1	4FE	969,913	104.0000	998,400	960,000	967,334		(2,579)			5.750	5.423	JJ	25,453	55,200	01/06/2015	07/15/2020
78408L-AB-3	SC JOHNSON & SON INC			1	1FE	3,828,659	98.8810	3,688,254	3,730,000	3,819,641		(8,825)			3.350	3.035	MS	31,586	123,914	12/18/2014	09/30/2024
806261-AM-5	SCHAEFFLER FINANCE BV		F	1	3FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					4.750	4.750	FA	53,833	48,292	03/27/2015	05/15/2023
80685P-AA-6	SCHLUMBERGER NORGE AS		E	1	1FE	19,935,400	106.0290	21,205,700	20,000,000	19,963,818		6,270			4.200	4.240	JJ	387,333	840,000	03/11/2011	01/15/2021
80874P-AK-5	SCIENTIFIC GAMES CORP			1	5FE	456,250	73.0000	365,000	500,000	458,148		1,898			8.125	11.834	MS	11,962		11/04/2015	09/15/2018
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2			2	3FE	1,961,971	90.8570	1,798,969	1,980,000	1,962,934		2,366			6.000	6.182	FMAN	15,927	109,785	12/18/2014	10/01/2021
81013T-AC-5	SCOTTISH POWER PLC		F		2FE	6,863,950	113.3790	7,936,502	7,000,000	6,917,650		6,545			5.810	5.978	MS	119,751	406,700	03/23/2005	03/15/2025
810186-AL-0	SCOTTS MIRACLE-GRO CO			1	4FE	100,000	104.2500	104,250	100,000	100,000					6.000	6.000	AO	1,300		10/07/2015	10/15/2023
81180W-AF-8	SEAGATE HDD CAYMAN		E	1	2FE	2,175,000	102.8750	2,057,500	2,000,000	2,083,594		(26,123)			7.000	5.414	JJ	70,000	140,000	03/23/2012	11/01/2021
81180W-AH-4	SEAGATE HDD CAYMAN		E		2FE	12,711,222	87.5280	11,597,473	13,250,000	12,780,222		50,219			4.750	5.334	JD	52,448	629,375	08/11/2014	06/01/2023
81180W-AQ-4	SEAGATE HDD CAYMAN		E	1	2FE	1,994,360	76.7360	1,534,722	2,000,000	1,994,581		221			4.875	4.906	JD	8,125	53,354	05/11/2015	06/01/2027
81211K-AS-9	SEALED AIR CORP			1	4FE	3,034,500	110.2500	3,087,000	2,800,000	2,973,964		(30,456)			6.500	5.057	JD	15,167	182,000	12/12/2013	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	8,150,625	102.0000	8,415,000	8,250,000	8,168,808		8,698			5.250	5.414	AO	108,281	433,125	01/15/2014	04/01/2023
81211K-AW-0	SEALED AIR CORPORATION			1	4FE	3,724,375	100.0000	3,625,000	3,625,000	3,717,101		(7,274)			5.125	4.772	JD	15,482	182,863	11/30/2015	12/01/2024
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN			2	5	6,891,152	96.1350	6,725,695	6,996,094	6,902,744		11,591			9.500	9.891	JAJO	3,083	451,733	05/01/2015	04/30/2020
81620*-AA-8	SELECT REHABILITATION INC			13	5	4,000,000	101.2730	4,050,904	4,000,000	4,000,000					13.000	16.000	JAJO	109,778	610,006	10/01/2014	01/31/2019
78412D-AN-9	SEMCO ENERGY INC				1FE	9,993,000	110.2410	11,024,110	10,000,000	9,996,547		700			5.150	5.159	AO	100,139	515,000	04/14/2010	04/21/2020
816851-AJ-8	SEMPRA ENERGY				2FE	474,305	109.1480	545,742	500,000	491,392		3,114			6.150	6.925	JD	1,367	30,750	05/28/2009	06/15/2018
816851-AW-9	SEMPRA ENERGY			1	2FE	2,745,985	98.0090	2,695,248	2,750,000	2,746,344		359			2.400	2.433	MS	19,433	30,333	11/23/2015	03/15/2020
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL			2	2FE	775,699	98.0420	759,450	774,617	775,604		(95)			3.000	2.975	FMAN	3,236	13,924	05/11/2015	10/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV		E		3FE	18,793,750	97.2500	18,477,500	19,000,000	18,825,674		18,505			4.875	5.016	AO	195,542	901,875	05/19/2015	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV		E		3FE	4,287,500	102.2500	4,090,000	4,000,000	4,272,815		(14,685)			5.625	4.673	MN	37,500	112,500	06/10/2015	11/01/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV		E		3FE	3,514,375	97.7500	3,421,250	3,500,000	3,513,360		(1,015)			5.000	4.950	AO	43,750	89,931	06/10/2015	10/01/2025
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING		F	1	3FE	642,813	104.0000	650,000	625,000	642,731		(81)			6.250	5.804	FA	3,689		12/10/2015	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81726H-AC-9	SENSUS USA INC TL 1ST LIEN			2	4FE	1,426,924	97.7500	1,396,692	1,428,841	1,426,988		1,244			4.500	4.599	FMAN	3,215	65,810	12/12/2014	05/09/2017
817565-CB-8	SERVICE CORP INTERNATIONAL			1	3FE	4,887,450	103.0000	4,892,500	4,750,000	4,878,906		(8,544)			5.375	4.871	MN	32,623	188,125	12/08/2015	05/15/2024
817565-BF-0	SERVICE CORP INTL			3	3FE	2,188,125	106.7500	2,401,875	2,250,000	2,234,380		9,805			7.000	7.513	JD	7,000	157,500	06/14/2010	06/15/2017
817565-BT-0	SERVICE CORP INTL				3FE	3,500,000	116.0000	4,060,000	3,500,000	3,500,000					7.500	7.500	AO	65,625	262,500	03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL				3FE	9,528,156	117.5000	10,163,750	8,650,000	9,207,758		(75,421)			8.000	6.655	MN	88,422	692,000	03/14/2011	11/15/2021
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL			1	3FE	1,707,750	104.2500	1,720,125	1,650,000	1,696,653		(11,097)			5.375	4.502	JJ	40,895	44,344	01/21/2015	01/15/2022
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP		R		2FE	1,490,865	98.6190	1,479,290	1,500,000	1,491,113		248			2.500	2.693	MS	10,000		11/23/2015	03/25/2019
78413H-AA-7	SES SA		E		2FE	2,985,540	97.4120	2,922,360	3,000,000	2,989,000		1,301			3.600	3.658	AO	26,100	108,000	03/26/2013	04/04/2023
78412F-AL-8	SESI LLC			1	2FE	6,824,813	92.8130	6,264,878	6,750,000	6,768,984		(13,287)			6.375	6.152	MN	71,719	430,313	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	2FE	1,165,000	89.0000	1,036,850	1,165,000	1,165,000					7.125	7.125	JD	3,689	83,006	11/21/2011	12/15/2021
78412F-AP-9	SESI LLC	LS		1	2FE	585,000	89.0000	520,650	585,000	585,000					7.125	7.125	JD	1,853	41,681	11/21/2011	12/15/2021
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		R		1	11,213,136	105.2770	11,784,214	11,193,507	11,200,597		(1,693)			5.830	5.696	JJ	324,478	597,690	11/12/2009	01/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN	R	F		1FE	12,944,620	104.7410	13,616,291	13,000,000	12,991,577		6,498			5.200	5.255	MS	185,900	676,000	03/27/2007	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,944,640	106.5800	17,052,800	16,000,000	15,976,566		5,680			4.300	4.343	MS	189,200	688,000	09/15/2009	09/22/2019
822582-AX-0	SHELL INTERNATIONAL FIN		E		1FE	8,981,100	99.4240	8,948,124	9,000,000	8,985,046		1,692			3.400	3.425	FA	118,150	306,000	08/07/2013	08/12/2023
822582-BA-9	SHELL INTERNATIONAL FINANCE BV		F		1FE	5,048,950	100.1170	5,005,825	5,000,000	5,042,969		(5,981)			2.000	1.692	MN	12,778	50,000	07/29/2015	11/15/2018
822582-BP-6	SHELL INTERNATIONAL FINANCE BV		F		1FE	14,917,650	98.5290	14,779,335	15,000,000	14,919,862		2,212			2.250	2.367	MN	47,813		11/05/2015	11/10/2020
82620K-AA-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ		F		1FE	1,497,750	99.7160	1,495,742	1,500,000	1,497,842		92			0.673	0.670	FMAN	1,038	2,335	11/19/2015	05/25/2018
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		F		1FE	5,927,502	99.0480	5,908,219	5,965,000	5,930,665		3,162			2.150	2.288	MN	12,112	64,124	07/29/2015	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		F		1FE	1,627,173	99.9600	1,623,354	1,624,000	1,627,130		(42)			2.900	2.867	MN	4,448	18,111	11/23/2015	05/27/2022
826418-BE-4	SIERRA PACIFIC POWER CO				1FE	4,439,150	123.2340	6,161,680	5,000,000	4,488,257		9,096			6.750	7.734	JJ	168,750	337,500	05/15/2009	07/01/2037
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL		E	2	4FE	1,980,050	98.2660	1,955,493	1,990,000	1,980,930		880			4.250	4.337	JAJO	7,518	81,850	03/31/2015	03/11/2022
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	14,874,450	104.0000	15,600,000	15,000,000	14,953,424		18,560			5.625	5.772	AO	180,469	843,750	04/07/2011	04/14/2018
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA			23	5Z	161,926	0.0000		569,136			(82,196)			16.000	0.000	MS	30,860	100,898	01/18/2013	09/01/2018
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA			1	5FE	3,153,776	85.0000	2,805,000	3,300,000	3,159,663		5,378			6.375	7.218	MN	35,063	138,656	12/10/2015	05/01/2022
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB			2	4FE	3,080,040	96.2500	2,967,708	3,083,333	3,080,043		32,734			3.750	3.772	FMAN	321	156,470	11/28/2014	05/01/2021
827048-AR-0	SILGAN HOLDINGS INC			1	3FE	7,328,690	102.0000	7,369,500	7,225,000	7,309,175		(19,976)			5.500	5.125	FA	165,573	376,750	10/21/2015	02/01/2022
829259-AM-2	SINCLAIR TELEVISION GROU			1	4FE	45,885	100.2500	46,115	46,000	45,910		15			5.375	5.419	AO	618	2,473	04/08/2014	04/01/2021
829259-AM-2	SINCLAIR TELEVISION GROU	LS		1	4FE	4,218,428	100.2500	4,239,573	4,229,000	4,220,687		1,336			5.375	5.419	AO	56,827	227,309	04/08/2014	04/01/2021
829259-AP-5	SINCLAIR TELEVISION GROUP INC			1	4FE	800,000	103.0000	824,000	800,000	800,000					6.375	6.375	MN	8,500	51,000	08/20/2014	11/01/2021
829259-AQ-3	SINCLAIR TELEVISION GROUP INC			1	4FE	300,000	103.0000	309,000	300,000	300,000					6.375	6.375	MN	3,188	19,125	01/29/2014	11/01/2021
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1			2	3FE	1,987,513	99.2080	1,974,239	1,990,000	1,987,738		225			3.500	3.523	FMAN	193	46,382	05/01/2015	07/30/2021
82967N-AG-3	SIRIUS XM RADIO INC			1	2FE	3,082,500	105.5000	3,165,000	3,000,000	3,062,073		(11,751)			5.250	4.746	FA	59,500	157,500	03/19/2014	08/15/2022
82967N-AJ-7	SIRIUS XM RADIO INC			1	3FE	937,500	101.0000	1,010,000	1,000,000	957,155		8,486			4.250	5.363	MN	5,431	42,500	08/01/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	3FE	2,628,250	98.0000	2,597,000	2,650,000	2,632,773		1,822			4.625	4.729	MN	15,661	122,563	05/29/2013	05/15/2023
82967N-AN-8	SIRIUS XM RADIO INC			1	3FE	1,545,000	103.0000	1,545,000	1,500,000	1,544,779		(221)			5.750	4.832	FA	35,938		12/21/2015	08/01/2021
82967N-AQ-1	SIRIUS XM RADIO INC			1	3FE	8,788,795	104.7500	8,837,758	8,437,000	8,700,700		(73,412)			5.875	4.552	AO	123,918	451,611	12/10/2015	10/01/2020
82967N-AU-2	SIRIUS XM RADIO INC			1	3FE	7,461,250	100.6250	7,546,875	7,500,000	7,462,854		1,604			5.375	5.440	AO	85,104	245,234	06/10/2015	04/15/2025
82967N-AU-2	SIRIUS XM RADIO INC	LS		1	3FE	500,000	100.6250	503,125	500,000	500,000					5.375	5.375	AO	5,674	16,349	03/03/2015	04/15/2025
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	2,200,000	101.2500	2,227,500	2,200,000	2,200,000					5.250	5.250	JJ	53,258	115,500	12/11/2012	01/15/2021
78454L-AH-3	SM ENERGY CO			1	3FE	49,375	65.0000	32,500	50,000	49,410		35			5.000	5.181	JJ	1,153	1,250	05/19/2015	01/15/2024
78454L-AH-3	SM ENERGY CO	LS		1	3FE	1,975,000	65.0000	1,300,000	2,000,000	1,976,419		1,419			5.000	5.181	JJ	46,111	50,000	05/19/2015	01/15/2024
78454L-AK-6	SM ENERGY CO	LS		1	3FE	1,004,531	73.5000	735,000	1,000,000	1,004,191		(340)			6.125	6.024	MN	7,826	30,625	07/14/2015	11/15/2022
78454L-AL-4	SM ENERGY CO			1	3FE	275,025	66.0000	188,100	285,000	275,361		336			5.625	6.103	JD	1,336	8,461	07/15/2015	06/01/2025
78454L-AL-4	SM ENERGY CO	LS		1	3FE	2,123,000	66.0000	1,452,000	2,200,000	2,125,590		2,590			5.625	6.103	JD	10,313	65,313	07/15/2015	06/01/2025
832248-AQ-1	SMITHFIELD FOODS INC				3FE	829,688	106.7500	800,625	750,000	776,331		(16,444)			7.750	5.285	JJ	29,063	58,125	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	13,508,455	103.7500	13,228,125	12,750,000	13,244,915		(110,124)			6.625	5.446	FA	319,104	811,563	12/08/2015	08/15/2022
83238P-AB-0	SMITHS GROUP PLC		F		2FE	4,994,000	111.0350	5,551,735	5,000,000	4,997,489		637			7.200	7.231	MN	46,000	360,000	05/07/2009	05/15/2019
83238P-AD-6	SMITHS GROUP PLC		F		2FE	24,946,000	96.9100	24,227,450	25,000,000	24,961,309		4,946			3.625	3.651	AO	198,872	906,250	10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO				2FE	9,980,800	102.8860	10,288,590	10,000,000	9,988,071		1,828			3.500	3.520	AO	73,889	350,000	10/13/2011	10/15/2021
834423-AA-3	SOLVAY FINANCE AMERICA LLC		R	1	2FE	2,999,580	99.1960	2,975,889	3,000,000	2,999,586		6			3.400	3.403	JD	7,933		11/30/2015	12/03/2020
834423-AB-1	SOLVAY FINANCE AMERICA LLC		R	1	2FE	1,049,351	98.6590	1,035,922	1,050,000	1,049,355		4			4.450	4.458	JD	3,634		11/30/2015	12/03/2025
835495-AJ-1	SONOCO PRODUCTS CO			1	2FE	15,003,350	108.3940	16,259,070	15,000,000	15,003,760		(156)			5.750	5.747	MN	143,750	862,500	10/20/2011	11/01/2040
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	4,977,150	104.1540	5,207,695	5,000,000	4,985,488		2,137			4.375	4.440	MN	36,458	218,750	10/20/2011	11/01/2021
837004-CB-4	SOUTH CAROLINA ELEC&GAS				1FE	3,096,240	117.6370	3,529,098	3,000,000	3,085,685		(1,881)			6.050	5.818	JJ	83,692	181,500	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS				1FE	4,960,700	108.0580	5,402,880	5,000,000	4,964,405		699			5.500	5.554	JD	12,222	275,000	12/02/2009	12/15/2039
842400-FT-5	SOUTHERN CAL EDISON			1	1FE	4,971,900	95.0280	4,751,410	5,000,000	4,974,097		567			3.900	3.932	JD	16,250	195,000	11/17/2011	12/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO			1	1FE	1,185,158	98.0620	1,176,739	1,200,000	1,185,352		193			2.400	2.618	FA	12,000		12/09/2015	02/01/2022
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	7,709,923	103.1710	8,021,545	7,775,000	7,721,557		5,881			3.500	3.602	AO	68,031	272,125	12/20/2013	10/01/2023
84265V-AE-5	SOUTHERN PERU COPPER COR		R		2FE	9,925,000	85.5340	8,553,390	10,000,000	9,930,412		1,103			6.750	6.809	AO	140,625	675,000	04/13/2010	04/16/2040
843646-AH-3	SOUTHERN POWER CO				2FE	3,043,950	92.5230	2,775,687	3,000,000	3,041,024		(766)			5.150	5.054	MS	45,492	154,500	11/10/2011	09/15/2041
843646-AN-0	SOUTHERN POWER CO				2FE	4,997,100	99.9570	4,997,835	5,000,000	4,997,271		171			1.850	4.157	JD	11,306		11/12/2015	12/01/2017
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)				2FE	6,500,000	115.0000	7,475,000	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	12/31/1998	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS)				2FE	7,000,000	115.0000	8,050,000	7,000,000	6,977,896		1,265			7.990	8.035	MS	164,683	559,300	12/31/1998	09/15/2026
844741-BA-5	SOUTHWEST AIRLINES CO			1	2FE	1,017,280	100.7750	1,007,752	1,000,000	1,017,009		(271)			2.750	2.286	MN	4,201		12/03/2015	11/06/2019
844741-BB-3	SOUTHWEST AIRLINES CO			1	2FE	4,742,333	99.4920	4,725,856	4,750,000	4,742,471		138			2.650	2.669	MN	19,581		11/23/2015	11/05/2020
844895-AV-4	SOUTHWEST GAS CORP			1	1FE	4,998,300	101.8220	5,091,080	5,000,000	4,998,865		158			3.875	3.879	AO	48,438	193,750	03/20/2012	04/01/2022
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	14,433,460	108.0220	14,582,930	13,500,000	13,817,019		(136,840)			5.875	4.718	MS	264,375	793,125	01/31/2011	03/01/2018
845467-AK-5	SOUTHWESTERN ENERGY CO			1	2FE	14,240	72.5000	10,150	14,000	14,219		(20)			4.050	3.632	JJ	249		07/29/2015	01/23/2020
845467-AK-5	SOUTHWESTERN ENERGY CO	LS		1	2FE	2,441,064	72.5000	1,740,000	2,400,000	2,437,557		(3,507)			4.050	3.632	JJ	42,660		07/29/2015	01/23/2020
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN			1	1FE	9,967,000	101.0690	10,106,870	10,000,000	9,971,452		2,878			3.300	3.339	JD	14,667	330,000	06/02/2014	06/15/2024
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES			3	2	10,000,000	101.2800	10,128,016	10,000,000	10,000,000					6.380	6.380	AO	115,194	638,000	11/12/2009	04/26/2016
84755T-AD-9	SPECTRA ENERGY CAPITAL				2FE	4,989,400	105.0660	5,253,315	5,000,000	4,995,043		1,028			5.650	5.677	MS	94,167	282,500	08/25/2009	03/01/2020
84755T-AE-7	SPECTRA ENERGY CAPITAL			1	2FE	9,967,700	85.5540	8,555,430	10,000,000	9,975,776		2,928			3.300	3.338	MS	97,167	330,000	02/25/2013	03/15/2023
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1	2FE	3,623,592	87.4690	3,192,629	3,650,000	3,624,683		1,091			3.500	3.588	MS	37,615	62,271	11/23/2015	03/15/2025
84762L-AT-2	SPECTRUM BRANDS INC			1	4FE	1,231,199	102.5000	1,236,150	1,206,000	1,230,419		(780)			5.750	5.418	JJ	42,570		12/08/2015	07/15/2025
847788-AT-3	SPEEDWAY MOTORSPORTS INC			1	3FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000					5.125	5.125	FA	42,708	52,389	06/19/2015	02/01/2023
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	3FE	9,305,000	103.5000	9,315,000	9,000,000	9,133,448		(39,982)			6.750	6.193	JD	27,000	607,500	03/11/2011	12/15/2020
85205T-AF-7	SPIRIT AEROSYSTEMS INC			1	3FE	2,036,836	102.0620	2,041,240	2,000,000	2,029,247		(6,130)			5.250	4.861	MS	30,917	105,000	10/03/2014	03/15/2022
852060-AG-7	SPRINT CAPITAL CORP				4FE	2,769,375	81.5000	2,037,500	2,500,000	2,691,913		(52,377)			6.900	4.398	MN	28,750	172,500	07/09/2014	05/01/2019
85207U-AE-5	SPRINT CORP				4FE	750,000	75.4700	566,025	750,000	750,000					7.250	7.250	MS	16,010	54,375	11/17/2014	09/15/2021
85207U-AH-8	SPRINT CORP				4FE	2,476,875	72.1250	1,803,125	2,500,000	2,478,513		1,638			7.125	7.261	JD	7,917	178,125	01/16/2015	06/15/2024
85207U-AJ-4	SPRINT CORP			1	4FE	4,552,875	73.0000	3,887,250	5,325,000	4,563,917		11,042			7.625	10.056	FA	153,390		10/07/2015	02/15/2025
852061-AK-6	SPRINT NEXTEL CORP				3FE	2,135,408	105.2500	1,973,438	1,875,000	2,091,989		(43,419)			9.000	4.641	MN	21,563	135,000	12/08/2015	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP				4FE	175,838	70.5000	130,425	185,000	177,686		813			6.000	6.728	MN	1,418	11,100	08/20/2013	11/15/2022
852061-AS-9	SPRINT NEXTEL CORP	LS			4FE	2,661,300	70.5000	1,974,000	2,800,000	2,689,287		12,301			6.000	6.728	MN	21,467	168,000	08/20/2013	11/15/2022
792860-AJ-7	ST PAUL TRAVELERS				1FE	3,019,860	102.4110	3,072,315	3,000,000	3,001,232		(2,513)			6.250	6.159	JD	5,729	187,500	07/14/2006	06/20/2016
790849-AL-7	ST. JUDE MEDICAL INC				1FE	29,927,700	99.8150	29,944,350	30,000,000	29,934,138		6,438			2.000	2.084	MS	163,333		09/14/2015	09/15/2018
790849-AM-5	ST. JUDE MEDICAL INC			1	1FE	3,806,568	100.0380	3,801,436	3,800,000	3,806,501		(67)			2.800	2.761	MS	28,964		11/30/2015	09/15/2020
854502-AC-5	STANLEY BLACK & DECKER I			1	1FE	6,992,860	101.8370	7,128,583	7,000,000	6,995,497		676			3.400	3.423	JD	19,833	238,000	11/17/2011	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I				1FE	4,995,700	97.9620	4,898,075	5,000,000	4,996,926		401			2.900	2.905	MN	24,167	145,000	11/01/2012	11/01/2022
854502-AB-7	STANLEY BLACK & DECKER INC				2FE	9,000,000	100.3900	9,035,118	9,000,000	9,000,000					2.451	2.451	MN	26,961		11/05/2015	11/17/2018
855030-AL-6	STAPLES INC			1	2FE	302,370	99.3740	298,122	300,000	302,300		(70)			2.750	2.361	JJ	3,873		12/03/2015	01/12/2018
855244-AD-1	STARBUCKS CORP			1	1FE	4,348,760	106.1030	4,244,108	4,000,000	4,321,048		(27,712)			3.850	2.695	AO	38,500	154,000	03/26/2015	10/01/2023
85590A-AP-9	STARWOOD HOTELS & RESORT			1	2FE	9,959,600	97.7230	9,772,340	10,000,000	9,970,408		3,649			3.125	3.172	FA	118,056	312,500	12/05/2012	02/15/2023
85590A-AP-9	STARWOOD HOTELS & RESORT	0		1	2FE	19,919,200	97.7230	19,544,680	20,000,000	19,940,817		7,299			3.125	3.172	FA	236,111	625,000	12/05/2012	02/15/2023
857144N-AA-9	STATE STREET BANK & TRST				1FE	4,989,150	100.1040	5,005,175	5,000,000	4,999,947		1,346			5.300	5.328	JJ	122,194	265,000	12/05/2005	01/15/2016
857449-AB-8	STATE STREET CORP				1FE	10,027,100	108.5090	10,850,920	10,000,000	10,007,011		(2,280)			5.250	5.223	AO	110,833	525,000	08/24/2004	10/15/2018
857477-AG-8	STATE STREET CORP	0			1FE	19,931,000	108.4870	21,697,460	20,000,000	19,960,504		6,645			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021
857477-AS-2	STATE STREET CORP				1FE	14,965,800	101.2450	15,186,705	15,000,000	14,968,183		2,383			2.550	2.599	FA	141,313		08/13/2015	08/18/2020
24820R-AG-3	STATOIL		F		1FE	7,838,250	123.0280	8,611,960	7,000,000	7,581,750		(30,061)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
85771P-AM-4	STATOIL ASA		E		1FE	1,293,227	99.4060	1,292,283	1,300,000	1,293,393		166			0.652	0.868	FMAN	1,082		12/07/2015	05/15/2018
858119-AV-2	STEEL DYNAMICS INC			1	3FE	3,851,563	96.0000	3,600,000	3,750,000	3,824,773		(14,267)			6.375	5.839	FA	90,313	215,156	12/08/2015	08/15/2022
858119-AZ-3	STEEL DYNAMICS INC			1	3FE	5,118,206	91.2500	4,813,438	5,275,000	5,114,610		(1,625)			5.250	5.740	AO	58,465	174,563	12/23/2015	04/15/2023
858119-BD-1	STEEL DYNAMICS INC			1	3FE	5,645,950	91.2500	5,030,613	5,513,000	5,634,158		(11,793)			5.500	5.081	AO	75,804	148,858	12/14/2015	10/01/2024
858119-BD-1	STEEL DYNAMICS INC	LS		1	3FE	2,566,448	91.2500	2,269,388	2,487,000	2,560,689		(5,760)			5.500	4.977	AO	34,196	68,393	05/13/2015	10/01/2024
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N				1	20,000,000	103.1350	20,626,956	20,000,000	20,000,000					3.890	3.890	AO	164,244	788,000	10/15/2010	10/15/2017
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR		F		1	20,000,000	108.9100	21,782,078	20,000,000	20,000,000					5.980	5.980	JD	33,222	1,196,000	06/21/2007	06/21/2018
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			1	3FE	2,085,000	80.5000	1,650,250	2,050,000	2,082,089		(2,911)			5.500	5.208	JD	9,396	112,750	04/16/2015	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			1	3FE	1,477,210	81.0000	1,215,000	1,500,000	1,477,311		101			5.750	5.964	FA	28,750	29,708	12/08/2015	03/01/2025
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	2,150,000	96.0000	1,920,000	2,000,000	2,089,742		(26,243)			7.375	5.748	FA	61,458	147,500	08/07/2013	08/01/2021
864577-B#-7	SUBURBAN WATER SYSTEMS				1	4,000,000	120.0000	4,800,000	4,000,000	4,007,334		(862)			9.090	9.050	FA	132,310	363,600	12/31/1998	02/20/2022
86680W-AA-3	SUN MERGER SUB INC			1	4FE	204,250	101.2500	202,500	200,000	203,175		(1,075)			5.250	2.174	FA	4,375	5,250	07/13/2015	08/01/2018
86680W-AB-1	SUN MERGER SUB INC			1	4FE	8,210,000	103.0000	8,240,000	8,000,000	8,162,657		(39,314)			5.875	5.245	FA	195,833	470,000	01/21/2015	08/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
867229-AC-0	SUNCOR ENERGY INC		A		1FE	5,673,800	113.5340	5,676,695	5,000,000	5,505,633		(18,022)			7.150	6.151	FA	148,958	357,500	11/12/2002	02/01/2032
86722T-AA-0	SUNCOR ENERGY INC		A		1FE	3,495,905	107.5560	3,764,453	3,500,000	3,498,773		458			6.100	6.116	JD	17,792	213,500	06/03/2008	06/01/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC			1	5FE		103.3130								6.625	0.000	MN		22,923	07/31/2013	11/01/2019
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	2,998,440	92.9490	2,788,479	3,000,000	2,999,003		138			4.650	4.676	FA	52,700	139,500	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2FE	2,999,220	84.4040	2,532,120	3,000,000	2,999,425		71			3.450	3.453	JJ	47,725	103,500	01/07/2013	01/15/2023
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2FE	499,525	96.9070	484,536	500,000	499,535		10			4.400	4.420	AO	2,689		11/12/2015	04/01/2021
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP			1	3FE	6,692,761	94.0000	6,086,500	6,475,000	6,670,405		(22,356)			6.375	5.697	AO	103,195	200,813	12/08/2015	04/01/2023
86765L-AB-3	SUNOCO LP / SUNOCO FINANCE CORP			1	3FE	4,370,000	94.7500	4,140,575	4,370,000	4,370,000					5.500	5.500	FA	107,490		07/15/2015	08/01/2020
86787G-AE-2	SUNTRUST BANK				2FE	3,038,907	107.2050	3,271,881	3,052,000	3,047,176		984			5.400	5.442	AO	41,202	164,808	03/17/2005	04/01/2020
87165B-AE-3	SYNCHRONY FINANCIAL			1	2FE	987,800	98.0830	980,825	1,000,000	988,058		258			2.700	3.013	FA	11,100		11/23/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL			1	2FE	15,745,905	99.6410	15,693,410	15,750,000	15,745,999		94			2.600	2.609	JJ	30,713		12/01/2015	01/15/2019
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	6,988,380	92.5430	6,478,017	7,000,000	6,989,150		217			4.375	4.385	MS	79,115	306,250	03/21/2012	03/28/2042
87425E-AM-5	TALISMAN ENERGY		A	1	2FE	8,665,767	90.6690	7,523,730	8,298,000	8,544,799		(44,158)			3.750	3.113	FA	129,656	311,175	03/04/2013	02/01/2021
875127-AV-4	TAMPA ELECTRIC				2FE	1,490,625	125.6350	1,884,522	1,500,000	1,491,980		183			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC				2FE	11,641,712	111.8950	12,252,470	10,950,000	11,352,556		(64,644)			5.400	4.619	MN	75,555	591,300	02/10/2011	05/15/2021
00386S-AD-4	TAQA ABU DHABI NATL ENER		F		1FE	4,992,250	110.8500	5,542,500	5,000,000	4,997,443		870			7.250	7.275	FA	151,042	362,500	07/25/2008	08/01/2018
87612B-AS-1	TARGA RESOURCES OPERATING LP			1	3FE	1,000,000	92.5000	925,000	1,000,000	1,000,000					5.000	5.000	JJ	23,056	22,917	01/15/2015	01/15/2018
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	3,154,644	86.2500	2,640,975	3,062,000	3,130,006		(14,931)			6.375	5.737	FA	81,334	195,203	01/05/2015	08/01/2022
87612B-AH-5	TARGA RESOURCES PARTNERS LP			1	3FE	1,027,500	90.5000	905,000	1,000,000	1,021,311		(6,107)			6.875	6.106	FA	28,646	68,750	12/22/2014	02/01/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP			1	3FE	7,934,994	77.0000	6,756,750	8,775,000	8,035,783		72,930			4.250	5.587	MN	47,653	372,938	12/17/2014	11/15/2023
87612B-AR-3	TARGA RESOURCES PARTNERS LP			1	3FE	4,596,710	83.2500	3,954,375	4,750,000	4,602,565		5,854			4.125	5.017	MN	25,036	97,969	10/30/2015	11/15/2019
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			1	3FE	819,220	81.0000	708,750	875,000	819,366		146			5.250	6.294	MN	7,656	26,250	12/08/2015	05/01/2023
87612E-AV-8	TARGET CORP				1FE	5,306,600	107.4490	5,372,425	5,000,000	5,166,274		(33,632)			3.875	3.084	JJ	89,340	193,750	08/05/2011	07/15/2020
87612E-BA-3	TARGET CORP				1FE	4,892,950	97.6380	4,881,885	5,000,000	4,899,815		2,055			4.000	4.125	JJ	100,000	200,000	06/21/2012	07/01/2042
87612E-BD-7	TARGET CORP				1FE	3,803,096	103.7670	3,686,856	3,553,000	3,786,438		(16,658)			3.500	2.632	JJ	62,178	62,178	04/21/2015	07/01/2024
87612E-BB-1	TARGET CORPORATION				1FE	1,526,145	101.1590	1,517,387	1,500,000	1,523,094		(3,051)			2.300	1.842	JD	479	17,250	07/06/2015	06/26/2019
872330-AA-6	TC PIPELINES LP			1	2FE	6,988,380	96.0380	6,722,646	7,000,000	6,993,000		1,103			4.650	4.668	JD	14,467	325,500	06/14/2011	06/15/2021
872330-AB-4	TC PIPELINES LP			1	2FE	728,820	87.8260	658,697	750,000	729,081		261			4.375	4.746	MS	9,844	10,938	11/30/2015	03/13/2025
87815V-AG-8	TEAMHEALTH HOLDINGS INC			1	4FE	200,000	103.5000	207,000	200,000	200,000					7.250	7.250	JD	1,531		11/13/2015	12/15/2023
878742-AR-6	TECK RESOURCES LIMITED		A		3FE	6,996,640	84.0000	5,880,000	7,000,000	6,999,139		505			3.850	3.858	FA	101,811	269,500	08/03/2010	08/15/2017
878742-AS-4	TECK RESOURCES LIMITED		A	1	3FE	2,545,800	42.0000	1,050,000	2,500,000	2,542,149		(780)			6.000	5.868	FA	56,667	150,000	09/08/2010	08/15/2040
878742-AY-1	TECK RESOURCES LIMITED		A	1	3FE	5,290,688	46.2500	2,466,975	5,334,000	5,302,885		3,755			3.750	3.838	FA	83,344	200,025	07/30/2012	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED		A		3FE	538,705	62.0000	401,760	648,000	542,069		3,363			3.000	8.653	MS	6,480	5,220	11/30/2015	03/01/2019
872456-AA-6	TELECOM ITALIA CAPITAL		F		3FE	5,036,500	110.2520	5,512,600	5,000,000	5,020,114		(4,966)			7.175	7.041	JD	12,955	358,750	05/21/2012	06/18/2019
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	7,561,320	120.1750	9,613,984	8,000,000	7,588,795		8,252			7.045	7.541	JD	17,221	563,600	05/07/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD		F		1FE	18,186,295	109.2080	19,964,314	18,281,000	18,223,010		8,491			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC			1	4FE	300,750	101.0000	303,000	300,000	300,722		(29)			5.625	5.576	AO	4,547		09/21/2015	10/15/2023
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN			2	3FE	283,477	99.6000	294,476	295,659	283,571		(9,810)			3.500	4.574	MJSD	29	49,718	11/28/2014	03/18/2020
88031R-AA-6	TENASKA ALABAMA			2	2FE	22,816,120	105.4500	23,314,384	22,109,462	22,748,291		(16,651)			6.125	5.346	MJSD	3,762	967,732	10/19/2015	03/30/2023
88031V-AA-7	TENASKA GATEWAY				2FE	8,512,201	106.3860	9,274,275	8,717,587	8,598,784		12,905			6.052	6.432	MJSD	1,466	517,316	09/10/2008	12/30/2023
88033G-BU-3	TENET HEALTHCARE CORP				3FE	2,018,840	100.5000	2,010,000	2,000,000	2,015,917		(3,143)			4.750	4.548	JD	7,917	95,000	01/05/2015	06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP				3FE	2,134,529	96.5000	2,074,750	2,150,000	2,137,449		1,411			4.375	4.487	JJ	47,031	72,188	12/08/2015	10/01/2021
88033G-CK-4	TENET HEALTHCARE CORP			1	3FE	49,750	97.5000	48,750	50,000	49,775		25			4.012	3.897	MJSD	95	963	06/02/2015	06/15/2020
87243Q-AB-2	TENET HEALTHCARE CORPORATION				3FE	3,878,760	105.2500	3,894,250	3,700,000	3,837,705		(25,331)			6.000	5.101	AO	55,500	222,000	05/09/2014	10/01/2020
88033G-BY-5	TENET HEALTHCARE CORPORATION				3FE	3,771,583	97.5000	3,900,000	4,000,000	3,829,360		27,368			4.500	5.445	AO	45,000	180,000	12/19/2013	04/01/2021
88033G-CN-8	TENET HEALTHCARE CORPORATION				4FE	49,754	92.7500	46,375	50,000	49,763		9			6.750	6.832	JD	150	1,678	08/24/2015	06/15/2023
88037E-AJ-0	TENNECO INC			1	3FE	2,574,975	101.5000	2,507,050	2,470,000	2,564,980		(9,995)			5.375	4.720	JD	5,901	136,450	02/10/2015	12/15/2024
88037E-AJ-0	TENNECO INC	LS		1	3FE	989,333	101.5000	963,235	949,000	985,492		(3,840)			5.375	4.720	JD	2,267	52,426	02/10/2015	12/15/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL			2	5*	5,574,820	98.1080	5,559,290	5,666,500	5,587,284		12,464			7.000	7.443	MJSD	31,358	238,705	05/01/2015	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN			2	3FE	1,826,693	98.6670	1,805,248	1,829,637	1,826,802		451			3.500	3.531	MJSD	178	65,172	08/13/2014	08/13/2021
881575-AC-8	TESCO PLC		F		3FE	11,058,905	86.7140	9,538,573	11,000,000	11,051,065		(1,511)			6.150	6.110	MN	86,442	676,500	08/04/2009	11/15/2037
881609-AZ-4	TESORO CORP			1	3FE	9,539,348	100.2500	9,523,750	9,500,000	9,530,802		(3,899)			5.375	5.296	AO	127,656	483,750	12/08/2015	10/01/2022
881609-BA-8	TESORO CORP			1	3FE	24,047,500	99.5000	23,880,000	24,000,000	24,039,175		(6,560)			5.125	5.087	AO	307,500	1,217,188	12/18/2015	04/01/2024
882330-AM-5	TEXAS COMPETITIVE/TCEH			14	6	1,743,750	33.2500	1,496,250	4,500,000	1,496,250	386,586	244,750	2,318,836		11.500	14.795	MON	43,125	221,615	10/23/2014	10/01/2020
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	1,493,970	105.4570	1,581,848	1,500,000	1,498,704		702			6.000	6.054	MS	26,500	90,000	09/06/2007	09/15/2017
882508-AU-8	TEXAS INSTRUMENTS INC				1FE	4,969,500	98.9890	4,949,465	5,000,000	4,983,883		4,315			1.650	1.741	FA	33,917	82,500	07/30/2012	08/03/2019
882508-AZ-7	TEXAS INSTRUMENTS INC			1	1FE	4,982,450	97.4100	4,870,500	5,000,000	4,984,660		2,210			1.750	1.824	MN	14,583	42,535	04/27/2015	05/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
883203-BR-1	TEXTRON INC				2FE	14,794,080	102.1430	15,117,179	14,800,000	14,799,061		1,253			4.625	4.634	MS	190,139	684,500	09/14/2011	09/21/2016
70259F-AA-5	THE PASHA GROUP			2	4	14,600,000	91.6740	13,384,398	14,600,000	14,600,000					6.500	6.500	MON	79,083	893,272	12/30/2014	12/30/2024
920355-AH-7	THE VALSPAR CORP			1	2FE	1,152,851	95.2250	1,076,995	1,131,000	1,151,137		(1,714)			3.300	3.074	FA	15,551	19,698	02/03/2015	02/01/2025
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	2,994,270	101.5440	3,046,329	3,000,000	2,996,527		548			3.600	3.623	FA	40,800	108,000	08/09/2011	08/15/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC	O		1	2FE	24,952,250	101.5440	25,386,075	25,000,000	24,971,062		4,563			3.600	3.623	FA	340,000	900,000	08/09/2011	08/15/2021
883556-BH-4	THERMO FISHER SCIENTIFIC INC				2FE	1,762,128	99.7540	1,745,700	1,750,000	1,762,029		(99)			3.300	3.176	FA	21,817		12/08/2015	02/15/2022
883556-BL-5	THERMO FISHER SCIENTIFIC INC				2FE	9,999,700	99.9250	9,992,480	10,000,000	9,999,706		6			2.150	2.151	JD	13,139		11/30/2015	12/14/2018
884315-AG-7	THOMAS & BETTS CORP				1FE	14,877,900	113.5420	17,031,285	15,000,000	14,929,920		9,791			5.625	5.720	MN	107,813	843,750	11/16/2009	11/15/2021
884903-BB-0	THOMSON REUTERS CORP		A		2FE	2,427,558	110.3890	2,704,518	2,450,000	2,442,889		2,494			6.500	6.626	JJ	73,432	159,250	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP		A		2FE	15,274,860	106.8090	14,953,218	14,000,000	14,629,200		(154,971)			4.700	3.415	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP		A		2FE	3,912,440	105.2790	4,211,164	4,000,000	3,919,662		1,438			5.850	6.008	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP		A	1	2FE	4,480,920	103.2560	4,646,516	4,500,000	4,488,111		1,806			3.950	3.995	MS	44,931	177,750	09/28/2011	09/30/2021
887228-AA-2	TIME INC (USA)			1	4FE	4,578,250	91.5000	4,163,250	4,550,000	4,571,757		(4,378)			5.750	5.647	AO	55,232	261,625	07/10/2014	04/15/2022
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,498,755	109.1050	1,636,578	1,500,000	1,499,608		139			6.750	6.762	JJ	50,625	101,250	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	10,648,350	105.8560	11,114,901	10,500,000	10,573,141		(16,333)			5.000	4.807	FA	218,750	525,000	08/12/2010	02/01/2020
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	2,696,893	109.4770	2,736,923	2,500,000	2,536,764		(18,846)			7.250	6.366	AO	38,264	181,250	06/01/2004	10/15/2017
887317-AF-2	TIME WARNER INC				2FE	4,983,500	108.1180	5,405,915	5,000,000	4,992,086		1,656			4.875	4.917	MS	71,771	243,750	03/03/2010	03/15/2020
887317-AG-0	TIME WARNER INC				2FE	19,952,400	107.6260	21,525,200	20,000,000	19,974,254		4,428			4.700	4.729	JJ	433,444	940,000	07/07/2010	01/15/2021
887317-AP-0	TIME WARNER INC				2FE	4,946,450	94.0080	4,700,410	5,000,000	4,949,483		908			4.900	4.969	JD	10,889	245,000	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC				2FE	4,010,800	99.5470	3,981,892	4,000,000	4,007,373		(1,007)			3.400	3.370	JD	6,044	136,000	06/08/2012	06/15/2022
872539-AA-9	TJX COMPANIES INC			1	1FE	762,158	101.4870	761,156	750,000	761,242		(915)			2.750	2.455	JD	917	10,313	07/06/2015	06/15/2021
87258B-AF-8	TMFS HOLDINGS LLC TL			2	4FE	9,784,611	99.0000	9,776,250	9,875,000	9,792,184		7,573			5.500	5.674	FMAN	1,509	367,415	05/01/2015	07/30/2021
87264A-AD-7	T-MOBILE USA INC			1	3FE	100,000	103.7500	103,750	100,000	100,000					6.633	6.633	JJ	2,819	6,633	10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			1	3FE	1,125,000	104.2500	1,172,813	1,125,000	1,125,000					6.542	6.542	JJ	31,279	73,598	10/08/2013	04/28/2020
87264A-AG-0	T-MOBILE USA INC			1	3FE	160,380	104.2500	168,885	162,000	160,702		152			6.731	6.885	JJ	4,634	10,904	10/08/2013	04/28/2022
87264A-AJ-4	T-MOBILE USA INC			1	3FE	13,340,250	102.0000	13,260,000	13,000,000	13,275,705		(37,253)			6.500	6.072	JJ	389,639	845,000	04/24/2014	01/15/2024
87264A-AK-1	T-MOBILE USA INC			1	3FE	1,353,820	103.0000	1,390,500	1,350,000	1,352,547		(691)			6.250	6.149	AO	21,094	84,375	02/11/2014	04/01/2021
87264A-AL-9	T-MOBILE USA INC			1	3FE	9,858,621	102.0000	9,843,000	9,650,000	9,826,020		(23,529)			6.625	6.210	AO	159,828	606,188	12/08/2015	04/01/2023
87264A-AL-9	T-MOBILE USA INC	LS		1	3FE	1,619,437	102.0000	1,632,000	1,600,000	1,615,109		(2,355)			6.625	6.410	AO	26,500	106,000	02/11/2014	04/01/2023
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	2,345,000	111.5000	2,230,000	2,000,000	2,106,303		(54,956)			8.910	5.738	AO	37,620	178,200	03/01/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	3,691,875	110.0000	4,125,000	3,750,000	3,721,551		6,263			6.750	6.979	MN	42,188	253,125	07/20/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP			1	3FE	13,928,125	105.0000	13,912,500	13,250,000	13,803,634		(75,860)			5.875	5.070	FA	294,076	778,438	12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP			1	3FE	2,710,000	97.0000	2,667,500	2,750,000	2,714,101		3,218			4.375	4.588	AO	25,399	82,031	06/10/2015	04/15/2023
88947E-AR-1	TOLL BROTHERS FINANCE CORP.			1	3FE	4,125,000	98.2500	4,052,813	4,125,000	4,125,000					4.875	4.875	MN	34,074		10/27/2015	11/15/2025
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES		F		2	10,000,000	102.7680	10,276,796	10,000,000	10,000,000					3.650	3.650	JD	24,333	365,000	12/07/2010	12/07/2017
89033*-AA-2	TOO FACED COSMETICS TL			2	4	7,369,313	99.0550	7,373,407	7,443,750	7,373,767		4,455			6.000	6.201	JAJO	1,241	216,589	07/10/2015	07/07/2021
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC				2FE	38,873,834	110.2590	42,861,745	38,873,834	38,873,834					5.750	5.750	MS	565,020	2,235,245	02/16/2012	09/30/2039
891906-AA-7	TOTAL SYSTEM SERVICES IN				2FE	2,745,710	98.9610	2,721,436	2,750,000	2,745,841		131			2.375	2.440	JD	5,443		11/30/2015	06/01/2018
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL			2	4FE	7,187,631	99.0000	7,141,613	7,213,750	7,189,029		1,397			5.750	5.826	MJSD	2,304	232,353	06/17/2015	05/28/2021
89233P-4C-7	TOYOTA MOTOR CREDIT CORP	R	R		1FE	19,922,000	108.8060	21,761,280	20,000,000	19,960,855		7,749			4.500	4.549	JD	35,000	900,000	06/14/2010	06/17/2020
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL			2	4FE	798,813	88.0000	701,867	797,576	798,204		(283)			4.750	4.710	MJSD	105	38,361	09/30/2013	12/31/2017
87264N-AB-3	TPF II POWER LLC TL			2	4FE	983,651	97.6250	960,289	983,651	983,651					5.500	5.500	MJSD	150	54,935	10/09/2014	10/02/2021
893526-BY-8	TRANS CANADA PIPELINE DEB		A		1FE	3,164,060	127.8500	3,835,485	3,000,000	3,030,618		(4,580)			9.875	9.613	JJ	148,125	296,250	02/15/1991	01/01/2021
89334G-AP-9	TRANS UNION LLC 2015 TL B-2			2	4FE	4,410,675	96.9580	4,286,756	4,421,250	4,412,406		1,396			3.500	4.042	MJSD	42,939	141,345	09/30/2014	04/09/2021
89352H-AQ-2	TRANSCANADA PIPELINES LTD		A		1FE	14,993,850	99.1790	14,876,850	15,000,000	14,994,289		439			1.625	1.646	MN	35,208		11/04/2015	11/09/2017
893574-AB-9	TRANSCONT GAS PIPE CORP			1	2FE	14,240,102	75.9480	10,887,146	14,335,000	14,246,387		1,565			5.400	5.445	FA	292,434	774,090	08/10/2011	08/15/2041
893574-AB-9	TRANSCONT GAS PIPE CORP	LS		1	2FE	660,598	75.9480	505,054	665,000	660,889		73			5.400	5.445	FA	13,566	35,910	08/10/2011	08/15/2041
893647-AR-8	TRANSDIGM INC			1	5FE		96.7500								5.500	0.000	AO		27,500	08/07/2013	10/15/2020
89364M-AX-2	TRANSDIGM INC TRANCHE C TL			2	3FE	3,822,845	97.4030	3,727,379	3,826,760	3,823,042		320			3.750	3.775	MJSD	399	148,146	03/01/2013	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD			2	4FE	3,440,247	97.2500	3,352,694	3,447,500	3,440,520		1,132			3.750	3.791	MJSD	359	131,573	08/01/2014	06/04/2021
893830-AS-8	TRANSOCEAN INC		F		3FE	5,925,933	89.0000	5,762,750	6,475,000	6,066,636		140,703			6.000	9.228	MS	114,392	363,000	12/08/2015	03/15/2018
893830-AS-8	TRANSOCEAN INC	LS	F		3FE	6,208,678	89.0000	5,117,500	5,750,000	5,893,637		(60,385)			6.000	4.792	MS	101,583	345,000	02/25/2010	03/15/2018
893830-AZ-2	TRANSOCEAN INC		F	3	3FE	57,290	57.0000	38,760	68,000	57,377		87			8.100	8.902	JD	2,914	2,499	02/04/2015	12/15/2041
893830-BB-4	TRANSOCEAN INC		F	3	3FE	87,750	64.6250	64,625	100,000	88,689		939			7.125	8.857	JD	317	6,625	04/22/2015	12/15/2021
893830-BC-2	TRANSOCEAN INC		F	13	3FE	235,500	53.0000	159,000	300,000	239,180		3,680			4.300	8.257	AO	67,223	6,450	06/17/2015	10/15/2022
893830-BD-0	TRANSOCEAN INC		F	3	3FE	5,214,000	88.6880	5,130,572	5,785,000	5,390,887		176,887			3.000	6.598	AO	36,638	159,088	02/11/2015	10/15/2017
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA			2	4	7,253,838	99.3250	7,259,320	7,308,653	7,259,899		6,060			6.500	6.714	MJSD	1,320	254,532	06/23/2015	09/30/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL		F		2	10,678,487	106.1510	11,335,321	10,678,487	10,678,487					5.860	5.860	MN	81,696	633,145	11/14/2006	11/14/2018
09194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		F		2	15,000,000	105.7060	15,855,900	15,000,000	15,000,000					5.350	5.350	FA	314,313	807,000	08/10/2005	08/10/2020
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016		F		3	6,000,000	100.2580	6,015,466	6,000,000	6,011,836		(168,824)			5.890	3.007	JJ	152,158	353,348	01/26/2006	01/26/2016
89469A-AB-0	TREEHOUSE FOODS INC			1	3FE	3,924,000	95.2500	3,714,750	3,900,000	3,918,613		(3,795)			4.875	4.728	MS	55,981	110,906	12/08/2015	03/15/2022
89469A-AB-0	TREEHOUSE FOODS INC	LS		1	3FE	8,921,875	95.2500	8,405,813	8,825,000	8,895,715		(14,817)			4.875	4.663	MS	126,676	427,172	08/13/2015	03/15/2022
962178-AL-3	TRI POINTE HOLDINGS INC				4FE	295,216	97.7500	293,250	300,000	295,805		589			4.375	4.819	JD	583	6,563	06/19/2015	06/15/2019
962178-AN-9	TRI POINTE HOLDINGS INC				4FE	2,826,116	97.2500	2,674,375	2,750,000	2,822,555		(3,561)			5.875	5.481	JD	7,181	80,781	06/19/2015	06/15/2024
89566E-AD-0	TRISTATE GEN&TRANS ASSN				1FE	8,820,810	117.8560	10,606,995	9,000,000	8,834,732		2,860			6.000	6.146	JD	24,000	540,000	06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		E	2	2	3,571,429	106.1220	3,790,054	3,571,429	3,571,429					6.070	6.070	AO	36,733	195,107	04/30/2010	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		E		2FE	15,428,571	101.9200	15,724,871	15,428,571	15,428,571					4.280	4.280	MS	166,920	660,343	09/29/2011	09/30/2021
873050-CE-9	TTX COMPANY				1FE	14,999,850	104.2800	15,642,000	15,000,000	14,999,879		13			4.125	4.125	AO	154,688	618,750	09/19/2013	10/01/2023
898813-AK-6	TUCSON ELECTRIC POWER			1	2FE	4,984,100	108.5280	5,426,400	5,000,000	4,989,712		1,464			5.150	5.204	MN	32,903	257,500	11/03/2011	11/15/2021
899745-AA-1	TUNICA-BILOXI GAMING AU			14	6FE	440,000	51.0000	510,000	1,000,000	440,062		(1,220)	157,827		9.000	0.000	MN			02/15/2013	11/15/2015
873152-AC-6	TXU AUSTRALIA 144A		F		1FE	7,513,352	103.9750	7,798,118	7,500,000	7,501,229		(1,254)			7.250	7.231	JD	45,313	543,750	09/08/2000	12/01/2016
88233#-AF-7	TXU CORP			2	5*	1,690,969	99.0000	1,676,139	1,693,069	1,691,424		3,185			3.750	3.964	FMAN	14,366	69,040	10/14/2014	11/05/2016
902133-AF-4	TYCO ELECTRONICS GROUP S		E		1FE	3,587,655	107.7680	3,771,894	3,500,000	3,519,619		(10,361)			6.550	6.206	AO	57,313	229,250	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S		E		1FE	1,493,160	127.5260	1,912,889	1,500,000	1,493,903		114			7.125	7.172	AO	26,719	106,875	09/20/2007	10/01/2037
902118-BT-4	TYCO INTERNATIONAL FINANCE SA		E	1	1FE	419,328	103.8200	415,280	400,000	419,304		(24)			5.125	4.815	MS	6,093		11/30/2015	09/14/2045
902494-AT-0	TYSON FOODS INC			1	2FE	12,929,540	106.4360	13,836,719	13,000,000	12,950,991		6,394			4.500	4.569	JD	26,000	585,000	06/06/2012	06/15/2022
902494-AW-3	TYSON FOODS INC			1	2FE	201,824	100.0550	200,111	200,000	201,787		(37)			2.650	2.391	FA	2,002		11/30/2015	08/15/2019
90261X-HM-7	UBS AG (STAMFORD BRANCH)		F		1FE	1,999,390	99.7970	1,995,932	2,000,000	1,999,424		34			0.974	0.884	MJSD	1,678	4,401	11/25/2015	06/01/2017
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD		F		2FE	2,000,360	99.0670	1,981,330	2,000,000	2,000,415		55			2.950	2.945	MS	15,897		11/30/2015	09/24/2020
902691-AD-6	UGI UTILITIES, INC				1FE	5,000,000	102.9340	5,146,710	5,000,000	5,000,000					5.753	5.753	MS	72,712	287,650	09/12/2006	09/30/2016
902690-AE-9	UGI UTILITIES, INC				1FE	5,567,200	107.2780	5,363,875	5,000,000	5,122,256		(60,135)			7.250	5.851	MN	46,319	362,500	09/13/2006	11/01/2017
902690-AQ-2	UGI UTILITIES, INC				1FE	10,000,000	105.5030	10,550,250	10,000,000	10,000,000					5.670	5.670	MN	72,450	567,000	01/08/2008	01/15/2018
084653-A*-5	UIL CORP / BERKSHIRE GAS			1	2	8,000,000	100.7030	8,056,206	8,000,000	7,988,148		3,134			10.060	10.117	FA	335,333	804,800	12/31/1998	02/01/2019
084653-D#-8	UIL CORP / BERKSHIRE GAS				2	8,000,000	115.0000	9,200,000	8,000,000	7,829,095		27,422			9.600	10.187	MS	256,000	768,000	12/31/1998	09/01/2020
902748-AA-0	UIL HOLDINGS CORPORATION				2FE	4,876,150	105.2680	5,263,410	5,000,000	4,932,892		12,255			4.625	4.937	AO	57,813	231,250	11/18/2010	10/01/2020
903914-AC-3	ULTRA PETROLEUM CORP		G	1	5FE	113,750	22.7500	113,750	500,000	113,750		4,522	320,772		6.125	8.257	AO	7,656	31,731	01/29/2015	10/01/2024
903914-AC-3	ULTRA PETROLEUM CORP	LS	G	1	5FE	682,500	22.7500	682,500	3,000,000	682,500		24,428	1,948,178		6.125	8.118	AO	45,938	190,385	03/26/2015	10/01/2024
903888-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S				4	5,571,994	90.2490	4,850,884	5,375,000	5,416,141		(33,710)			4.980	4.940	MS	89,225	267,675	12/21/2010	01/27/2017
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	5,056,050	126.9410	6,347,050	5,000,000	5,042,367		(1,447)			5.900	5.820	MN	37,694	295,000	12/05/2002	11/15/2032
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	9,989,800	100.1760	10,017,630	10,000,000	9,999,765		2,147			2.750	2.772	FA	107,708	275,000	02/07/2011	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP		R		1FE	9,966,100	109.1960	10,919,560	10,000,000	9,980,897		3,279			4.250	4.292	FA	166,458	425,000	02/07/2011	02/10/2021
904764-AR-8	UNILEVER CAPITAL CORP		R		1FE	29,826,300	99.5740	29,872,200	30,000,000	29,840,157		13,857			2.100	2.223	JJ	264,250		07/28/2015	07/30/2020
08658E-AA-5	UNILEVER NV		R		1FE	8,784,800	128.3370	12,833,710	10,000,000	9,156,097		40,134			6.625	7.699	AO	139,861	662,500	10/19/2000	04/15/2028
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)			1	1FE	1,306,682	99.8180	1,297,639	1,300,000	1,306,576		(106)			2.250	2.093	MN	4,469		12/08/2015	05/06/2019
907818-CU-0	UNION PACIFIC CORP				1FE	14,142,580	122.6350	17,171,325	14,002,000	14,115,065		(3,255)			6.250	6.176	MN	145,854	875,125	08/18/2004	05/01/2034
907818-DJ-4	UNION PACIFIC CORP			1	1FE	6,862,170	106.8860	7,481,992	7,000,000	6,872,131		2,455			4.750	4.875	MS	97,903	332,500	08/04/2011	09/15/2041
907818-DR-6	UNION PACIFIC CORP			1	1FE	2,666,266	104.3840	3,378,917	3,237,000	2,751,573		45,207			3.646	6.007	FA	44,586	118,021	01/23/2014	02/15/2024
907818-DY-1	UNION PACIFIC CORP			1	1FE	7,336,770	101.4810	7,103,670	7,000,000	7,311,892		(24,878)			3.250	2.691	JJ	104,903	113,750	02/27/2015	01/15/2025
907818-EA-2	UNION PACIFIC CORP			1	1FE	987,470	98.4190	984,189	1,000,000	987,654		184			1.800	2.117	FA	7,500		12/03/2015	02/01/2020
907818-EE-4	UNION PACIFIC CORP			1	1FE	29,976,000	100.1590	30,047,580	30,000,000	29,978,434		2,434			2.250	2.267	JD	22,500	337,500	06/16/2015	06/19/2020
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019				1	12,804,182	106.8740	13,602,083	12,727,273	13,263,695		(133,893)			5.640	5.640	JD	59,818	628,091	11/12/2009	06/01/2019
908906-AC-4	UNIONBANCAL CORP				1FE	4,960,000	101.4120	5,070,590	5,000,000	4,972,548		3,710			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	12,778,350	106.8740	13,893,568	13,000,000	12,876,542		21,421			5.750	5.979	MN	120,431	747,500	10/27/2010	11/03/2020
910047-AF-6	UNITED CONTINENTAL HLDGS				3FE	1,061,000	104.0620	1,040,620	1,000,000	1,053,223		(7,777)			6.375	4.041	JD	5,313	31,875	12/08/2015	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC				3FE	176,045	103.6880	182,490	176,000	176,035		(6)			6.000	5.995	JD	880	10,560	04/07/2014	12/01/2020
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC	LS			3FE	2,764,455	103.6880	2,824,448	2,724,000	2,755,233		(5,446)			6.000	5.727	JD	13,620	163,440	04/07/2014	12/01/2020
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC			1	4FE	3,387,500	99.0000	3,316,500	3,350,000	3,384,243		(3,257)			5.750	5.555	MN	24,613	192,625	04/06/2015	11/15/2024
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	2,740,935	99.7500	2,743,125	2,750,000	2,740,989		54			4.625	4.677	JJ	58,648	31,508	12/08/2015	07/15/2023
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			1	4FE	1,370,000	97.0000	1,333,750	1,375,000	1,370,136		136			5.500	5.548	JJ	34,872	20,816	08/17/2015	07/15/2025
911365-AX-2	UNITED RENTALS NORTH AM			1	3FE	4,937,313	102.2500	4,805,750	4,700,000	4,888,196		(32,589)			6.125	5.197	JD	12,794	287,875	12/02/2014	06/15/2023
911365-AX-2	UNITED RENTALS NORTH AM	LS		1	3FE	1,853,875	102.2500	1,814,938	1,775,000	1,833,373		(10,049)			6.125	5.360	JD	4,832	108,719	12/02/2014	06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM			1	4FE	542,500	106.8700	534,350	500,000	527,510		(6,131)			7.625	6.012	AO	8,049	38,125	06/05/2013	04/15/2022
911365-BA-1	UNITED RENTALS NORTH AM			1	4FE	2,112,524	105.5000	2,110,000	2,000,000	2,054,662		(20,815)			7.375	6.119	MN	18,847	147,500	01/21/2013	05/15/2020
913017-BM-0	UNITED TECHNOLOGIES CORP				1FE	1,497,105	107.4990	1,612,481	1,500,000	1,499,308		327			5.375	5.400	JD	3,583	80,625	12/04/2007	12/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	11,730,400	117.2170	11,721,670	10,000,000	11,588,659		(34,970)			5.700	4.606	AO	120,333	570,000	08/15/2011	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	9,876,700	100.7040	10,070,380	10,000,000	9,884,222		2,223			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-BZ-1	UNITED TECHNOLOGIES CORP			23	2FE	30,112,500	98.9910	29,697,150	30,000,000	30,089,431		(23,069)			1.778	1.422	FA	222,250	132,780	04/29/2015	05/04/2018
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A				1	5,000,000	105.4320	5,271,612	5,000,000	5,000,000					4.380	4.380	AO	47,450	219,000	06/03/2011	04/13/2021
91319A-A@-1	UNITED WATER NEW JERSEY SERIES B				1	5,000,000	104.8530	5,242,664	5,000,000	5,000,000					4.680	4.680	AO	50,700	234,000	04/13/2011	04/13/2026
91324P-AQ-5	UNITEDHEALTH GROUP				1FE	2,802,570	100.8630	3,025,887	3,000,000	2,992,739		34,306			5.375	6.591	MS	47,479	161,250	05/20/2009	03/15/2016
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	3,518,665	106.3770	3,723,209	3,500,000	3,503,563		(2,295)			6.000	5.918	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1FE	9,582,624	109.4350	10,505,722	9,600,000	9,590,090		1,674			4.700	4.723	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	2,973,540	100.8030	3,024,087	3,000,000	2,995,202		5,399			1.875	2.067	MN	7,188	56,250	11/07/2011	11/15/2016
91324P-BW-1	UNITEDHEALTH GROUP INC			1	1FE	9,983,300	98.2720	9,827,210	10,000,000	9,984,423		312			4.375	4.385	MS	128,819	437,500	03/05/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC			1	1FE	4,886,500	93.0760	4,653,805	5,000,000	4,893,127		2,168			3.950	4.082	AO	41,694	197,500	10/17/2012	10/15/2042
91324P-CL-4	UNITEDHEALTH GROUP INC				1FE	34,955,550	100.3010	35,105,280	35,000,000	34,961,937		6,387			1.900	1.944	JJ	291,861		07/20/2015	07/16/2018
91324P-CM-2	UNITEDHEALTH GROUP INC				1FE	7,745,350	101.0480	7,831,197	7,750,000	7,745,735		385			2.700	2.713	JJ	91,838		07/20/2015	07/15/2020
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG		F	1	3FE	3,735,000	95.5000	3,566,925	3,735,000	3,735,000					5.000	5.000	JJ	86,113	107,900	12/03/2014	01/15/2025
91337D-AB-0	UNITYMEDIA KABELBW GMBH		F	1	4FE	1,060,000	98.8150	988,150	1,000,000	1,054,345		(5,655)			6.125	5.193	JJ	28,243	44,747	02/03/2015	01/15/2025
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL			2	4FE	3,712,500	99.5000	3,731,250	3,750,000	3,713,778		1,278			6.500	6.708	JAJO	42,656	14,219	10/09/2015	10/04/2021
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	2,490,228	93.8750	2,399,445	2,556,000	2,494,549		4,394			7.625	8.249	FA	73,627	114,833	12/08/2015	08/15/2020
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI	LS		1	4FE	8,306,479	93.8750	7,363,555	7,844,000	8,107,100		(89,831)			7.625	6.218	FA	225,951	598,105	11/25/2013	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO			2	1FE	9,989,700	113.6390	11,363,850	10,000,000	9,991,747		411			5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
903192-AA-0	UNUMPROVIDENT CORP				2FE	478,240	118.8930	580,196	488,000	480,871		331			6.750	6.923	JD	1,464	32,940	02/17/2005	12/15/2028
90331H-MM-2	US BANK NA			1	1FE	996,150	99.2710	992,710	1,000,000	996,232		82			0.803	0.904	JAJO	1,450		11/25/2015	10/28/2019
90349Y-AC-0	US ECOLOGY INC. TL			2	3FE	731,078	99.5420	721,964	725,285	731,085		432			3.750	3.587	FMAN	76	31,418	07/23/2014	06/17/2021
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW			2	4FE	235,331	99.7080	234,644	235,331	235,331					6.250	6.250	FMAN	41	14,970	02/13/2012	07/28/2017
90327Q-CX-5	USAA CAPITAL CORP				1FE	39,980,800	99.9640	39,985,560	40,000,000	39,982,441		1,641			2.450	2.460	FA	446,444		07/14/2015	08/01/2020
90349V-AB-8	USS PARENT HLDGS TL			2	4FE	9,854,448	99.0000	9,801,000	9,900,000	9,858,347		3,899			7.250	7.094	FMAN	34,243	359,623	05/01/2015	08/05/2021
902905-AL-2	USX-MARATHON GROUP				2FE	638,455	113.4330	567,163	500,000	568,428		(8,365)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	1,478,460	69.4910	1,042,365	1,500,000	1,480,110		318			6.875	6.990	MN	14,609	103,125	11/03/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED	LS	F		2FE	1,411,909	75.6830	1,081,509	1,429,000	1,417,801		1,583			4.375	4.525	JJ	29,523	62,519	01/04/2012	01/11/2022
91912E-AA-3	VALE SA		F		2FE	1,635,436	66.1350	1,653,370	2,500,000	1,636,047		611			5.625	9.089	MS	42,969		11/30/2015	09/11/2042
91912E-AA-3	VALE SA	LS	F		2FE	916,160	66.1350	925,887	1,400,000	916,453		293			5.625	9.086	MS	24,063		12/02/2015	09/11/2042
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		G	1	4FE	4,522,500	92.0000	4,140,000	4,500,000	4,513,845		(4,277)			5.625	5.509	JD	21,094	253,125	11/18/2013	12/01/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	LS	G	1	4FE	1,806,875	92.0000	1,610,000	1,750,000	1,788,700		(12,086)			5.625	4.803	JD	8,203	98,438	06/18/2014	12/01/2021
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-		G	2	3FE	2,603,311	95.7500	2,487,112	2,597,506	2,603,235		(1,134)			3.750	3.697	FMAN	6,494	108,789	06/06/2014	08/05/2020
920253-AD-3	VALMONT INDUSTRIES				2FE	5,225,484	110.7950	5,761,356	5,200,000	5,225,229		(294)			6.625	6.507	AO	67,943	331,250	12/08/2015	04/20/2020
920253-AE-1	VALMONT INDUSTRIES INC			1	2FE	2,322,176	85.2150	2,045,153	2,400,000	2,322,456		226			5.250	5.449	AO	31,500	107,625	11/30/2015	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2FE	2,165,852	87.2570	1,919,661	2,200,000	2,166,054		165			5.000	5.101	AO	27,500	102,500	11/30/2015	10/01/2044
920355-AF-1	VALSPAR CORP				2FE	6,887,868	113.4570	7,828,505	6,900,000	6,894,790		1,274			7.250	7.275	JD	22,233	500,250	07/20/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	15,102,850	101.9500	15,292,515	15,000,000	15,066,821		(9,648)			4.200	4.117	JJ	290,500	630,000	01/13/2012	01/15/2022
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR				1	10,000,000	109.3020	10,930,219	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020
92210M-AH-7	VANTIV LLC TLB			2	3FE	838,654	99.4380	837,410	842,143	838,734		559			3.750	3.835	FMAN	1,491	32,256	12/15/2014	06/13/2021
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)			3	1	5,000,000	99.8140	4,990,711	5,000,000	5,000,000					3.480	3.734	JD	7,733	174,000	12/15/2010	12/15/2017
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				1	10,000,000	98.1370	9,813,698	10,000,000	10,000,000					4.670	4.670	MN	40,214	467,000	11/30/2011	11/30/2021
92345Y-AD-8	VERISK ANALYTICS INC			1	2FE	988,975	97.1300	971,302	1,000,000	989,168		193			4.000	4.139	JD	1,778	23,333	11/30/2015	06/15/2025
92343V-AV-6	VERIZON COMMUNICATIONS				2FE	17,271,900	112.5030	16,875,510	15,000,000	16,008,265		(284,423)			6.350	4.118	AO	238,125	952,500	03/11/2011	04/01/2019
92343V-AX-2	VERIZON COMMUNICATIONS				2FE	4,957,250	107.4840	5,374,175	5,000,000	4,975,119		4,089			4.600	4.713	AO	57,500	230,000	03/23/2011	04/01/2021
92343V-CD-4	VERIZON COMMUNICATIONS INC				2FE	1,995,480	99.5790	1,991,574	2,000,000	1,995,739		259			0.877	0.882	MJSD	1,121	3,706	11/24/2015	06/09/2017
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2FE	9,934,000	98.7700	9,877,000	10,000,000	9,940,582		5,628			3.500	3.579	MN	58,333	351,944	10/22/2014	11/01/2024
92553P-AB-8	VIACOM INC				2FE	1,489,290	106.4630	1,596,951	1,500,000	1,497,611		1,247			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC				2FE	9,924,700	107.9900	10,799,020	10,000,000	9,967,192		7,744			5.625	5.725	MS	165,625	562,500	08/19/2009	09/15/2019
92553P-AH-5	VIACOM INC				2FE	1,391,402	100.2070	1,362,817	1,360,000	1,377,641		(13,762)			2.500	1.131	JD	1,511	34,000	03/25/2015	12/15/2016
92553P-AJ-1	VIACOM INC				2FE	14,754,150	98.3110	14,746,635	15,000,000	14,841,942		23,013			3.875	4.080	JD	25,833	581,250	12/07/2011	12/15/2021
92553P-AY-8	VIACOM INC			1	2FE	1,006,090	98.6490	986,485	1,000,000	1,005,470		(620)			2.750	2.604	JD	1,222	13,750	07/07/2015	12/15/2019
92660F-AG-9	VIDEOTRON LTD		A	1	3FE	14,141,150	100.5000	14,070,000	14,000,000	14,129,557		(11,034)			5.375	5.238	JD	33,444	739,063	12/08/2015	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	11,283,500	100.0000	11,200,000	11,200,000	11,279,575		(10,767)			5.000	4.870	JJ	258,222	362,500	12/23/2015	07/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		F	1	4FE	2,497,170	99.7500	2,351,108	2,357,000	2,485,647		(11,523)			6.000	5.040	AO	29,855	86,377	04/17/2015	10/15/2024
92769V-AG-4	VIRGIN MEDIA FINANCE PLC		F	1	4FE	1,262,500	96.2500	1,203,125	1,250,000	1,261,314		(1,186)			5.750	5.593	JJ	33,142	33,342	01/13/2015	01/15/2025
G9368P-AV-6	VIRGIN MEDIA FINANCE PLC TL TAC F		E	2	3FE	2,687,439	97.7970	2,633,952	2,693,285	2,668,784		1,545			3.500	3.531	MJSD	20,424	34,564	06/05/2015	06/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G9368P-AP-9	VIRGIN MEDIA INVEST HLDG NEW TLB		E	2	3FE		99.5750					(3,992,604)			0.000	0.000	MJSD			07/26/2013	06/07/2020
92769X-AF-2	VIRGIN MEDIA SECURED FIN		F		3FE	3,979,280	105.5000	4,220,000	4,000,000	3,988,087		2,012			5.250	5.229	JJ	96,833	210,000	02/24/2011	01/15/2021
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC		F	1	3FE	1,990,000	100.0000	2,000,000	2,000,000	1,990,016		16			5.500	5.571	JJ	50,722		12/21/2015	01/15/2025
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC		F	1	3FE	3,030,000	97.2500	2,917,500	3,000,000	3,027,834		(2,166)			5.250	5.092	JJ	118,562		04/23/2015	01/15/2026
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	11,455,380	107.4800	12,360,143	11,500,000	11,490,428		5,185			5.950	6.010	MS	201,474	684,250	09/06/2007	09/15/2017
92826C-AB-8	VISA INC			1	1FE	2,248,088	99.8140	2,245,813	2,250,000	2,248,105		17			2.200	2.218	JD	2,338		12/09/2015	12/14/2020
92826C-AC-6	VISA INC			1	1FE	4,493,745	100.4130	4,518,599	4,500,000	4,493,783		38			2.800	2.822	JD	5,950		12/09/2015	12/14/2022
92826C-AD-4	VISA INC			1	1FE	1,494,510	100.1240	1,501,854	1,500,000	1,494,532		22			3.150	3.193	JD	2,231		12/09/2015	12/14/2025
92826C-AF-9	VISA INC			1	1FE	299,499	101.4560	304,368	300,000	299,499					4.300	4.310	JD	609		12/09/2015	12/14/2045
928377-AA-8	VISTA OUTDOOR INC			1	3FE	3,182,658	102.5000	3,203,125	3,125,000	3,180,345		(2,312)			5.875	5.510	AO	71,398		12/08/2015	10/01/2023
92839F-AM-2	VISTEON CORP INITIAL TL			2	3FE	871,343	99.0940	867,073	875,000	871,356		612			3.500	3.590	MJSD	681	34,524	12/24/2014	04/09/2021
07397#-AE-4	VISY INDUSTRIES / PRATT FINANCE PTY LTD		F		2FE	15,000,000	102.3270	15,348,981	15,000,000	15,012,341		(29,771)			8.120	7.903	MN	128,567	1,218,000	12/31/1998	05/23/2016
92849T-AJ-7	VITERRA INC		A		2FE	9,948,100	85.0000	8,500,000	10,000,000	9,939,443		11,140			5.950	6.103	FA	247,917	595,000	07/30/2010	08/01/2020
92857W-AE-0	VODAFONE GROUP PLC		F		2FE	11,773,570	105.7420	14,275,211	13,500,000	12,983,884		182,107			4.625	6.278	JJ	287,906	624,375	07/18/2008	07/15/2018
928668-AJ-1	VOLKSWAGEN AG		F		2FE	12,000,000	98.2880	11,794,548	12,000,000	12,000,000					0.658	0.564	FMAN	8,549	36,120	05/19/2015	11/22/2016
928668-AM-4	VOLKSWAGEN AG		F		2FE	445,651	93.6130	449,344	480,000	446,878		1,227			2.400	4.134	MN	1,248	2,760	11/30/2015	05/22/2020
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC		R		2FE	1,005,400	94.8650	948,654	1,000,000	1,004,759		(641)			2.125	1.979	MN	2,243	10,625	07/07/2015	05/23/2019
928670-AB-4	VOLKSWAGEN INTL FIN NV		F		2FE	9,910,500	100.7310	10,073,140	10,000,000	9,954,181		8,848			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
91829K-AA-1	VPI ESCROW CORP			1	4FE	4,460,625	96.5000	4,101,250	4,250,000	4,389,645		(44,642)			6.375	5.095	AO	57,198	270,938	01/07/2015	10/15/2020
91831A-AA-9	VRX ESCROW CORP		G	1	4FE	466,408	94.0000	470,000	500,000	466,778		370			5.375	7.218	MS	7,913	3,135	12/08/2015	03/15/2020
91831A-AB-7	VRX ESCROW CORP		G	1	4FE	1,125,000	89.2500	408,765	458,000	458,000					5.875	5.875	MN	3,438	17,041	03/13/2015	05/15/2023
960386-AH-3	WABTEC			1	2FE	19,975,800	102.3870	20,477,320	20,000,000	19,980,672		2,094			4.375	4.390	FA	330,556	875,000	08/05/2013	08/15/2023
931422-AE-9	WALGREEN CO				2FE	5,121,087	106.8660	4,951,102	4,633,000	4,839,156		(62,991)			5.250	3.689	JJ	112,157	243,233	03/11/2011	01/15/2019
931427-AA-6	WALGREENS BOOTS ALLIANCE INC			1	2FE	3,020,520	99.8120	2,994,357	3,000,000	3,018,379		(2,141)			2.700	2.533	MN	9,675	40,500	07/06/2015	11/18/2019
931142-CB-7	WAL-MART STORES				1FE	5,521,650	113.9080	5,695,385	5,000,000	5,463,960		(14,380)			5.250	4.532	MS	87,500	262,500	09/02/2011	09/01/2035
931142-DP-5	WAL-MART STORES INC			1	1FE	11,520,080	103.1920	11,187,088	10,841,000	11,464,925		(55,155)			3.300	2.528	AO	68,569	357,753	02/27/2015	04/22/2024
931142-DP-5	WAL-MART STORES INC	LS		1	1FE	3,113,535	103.1920	3,023,537	2,930,000	3,098,628		(14,907)			3.300	2.528	AO	18,532	96,690	02/27/2015	04/22/2024
25468P-DD-5	WALT DISNEY CO				1FE	10,241,288	99.8100	10,230,556	10,250,000	10,242,111		823			1.500	1.529	MS	44,417		09/14/2015	09/17/2018
25468P-DD-5	WALT DISNEY CO	O			1FE	9,741,713	99.8100	9,731,504	9,750,000	9,742,495		783			1.500	1.529	MS	42,250		09/14/2015	09/17/2018
25468P-DC-7	WALT DISNEY COMPANY (THE)				1FE	1,501,578	99.7700	1,496,552	1,500,000	1,501,542		(36)			0.722	0.605	FMAN	962		11/30/2015	05/30/2019
25468P-CL-8	WALT DISNEY COMPANY/THE				1FE	1,507,562	106.8180	1,495,458	1,400,000	1,463,156		(10,640)			3.750	2.845	JD	4,375	52,500	08/11/2011	06/01/2021
25468P-CP-9	WALT DISNEY COMPANY/THE	O			1FE	19,802,200	103.6850	20,737,040	20,000,000	19,817,493		3,771			4.375	4.435	FA	328,125	875,000	08/17/2011	08/16/2041
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	118.9340	5,946,695	5,000,000	4,965,455		1,790			6.570	6.654	MS	96,725	328,500	01/07/1998	01/12/2028
941063-AQ-2	WASTE MANAGEMENT INC			1	2FE	6,640,159	107.8580	7,179,042	6,656,000	6,646,924		1,522			4.600	4.630	MS	102,059	306,176	02/23/2011	03/01/2021
94106L-AZ-2	WASTE MANAGEMENT INC			1	2FE	5,735,510	100.8020	5,796,098	5,750,000	5,737,558		1,257			3.500	3.530	MN	25,715	201,250	05/05/2014	05/15/2024
94106L-BA-6	WASTE MANAGEMENT INC			1	2FE	19,188,470	97.3220	18,648,880	19,162,000	19,186,624		(1,846)			3.125	3.109	MS	199,604	307,723	02/27/2015	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC	O			1FE	834,430	97.3220	815,560	838,000	834,691		261			3.125	3.175	MS	8,729	13,457	02/18/2015	03/01/2025
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE	3,076,523	98.3150	2,949,447	3,000,000	3,055,065		(7,273)			3.250	2.948	AO	24,375	97,500	12/12/2012	10/01/2022
94353E-AC-9	WAVE DIVISION INITIAL TL			2	3FE	3,353,213	98.2500	3,335,588	3,395,000	3,354,947		9,667			4.000	4.350	JAJO	23,765	138,193	10/31/2014	10/12/2019
947075-AD-9	WEATHERFORD INTL LTD		E		3FE	1,526,250	92.2100	1,383,150	1,500,000	1,519,154		(7,096)			6.000	5.378	MS	26,500	90,000	02/09/2015	03/15/2018
94973V-AM-9	WELLPOINT INC				2FE	1,983,525	105.7060	2,114,110	2,000,000	1,996,939		1,956			5.875	5.986	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AS-6	WELLPOINT INC				2FE	11,633,108	105.9150	12,339,132	11,650,000	11,641,291		1,666			4.350	4.368	FA	191,448	506,775	08/09/2010	08/15/2020
94974B-GM-6	WELLS FARGO & CO				1FE	19,988,800	99.7440	19,948,760	20,000,000	19,989,733		933			2.600	2.612	JJ	229,667		07/15/2015	07/22/2020
94974B-FD-7	WELLS FARGO & COMPANY				1FE	11,490,800	100.9920	11,614,069	11,500,000	11,497,417		1,863			2.100	2.118	MN	35,554	241,500	04/30/2012	05/08/2017
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	9,994,100	100.2360	10,023,560	10,000,000	9,995,600		537			3.450	3.457	FA	132,250	345,000	02/06/2013	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY				1FE	7,474,425	103.8570	7,789,283	7,500,000	7,479,589		2,233			4.125	4.167	FA	116,875	309,375	08/08/2013	08/15/2023
94974B-GG-9	WELLS FARGO & COMPANY				1FE	997,960	99.0690	990,685	1,000,000	998,001		41			1.002	1.052	FMAN	1,753		11/24/2015	01/30/2020
95081Q-AK-0	WESCO DISTRIBUTION INC			1	4FE	6,315,893	96.0000	6,048,000	6,300,000	6,312,054		(2,674)			5.375	5.321	JD	15,050	338,625	07/18/2014	12/15/2021
952355-AN-5	WEST CORP			1	4FE	6,054,110	86.2500	5,419,950	6,284,000	6,069,432		15,095			5.375	6.010	JJ	155,747	208,164	12/08/2015	07/15/2022
952355-AN-5	WEST CORP	LS		1	4FE	7,718,565	86.2500	6,655,050	7,716,000	7,717,973		(400)			5.375	5.368	JJ	191,239	430,864	06/18/2014	07/15/2022
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10			2	3FE	3,283,660	98.2140	3,262,167	3,321,488	3,285,848		13,314			3.250	3.705	FMAN	17,991	119,043	07/31/2013	06/30/2018
955278-BH-8	WEST PENN POWER CO				2FE	1,495,845	107.1880	1,607,816	1,500,000	1,498,985		476			5.950	5.987	JD	3,967	89,250	12/06/2007	12/15/2017
95709T-AD-2	WESTAR ENERGY INC				1FE	14,962,200	110.2030	16,530,405	15,000,000	14,985,444		2,782			5.100	5.124	JJ	352,750	765,000	06/27/2005	07/15/2020
95709T-AH-3	WESTAR ENERGY INC			1	1FE	14,917,650	98.1550	14,723,250	15,000,000	14,923,150		1,601			4.125	4.157	MS	206,250	618,750	05/14/2012	03/01/2042
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	20,832,358	88.4520	18,309,461	20,700,000	20,794,652		(13,148)			4.000	3.914	JJ	414,000	828,000	10/09/2012	07/01/2022
958254-AE-4	WESTERN GAS PARTNERS LP			1	2FE	2,469,725	83.9230	2,098,080	2,500,000	2,471,156		1,431			3.950	4.099	JD	8,229	48,552	05/26/2015	06/01/2025
959802-AL-3	WESTERN UNION CO/THE				2FE	1,305,022	107.7510	1,505,276	1,397,000	1,351,084		9,198			5.253	6.144	AO	18,346	73,384	03/30/2010	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
959802-AM-1	WESTERN UNION CO/THE				2FE	9,987,800	93.2350	9,323,540	10,000,000	9,988,733		193			6.200	6.209	JD	17,222	620,000	06/16/2010	06/21/2040
959802-AP-4	WESTERN UNION CO/THE				2FE	9,990,800	102.5040	10,250,380	10,000,000	9,996,252		1,328			3.650	3.665	FA	130,792	365,000	08/17/2011	08/22/2018
959802-AR-0	WESTERN UNION CO/THE				2FE	10,945,660	101.1890	11,130,746	11,000,000	10,977,942		10,877			2.875	2.982	JD	18,448	316,250	12/05/2012	12/10/2017
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	9,952,700	97.5120	9,751,190	10,000,000	9,967,158		4,371			3.600	3.656	JJ	166,000	360,000	07/10/2012	07/15/2022
96188#-AA-6	WETT HOLDINGS LLC			2	2FE	9,777,778	94.3540	9,225,681	9,777,778	9,777,778					4.310	4.310	MJSD	1,171	434,844	12/18/2014	12/18/2024
963320-AQ-9	WHIRLPOOL CORP				2FE	701,078	99.6020	697,215	700,000	701,053		(25)			2.400	2.350	MS	5,600		11/30/2015	03/01/2019
964152-AA-0	WHITE MOUNTAINS RE GROUP		E		2FE	9,971,500	102.1510	10,215,130	10,000,000	9,995,496		3,449			6.375	6.416	MS	178,854	637,500	03/14/2007	03/20/2017
966244-AA-3	WHITEWAVE FOODS CO				4FE	5,067,325	105.7500	5,023,125	4,750,000	5,040,598		(26,727)			5.375	4.320	AO	63,828	208,356	12/08/2015	10/01/2022
966387-AG-7	WHITING PETROLEUM CORP			1	3FE	1,960,730	75.5000	1,491,125	1,975,000	1,959,423		(1,163)			5.000	5.260	MS	29,076	80,000	12/08/2015	03/15/2019
96647K-AF-9	WHITMAN CORP				1FE	7,678,597	129.5050	8,412,658	6,496,000	7,242,427		(49,044)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	5,654,040	89.2780	5,356,692	6,000,000	5,805,899		34,479			4.125	4.879	MN	31,625	247,500	03/31/2011	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP			1	2FE	4,979,650	83.4080	4,170,380	5,000,000	4,987,072		1,914			4.000	4.047	MN	25,556	200,000	11/14/2011	11/15/2021
97381W-AT-1	WINDSTREAM CORP			1	4FE	2,033,809	78.6880	1,548,570	1,968,000	2,013,718		(10,325)			7.750	7.034	AO	38,130	152,520	12/26/2013	10/01/2021
97381W-AT-1	WINDSTREAM CORP	LS		1	4FE	1,066,510	78.6880	812,055	1,032,000	1,055,974		(5,415)			7.750	7.034	AO	19,995	79,980	12/26/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP			1	4FE	44,500	75.2300	32,349	43,000	43,846		(228)			7.500	6.811	AO	806	3,225	01/05/2015	04/01/2023
97381W-AU-8	WINDSTREAM CORP	LS		1	4FE	3,509,750	75.2300	2,595,435	3,450,000	3,483,725		(9,076)			7.500	7.154	AO	64,688	258,750	01/05/2015	04/01/2023
97381W-AX-2	WINDSTREAM CORP	LS		1	4FE	877,188	76.7500	671,563	875,000	876,302		(241)			7.500	7.460	JD	5,469	65,625	11/07/2011	06/01/2022
976656-CC-0	WISC ELEC POWER				1FE	2,990,340	107.4140	3,222,417	3,000,000	2,995,684		981			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
982526-AQ-8	WM WRIGLEY JR CO			1	2FE	11,814,720	101.9480	11,715,853	11,492,000	11,781,516		(33,011)			3.375	2.750	AO	75,416	227,678	07/15/2015	10/21/2020
982526-AQ-8	WM WRIGLEY JR CO	LS		1	2FE	1,337,362	101.9480	1,325,323	1,300,000	1,334,047		(3,315)			3.375	2.726	AO	8,531	21,938	07/15/2015	10/21/2020
92933B-AE-4	WMG ACQUISITION CORP			1	4FE	1,396,000	100.5000	1,402,980	1,396,000	1,396,000					6.000	6.000	JJ	38,623	83,760	10/24/2012	01/15/2021
92933B-AF-1	WMG ACQUISITION CORP			1	4FE	375,000	96.5000	361,875	375,000	375,000					5.625	5.625	AO	4,453	21,094	03/26/2014	04/15/2022
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL			2	4FE	2,889,995	94.4580	2,734,894	2,895,355	2,891,549		716			3.750	3.781	MJSD	302	109,872	09/30/2013	07/01/2020
98212B-AE-3	WPX ENERGY INC			1	3FE	1,799,780	66.0000	1,270,500	1,925,000	1,809,148		9,321			5.250	6.153	MS	29,757	100,164	07/08/2015	09/15/2024
98212B-AE-3	WPX ENERGY INC	LS		1	3FE	626,265	66.0000	442,200	670,000	629,252		2,976			5.250	6.163	MS	10,357	29,096	05/01/2015	09/15/2024
983024-AJ-9	WYETH				1FE	20,942,020	100.5210	21,611,908	21,500,000	21,490,282		77,817			5.500	5.852	FA	446,722	1,182,500	11/12/2009	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	1,693,125	103.8280	1,816,988	1,750,000	1,740,311		9,942			6.000	6.633	JD	8,750	105,000	07/12/2010	12/01/2016
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	657,360	107.5290	713,993	664,000	660,065		637			5.625	5.759	MS	12,450	37,350	04/14/2011	03/01/2021
98310W-AH-1	WYNDHAM WORLDWIDE			1	2FE	5,146,531	100.6080	5,226,591	5,195,000	5,182,764		10,145			2.950	3.157	MS	51,084	153,253	04/04/2012	03/01/2017
98310W-AJ-7	WYNDHAM WORLDWIDE			1	2FE	14,971,050	100.6550	15,098,295	15,000,000	14,980,706		2,682			4.250	4.269	MS	212,500	637,500	02/27/2012	03/01/2022
983130-AV-7	WYNN LAS VEGAS LLC			1	3FE	426,000	89.1250	379,673	426,000	426,000					5.500	5.500	MS	7,810	12,561	02/11/2015	03/01/2025
983130-AV-7	WYNN LAS VEGAS LLC	M		1	3FE	10,074,000	89.1250	8,978,453	10,074,000	10,074,000					5.500	5.500	MS	184,690	297,043	02/11/2015	03/01/2025
98389B-AM-2	XCEL ENERGY INC			1	2FE	14,951,400	107.4750	16,121,235	15,000,000	14,975,950		4,843			4.700	4.741	MN	90,083	705,000	05/10/2010	05/15/2020
984121-CH-4	XEROX CORP				2FE	505,110	95.3600	476,798	500,000	504,637		(473)			2.800	2.574	MN	1,789	7,000	07/07/2015	05/15/2020
984121-CK-7	XEROX CORP				2FE	1,566,984	94.1950	1,507,125	1,600,000	1,567,545		561			2.750	3.215	MS	14,667	13,597	12/03/2015	09/01/2020
984121-CL-5	XEROX CORP				2FE	994,280	91.4390	914,389	1,000,000	994,424		144			4.800	4.845	MS	16,000	23,733	02/26/2015	03/01/2035
984121-CL-5	XEROX CORP	LS			2FE	270,549	91.4390	274,317	300,000	270,615		66			4.800	5.643	MS	4,800		11/30/2015	03/01/2035
984121-CM-3	XEROX CORP				2FE	5,942,170	97.6130	5,856,804	6,000,000	5,945,571		3,401			3.500	3.715	FA	76,417		11/30/2015	08/20/2020
984121-BP-7	XEROX CORPORATION				2FE	1,562,400	100.9210	1,513,820	1,500,000	1,501,757		(8,331)			6.400	5.813	MS	28,267	96,000	11/30/2006	03/15/2016
984121-BW-2	XEROX CORPORATION				2	1,747,480	106.9100	1,870,927	1,750,000	1,749,255		282			6.350	6.370	MN	14,199	111,125	04/23/2008	05/15/2018
98372P-AK-4	XL CAPITAL LTD		F		2FE	4,491,225	115.0350	5,176,593	4,500,000	4,493,762		367			6.250	6.279	MN	35,938	281,250	05/02/2007	05/15/2027
98417E-AN-0	XSTRATA CANADA FIN CORP				2FE	1,091,970	72.5000	725,000	1,000,000	1,086,552		(1,518)			6.000	5.377	MN	7,667	60,000	02/23/2012	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA			3	2FE	4,987,350	75.5000	3,775,000	5,000,000	4,990,823		1,137			4.500	4.281	AO	41,250	212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC				2FE	19,987,000	106.2950	21,258,900	20,000,000	19,991,793		1,210			4.875	4.883	AO	243,750	975,000	09/15/2011	10/01/2021
98478*-AG-2	YANKEE GAS SERVICES CO				1	9,781,203	115.0000	11,500,000	10,000,000	9,903,072		11,467			8.480	8.686	MS	282,667	848,000	12/31/1998	03/01/2022
987184-A*-9	YORK WATER COMPANY				1	6,000,000	120.0000	7,200,000	6,000,000	6,020,175		(5,342)			10.170	10.040	FA	254,250	610,200	12/31/1998	02/01/2019
987184-B*-8	YORK WATER COMPANY				1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.600	9.600	FA	200,000	480,000	12/31/1998	02/01/2019
987184-C#-3	YORK WATER COMPANY				1	6,500,000	120.0000	7,800,000	6,500,000	6,624,257		(19,885)			10.050	9.540	MS	165,127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC				3FE	459,747	85.0250	439,578	517,000	464,542		886			6.875	7.853	MN	4,542	35,544	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				3FE	6,989,430	103.2340	7,226,408	7,000,000	6,995,446		1,085			5.300	5.320	MS	109,239	371,000	08/20/2009	09/15/2019
98920U-AF-1	ZEBRA TECHNOLOGIES CORP INITIAL TL			2	3FE	2,754,701	100.0000	2,775,000	2,775,000	2,755,819		1,308			4.750	4.877	JAJO	24,341	128,367	11/14/2014	10/27/2021
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC		R		3FE	323,538	97.7500	322,575	330,000	323,876		338			4.500	4.843	AO	2,558	7,425	08/13/2015	04/29/2022
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		R		3FE	108,922	95.2500	104,775	110,000	108,979		57			4.750	4.875	AO	900	2,613	04/24/2015	04/29/2025
98954U-AA-1	ZIGGO BOND FINANCE BV		F	1	4FE	1,007,500	92.7500	927,500	1,000,000	1,006,794		(706)			5.875	5.756	JJ	27,090	27,090	01/14/2015	01/15/2025
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	15,036,500	106.7790	16,016,790	15,000,000	15,016,195		(3,707)			4.625	4.594	MN	59,740	693,750	11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	5,989,560	109.4690	6,568,116	6,000,000	5,990,523		181			5.750	5.762	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC			1	2FE	3,992,840	100.0990	4,003,948	4,000,000	3,995,499		676			3.375	3.419	MN	11,625	135,000	11/07/2011	11/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98978V-AB-9	ZOETIS INC			1	2FE	5,993,831	95.4850	5,729,076	6,000,000	5,995,111		604			3.250	3.263	FA	81,250	195,000	11/04/2013	02/01/2023
98978V-AJ-2	ZOETIS INC			1	2FE	998,680	100.1170	1,001,165	1,000,000	998,713		33			3.450	3.479	MN	4,600		11/09/2015	11/13/2020
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		F		2	20,000,000	105.3430	21,068,632	20,000,000	20,000,000					6.380	6.380	JD	3,544	1,276,000	08/23/2007	06/30/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,073,784,906	XXX	13,292,297,649	13,101,894,602	13,032,322,135	(3,371,412)	(14,326,620)	10,498,762	(7,375,030)	XXX	XXX	XXX	151,082,318	563,271,267	XXX	XXX
14975T-AA-6	ABSN_06-HE5 RMBS		E	4	1FM	455,785	0.0000		1,238,941						6.500	0.000	MON			10/17/2006	07/27/2036
007036-UQ-7	ARMT_05-11 RMBS			2	1FM	2,508,424	82.7190	4,414,780	5,337,073	2,673,043		33,579			0.692	18.925	MON	410	24,505	05/22/2009	12/26/2053
2254W0-MM-4	ARMT_05-12 RMBS			2	1FM	3,063,833	61.4400	4,174,475	6,794,363	3,253,334		23,470			0.672	8.848	MON	507	29,622	05/27/2009	11/25/2053
059523-BB-5	BAFC 2007-5 7A5 RMBS			24	1FM	2,665,791	55.1840	4,414,954	8,000,356	3,070,484		(61,060)			6.500	13.224	MON	43,335	503,001	06/21/2007	02/25/2052
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS			23	1FM	1,230,576	101.8100	1,241,986	1,219,902	1,222,632		(2,211)			6.000	5.547	MON	6,100	68,286	02/26/2010	05/26/2037
07384M-6H-0	BSARM_04-12 RMBS			23	1FM	4,541,296	99.9270	4,615,126	4,618,512	4,526,130		1,375			2.756	3.268	MON	10,609	125,385	01/16/2007	10/25/2051
1248MG-AP-9	CBASS_07-CB1 RMBS			4	1FM	5,860,204	52.7760	5,510,347	10,441,003	4,581,610		(215,276)			4.002	5.640	MON	34,819	266,975	03/06/2007	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS			4	1FM	9,565,609	50.7360	8,554,883	16,861,517	8,278,045		(280,193)			3.971	6.515	MON	55,803	445,103	03/23/2007	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS			24	1FM	1,754,369	64.6940	1,620,247	2,504,486	1,657,928		(15,379)			0.718	3.443	MON	1,499	17,515	10/31/2012	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS			24	1FM	42,499	0.8750	5,684	649,922						0.762	0.000	MON			03/10/2006	12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS			24	1FM	3,445,417	72.4480	3,532,922	4,876,477	3,248,631		(84,294)			0.680	2.010	MON	2,764	32,259	10/31/2012	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	5,520,047	93.1380	7,369,491	7,912,463	5,586,041		87,934			2.466	10.392	MON	16,260	192,628	01/07/2010	03/25/2037
12558M-BM-3	CITHE_03-1 RMBS			2	1FM	926,120	94.6280	876,468	926,225	926,160		10			4.670	4.672	MON	3,605	43,255	03/03/2003	10/20/2032
12558M-BN-1	CITHE_03-1 RMBS			3	1FM	847,609	92.7120	786,080	847,871	847,641		25			1.788	1.792	MON	1,263	42,902	03/03/2003	05/20/2033
17316D-AG-9	CMLTI 2010-3 2A1 RMBS			2	1FM	2,349,919	101.2240	2,388,394	2,359,505	2,357,991		1,613			5.500	5.680	MON	10,814	116,279	03/15/2010	08/25/2037
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	1FM	1,398,380	34.1270	1,279,774	3,750,000	783,007		(167,695)			5.824	5.824	MON	18,200	218,400	11/16/2006	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	1FM	198,797	4.2100	41,970	996,852			(32,267)			5.874	0.000	MON	4,880	58,555	11/16/2006	11/25/2036
173109-AH-2	CRMSI_07-1 RMBS			4	1FM	3,370,803	34.3810	4,265,632	12,407,000	801,200		(660,017)			5.821	5.841	MON	60,185	728,547	03/21/2007	03/25/2037
17312H-AH-2	CRMSI_07-2 RMBS			4	1FM	2,880,859	45.8740	4,185,543	9,124,000	940,017		(428,680)			5.469	6.440	MON	41,584	504,863	06/20/2007	06/25/2037
17312H-AJ-8	CRMSI_07-2 RMBS			4	1FM	1,376,010	8.5890	486,153	5,660,000			(157,272)			5.469	0.000	MON	25,797	313,188	06/20/2007	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS			24	1FM	2,888,105	87.5340	3,495,760	3,993,584	2,995,462		(23,694)			5.500	10.345	MON	18,304	215,789	01/07/2010	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 RMBS			24	1FM	2,099,311	77.4420	2,467,897	3,186,755	1,987,148	(51,019)	(75,620)			6.000	12.401	MON	15,934	187,173	01/07/2010	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	212,634	100.2280	209,131	208,656	208,817		(968)			6.000	5.077	MON	1,043	7,073	02/26/2010	09/26/2037
12644J-AE-5	CSMC_10-10R RMBS			2	1FM	903,348	101.2640	908,239	896,902	897,914		(1,304)			6.000	5.626	MON	4,484	47,612	03/23/2010	03/26/2037
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			23	1FM	630,473	101.5230	658,915	649,031	632,027		248			5.500	6.520	MON	2,975	35,151	08/16/2006	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS			24	1FM	9,950,133	92.7390	10,066,185	10,854,365	8,428,540		(699,381)			5.500	5.230	MON	49,749	627,670	03/31/2007	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			24	1FM	5,827,377	83.9190	5,456,972	6,502,644	4,795,267		(107,788)			5.750	7.235	MON	31,159	382,017	05/19/2006	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS			24	1FM	5,668,318	66.0090	5,698,105	8,632,272	4,878,376		(485,993)			0.892	0.626	MON	1,283	58,599	06/19/2007	08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	3,253,841	90.6990	3,867,210	4,263,774	3,377,956		55,699			6.000	9.551	MON	21,319	251,122	03/22/2010	01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS			24	1FM	12,966,384	91.8150	14,456,059	15,744,803	12,715,549		(213,171)			6.000	6.815	MON	78,724	967,465	08/23/2006	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS			24	1FM	1,911,767	92.9300	2,378,197	2,559,132	1,838,339	(21,052)	79,574			5.055	13.805	MON	10,780	128,077	01/26/2010	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS			2	1FM	341,637	90.7280	310,518	342,252	346,192		(119)			1.222	1.021	MON	81	3,370	01/13/2005	03/25/2035
12543P-AK-9	CWHL_06-21 RMBS			24	1FM	2,275,976	94.2180	2,570,231	2,727,972	2,140,197		(4,760)			5.750	10.393	MON	13,072	153,488	04/20/2010	03/25/2039
12668X-AF-2	CWL 2006-S8, A6 RMBS			2	1FM	890,538	98.9430	881,146	890,557	890,549					5.505	5.505	MON	4,085	46,023	12/07/2006	04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS			2	2FM	2,456,220	98.4940	2,419,268	2,456,248	2,456,238					5.693	5.693	MON	11,653	131,546	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS			24	1FM	1,380,154	99.3620	2,742,805	2,760,426	2,760,430					5.779	5.779	MON	13,294	150,396	11/30/2009	05/26/2037
12666R-AF-7	CWL_06-9 RMBS			4	1FM	2,385,117	99.4370	2,822,898	2,838,876	2,312,378		21,723			4.896	4.977	MON	11,582	133,933	04/11/2007	08/27/2046
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			24	1FM		100.1270	53,022	52,955	52,956					5.699	5.692	MON	251	997	11/19/2009	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			24	1FM	1,690,773	90.2070	1,859,183	2,061,010	1,433,559		(132,730)			3.162	20.707	MON	5,430	88,202	03/10/2010	11/19/2035
38012T-AC-6	GMACM_06-HE3 RMBS			4	1FM	5,866,001	97.2200	7,573,998	7,790,574	4,111,667		(769,182)			5.805	9.545	MON	37,687	472,683	08/25/2006	12/25/2040
36245E-AG-3	GSAMP_06-HE7 RMBS			4	1FM		1.4980	42,069	2,809,283						0.712	0.000	MON	222	13,335	03/07/2007	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			24	1FM	2,151,953	95.8420	2,505,696	2,614,404	2,054,921		(18,499)			6.000	12.451	MON	13,072	153,401	03/17/2010	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS			2	1FM	1,392,688	97.4090	1,917,467	1,968,464	1,826,597		87,057			0.612	10.522	MON	134	6,623	08/04/2009	08/25/2046
43739E-BS-5	HMBT_05-4 RMBS			2	1FM	6,777,172	92.3790	8,097,870	8,765,946	7,178,788		105,879			0.692	6.185	MON	674	40,220	05/05/2010	10/25/2035
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			24	1FM	907,777	24.7720	422,479	1,705,460	412,691		(151,166)			1.342	10.882	MON	699	20,524	11/19/2004	11/19/2034
46628G-AF-6	JPALT RMBS			24	1FM	8,864,958	80.9600	9,413,303	11,627,041	8,869,628		(115,294)			2.750	2.710	MON	26,644	324,199	01/11/2007	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	3,347,486	68.6200	3,124,018	4,552,642	2,729,173		(111,313)			5.932	5.932	MON	22,505	160,802	04/11/2007	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS			4	1FM	277,979	28.7890	633,348	2,200,000			(18,070)			5.059	0.000	MON	9,275	104,628	11/18/2009	11/25/2036
46630L-AK-0	JPMAC_07-CH1 RMBS			4	6FM	54,843	3.6890	25,113	680,722	25,113	(243,371)	268,484			5.059	5.862	MON	2,870	19,914	11/18/2009	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS			4	1FM	6,949,120	67.9620	5,936,832	8,735,581	6,080,449		(192,783)			3.422	5.551	MON	24,908	376,072	05/08/2007	06/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			24	1FM	2,914,607	91.3950	3,753,624	4,107,028	3,023,527		11,529			2.566	8.785	MON	8,782	107,383	04/26/2010	04/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52520M-FB-4	LMT 2006-1 1A5 RMBS			24	1FM	11,750,095	79.9940	11,602,931	14,504,694	11,445,960		(161,770)			5.500	6.352	MON	66,480	815,006	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4	1FM	4,578,626	88.4740	5,065,693	5,725,639	4,686,870		(152,514)			5.320	5.580	MON	25,382	297,864	10/04/2006	11/25/2036
52524M-AX-7	LXS_07-9 RMBS			4	1FM	2,534,393	86.4650	2,700,264	3,122,959	2,475,530		(43,929)			5.553	5.597	MON	14,452	179,863	05/25/2007	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS			23	1FM	3,778,064	102.1640	3,991,429	3,906,868	3,782,509		281			2.772	3.816	MON	9,025	103,248	08/16/2006	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS			2	4FM	6,391,509	100.2510	6,174,778	6,159,331	6,477,482		3,149			6.500	5.643	MON	33,363	396,448	11/30/2009	12/25/2044
55265K-YV-5	MAST_03-6 RMBS			2	1FM	5,782,215	104.4740	6,321,738	6,051,017	5,947,431		(1,158)			5.000	5.611	MON	25,213	299,105	07/24/2003	07/25/2033
55265K-TK-5	MASTR 2003-3 2A3 RMBS			2	1FM	883,312	101.2970	911,906	900,227	896,643		1,318			5.000	5.477	MON	3,751	42,397	03/31/2007	04/25/2018
57643M-EE-0	MASTR 2004-8 1A1 RMBS			2	1FM	1,114,888	102.4390	1,156,074	1,128,554	1,124,798		773			4.750	5.071	MON	4,467	51,911	08/30/2005	08/25/2019
61913P-AQ-5	MHL_05-1 RMBS			2	1FM	1,195,284	94.0020	1,123,588	1,195,284	1,195,283					1.202	1.202	MON	239	11,348	01/14/2005	02/25/2035
61913P-AS-1	MHL_05-1 RMBS			2	1FM	2,988,209	93.5700	2,796,071	2,988,209	2,970,289		823			1.142	1.279	MON	569	26,609	01/14/2005	02/25/2035
61915R-AK-2	MHL_05-3 RMBS			2	1FM	9,093,803	92.5660	8,599,254	9,289,823	9,117,816		3,613			0.722	1.089	MON	1,117	44,427	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			23	1FM	3,786,835	100.3290	3,890,316	3,877,564	3,800,873		1,052			2.496	3.081	MON	8,065	93,820	11/30/2009	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	2,404,984	90.0190	2,733,876	3,037,003	2,359,961	(5,902)	32,706			2.790	10.316	MON	7,060	118,467	01/11/2010	09/25/2035
61748H-HC-8	MSM_04-11A RMBS			2	1FM	1,518,286	90.9330	1,380,630	1,518,286	1,518,286					0.792	0.792	MON	200	8,320	12/16/2004	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS			23	1FM	1,318,287	90.7790	1,200,706	1,322,664	1,319,588		113			0.843	0.878	MON	929	9,692	12/06/2004	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS			24	1FM	7,707,240	82.9700	7,740,432	9,329,148	7,428,557		(137,014)			6.500	6.680	MON	50,533	633,464	01/24/2006	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			24	1FM	12,674,227	49.4270	10,219,366	20,675,500	9,807,151		(415,336)	301,865		6.431	6.431	MON	110,803	662,136	07/24/2006	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS			2	1FM	4,230,424	103.6430	4,365,454	4,211,997	4,220,978		(1,909)			6.000	5.846	MON	21,060	247,825	03/22/2010	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS			4	1FM	2,632,716	91.8330	2,713,726	2,955,065	2,624,082		(13,857)	29,197		5.680	5.680	MON	13,987	126,436	11/19/2009	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS			23	1FM	922,572	88.9390	1,519,489	1,708,467	965,900		5,175			2.551	22.623	MON	3,632	41,830	06/04/2009	05/25/2036
73316P-JR-2	POPLR 2005-6 A6 RMBS			3	1FM	1,458,808	98.9670	1,442,385	1,457,441	1,457,507		(87)			4.280	4.268	MON	5,199	75,551	03/15/2007	01/25/2036
73316P-BT-6	POPLR_05-1 RMBS			4	1FM	1,037,615	72.1250	1,244,775	1,725,847	995,162		11,112	19,317		5.064	10.296	MON	7,283	88,514	02/07/2007	08/25/2042
73316P-GK-0	POPLR_05-5 RMBS			4	1FM	1,103,567	99.7840	1,110,215	1,112,620	1,105,796		1,639	820		4.479	4.959	MON	4,152	62,132	10/14/2005	11/25/2035
759950-EP-9	RAMC_04-4 RMBS			3	1FM	9,295,617	81.0340	7,778,152	9,598,610	9,290,454		15,490	102,002		5.188	5.188	MON	41,498	468,844	09/25/2006	05/25/2052
76110W-PD-2	RASC 2002-KS4 RMBS			4	1FM	496,754	118.1880	693,462	586,744	418,191		(60,485)			5.600	5.600	MON	2,738	37,236	01/01/2005	07/25/2032
45660N-VZ-5	RAST 2003-A13 RMBS			2	1FM	7,672,664	103.7510	8,224,129	7,926,783	7,779,517		15,704			5.500	6.069	MON	36,331	426,961	06/30/2007	01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS			2	1FM	5,323,490	101.2730	6,495,513	6,413,844	5,984,126		80,853			5.500	9.508	MON	29,397	348,185	01/07/2010	03/25/2042
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS			3	1FM	513,298	101.2940	520,206	513,561	513,514		23			6.200	6.209	MON	2,653	30,692	12/11/2002	01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS			2	2FM	10,475,426	96.2330	10,082,226	10,476,911	10,476,445		88			5.710	5.712	MON	49,853	579,397	04/24/2007	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS			2	1FM	5,873,209	100.9780	5,932,668	5,875,223	5,874,894		397			5.990	5.995	MON	29,327	333,858	11/18/2009	06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS			3	1FM	155,509	99.7020	155,120	155,584	155,731		(130)			7.450	7.238	MON	966	10,565	11/30/2009	03/25/2032
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS			2	1FM	1,182,239	100.6050	1,207,502	1,200,243	1,197,341		722			5.000	5.208	MON	5,001	57,589	09/28/2004	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			24	1FM	1,117,289	94.4880	1,406,865	1,488,928	1,116,699		17,465			6.000	12.681	MON	7,445	87,771	03/09/2010	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS			24	1FM	7,580,493	90.5230	8,801,592	9,723,093	7,694,568		201,217			6.000	10.696	MON	48,615	573,680	03/16/2010	09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	5,788,612	84.0600	6,232,663	7,414,528	5,126,815		(291,736)			5.500	12.948	MON	33,983	397,882	03/02/2010	10/25/2035
83612L-AE-9	SVHE 2006-WF1, M1			4	1FM	0.0010	0.0000								6.026	0.000	MON		558,188	10/26/2006	10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			24	1FM	404,483	94.7290	486,307	513,366	363,144		(20,726)			5.486	11.537	MON	2,347	27,058	02/24/2010	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	2,804,051	92.1710	3,530,905	3,830,829	2,777,110		16,527			2.740	9.003	MON	8,747	100,646	04/08/2010	10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS			24	1FM	1,637,293	100.2120	1,811,116	1,807,279	1,619,145		(3,026)			6.250	9.919	MON	9,413	110,626	04/01/2010	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	3,033,477	99.0250	3,626,817	3,662,520	3,033,477		27,626	17,573		6.000	11.695	MON	18,313	213,891	04/12/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	1,968,339	100.5450	2,274,098	2,261,778	1,974,571		13,248			6.000	11.158	MON	11,309	132,331	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			24	1FM	2,071,647	96.9240	2,697,565	2,783,172	1,964,874		(22,467)			5.809	12.366	MON	13,474	158,040	04/30/2010	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS			23	1FM	3,138,594	100.4130	3,158,095	3,145,106	3,140,999		51			2.735	2.773	MON	7,168	81,974	09/28/2005	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS			24	1FM	3,089,251	93.8360	3,906,413	4,163,040	2,831,926		(144,223)			5.856	13.210	MON	20,315	237,672	01/19/2010	04/25/2036
92933U-AA-0	WMHEN_07-WM1 RMBS		E	4	1FM		0.0000		3,403,185						6.750	0.000	MON			11/19/2009	02/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						315,746,734	XXX	335,558,976	430,554,361	297,272,335	(321,344)	(5,467,181)	470,774		XXX	XXX	XXX	1,576,963	18,556,251	XXX	XXX
059500-AG-3	BACM 2006-3 AJ CMBS			24	5FM	8,064,480	52.9800	8,476,872	16,000,000	8,733,364		(11,679)			5.868	8.246	MON	78,241	732,694	02/26/2008	07/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS			24	1FM	11,388,432	92.0170	13,802,616	15,000,000	10,375,637		(254,070)			5.477	5.370	MON	68,463	821,550	03/15/2007	09/10/2047
05947U-4K-1	BACM_05-6 CMBS			23	1FM	1,447,797	99.9520	1,465,909	1,466,614	1,466,614		2,046			5.424	5.424	MON	6,629	77,312	12/16/2005	09/10/2047
059497-BA-4	BACM_07-1 CMBS			2	1FM	17,675,000	102.4010	20,480,190	20,000,000	19,418,353		408,186			5.482	7.209	MON	91,367	1,096,400	07/17/2008	01/15/2049
05952C-AG-5	BACM_07-5 CMBS			2	1FM	9,570,703	104.0310	10,403,104	10,000,000	9,861,957		34,993			5.772	6.328	MON	48,100	577,200	11/18/2009	02/10/2051
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%			1	1FE	1,506,291	100.3530	1,511,606	1,506,291	1,506,291					6.410	6.410	MON	8,046	89,653	11/17/2009	12/01/2016
07387B-EG-4	BSCMS_05-PW10 CMBS			24	1FM	863,243	35.0000	1,279,267	3,655,047	702,691		(140,681)			5.508	5.582	MON	16,778	203,780	04/12/2006	12/11/2040
12513X-AH-5	CD_06-CD2 CMBS			24	1FM	20,464,735	97.3790	29,481,495	30,275,000	22,818,330		156,444			5.454	7.700	MON	137,609	1,596,349	06/19/2008	01/15/2046
17310M-AK-6	CGCMT_06-C5 CMBS			24	1FM	1,526,530	15.0000	1,500,000	10,000,000	869,042		(546,071)	40,600		5.581	5.516	MON	46,508	611,291	11/09/2006	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
22545Y-AF-8	CSMC_07-C2 CMBS			23	1FM	18,807,422	103.2080	20,641,594	20,000,000	19,586,971		92,161			5.604	6.437	MON	93,401	1,121,614	07/09/2008	01/01/9999
396789-LN-7	GCCFC 2005-GG5 AJ CMBS			23	1FM	850,462	99.9130	849,723	850,462	850,462					5.439	5.439	MON	3,855	299,193	12/20/2005	04/10/2037
20173M-AG-5	GCCFC_06-GG7 CMBS			23	1FM	3,956,913	101.1010	4,210,861	4,165,000	4,154,361		32,738			5.826	6.712	MON	20,222	245,789	11/19/2009	07/10/2038
36828Q-SC-1	GECMC_06-C1 CMBS			24	1FM	4,203,727	74.4800	4,802,470	6,448,000	4,317,302		238,854			5.459	10.881	MON	29,334	201,697	03/13/2006	03/10/2044
46625M-P5-2	JPMCC 2003-CB7, D CMBS			23	1FM	5,024,680	102.6140	5,130,684	5,000,000	5,116,582		(101,399)			4.993	2.935	MON	20,804	256,310	11/25/2003	01/12/2038
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS			2	1FM	2,038,560	99.9570	2,027,630	2,028,512	2,031,539		(49,749)			4.842	1.263	MON	8,185	82,093	06/10/2005	07/15/2042
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			2	1FM	13,307,813	95.9470	14,392,107	15,000,000	14,715,464		489,120			5.623	7.379	MON	70,288	949,452	11/19/2009	05/12/2045
46630-AG-7	JPMCC 2007-C1 AM CMBS			23	1FM	12,552,891	105.0690	14,184,273	13,500,000	13,246,395		120,529			5.953	7.062	MON	66,968	815,286	11/18/2009	02/15/2051
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS			23	1FM	6,848,550	100.2320	6,651,380	6,635,990	6,646,356		(14,915)			5.774	5.380	MON	31,932	442,568	01/16/2008	01/01/9999
46629G-AM-0	JPMCC_06-CB16 CMBS			2	5FM	5,024,782	49.0000	2,450,000	5,000,000	5,010,014		(2,632)			5.672	5.620	MON	23,633	610,746	09/14/2006	05/12/2045
52108H-YM-0	LBUBS 2004-C1, C CMBS			23	1FM	502,475	100.2990	501,497	500,000	500,199		(245)			4.846	4.794	MON	1,346	24,230	01/23/2004	01/15/2036
52108H-YN-8	LBUBS 2004-C1, D CMBS			23	1FM	2,512,480	100.0100	2,500,260	2,500,000	2,501,007		(1,240)			4.945	4.892	MON	6,868	123,625	01/23/2004	01/15/2036
52108R-AF-9	LBUBS 2006-C4 AM CMBS			23	1FM	7,003,828	101.7390	7,121,723	7,000,000	7,000,178		(587)			5.840	5.832	MON	22,711	415,153	01/25/2008	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ CMBS			23	1FM	8,867,162	101.3700	10,187,729	10,050,000	9,966,681		214,465			5.840	7.919	MON	32,607	596,041	07/10/2008	06/15/2038
52108R-AJ-1	LBUBS 2006-C4, C CMBS			23	1FM	18,762,458	101.3040	19,023,837	18,779,000	19,312,451		(592,347)			5.840	4.308	MON	60,928	1,113,736	11/18/2009	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS			23	1FM	8,978,946	101.0930	9,098,360	9,000,000	9,295,348		(284,035)			5.840	4.433	MON	29,200	533,768	06/20/2006	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS			2	1FM	15,655,903	102.6290	16,671,820	16,244,776	16,384,221		(174,573)			5.430	4.348	MON	49,005	881,654	08/01/2007	02/15/2040
52108H-S3-9	LBUBS_04-C7 CMBS			24	1FE	1,328,586	0.6940	187,454		208,439		(107,555)			0.820	4.422	MON	12,302	212,899	11/18/2009	10/15/2036
52108M-DS-9	LBUBS_06-C1 CMBS			24	1FM	52,373	3.3770	168,802	4,998,567						5.500	0.000	MON	15,273	133,049	01/20/2006	02/15/2041
593171-BK-6	MEZZ_05-C3 CMBS			24	5*	78,512	1.2800	12,783							6.729	0.000	MON	5,600	22,783	11/18/2009	05/17/2044
60687U-AK-3	MLCFC 2006-2, C CMBS			24	1FM	3,072,156	95.0550	10,563,415	11,113,000	3,289,122		1,522,101	2,068,223		5.889	52.218	MON	54,534	612,988	06/16/2006	06/12/2046
606935-AM-6	MLCFC_06-1 CMBS			24	1FM	7,847,379	94.8100	9,480,981	10,000,000	7,972,349		538,279	286,613		5.571	14.001	MON	46,426	564,451	12/26/2007	02/12/2039
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			2	1FM	10,054,550	100.3330	10,033,271	10,000,000	10,176,802		(395,295)			5.389	2.711	MON	44,908	538,900	11/01/2006	11/12/2041
61750C-AH-0	MSC 2006-HQ9, AJ CMBS			23	1FM	9,761,779	101.4330	10,082,401	9,940,000	10,669,101					5.793	6.101	MON	47,985	575,824	06/22/2007	07/12/2044
61754K-AG-0	MSC 2007-IQ14 AM CMBS			23	1FM	28,904,579	101.6860	31,658,860	31,134,000	30,481,775		204,363			5.681	6.283	MON	147,398	1,793,222	02/22/2008	01/01/9999
61751X-AF-7	MSC 2007-T25, AM CMBS			2	1FM	14,287,334	102.9780	15,189,242	14,750,000	14,692,757		58,969			5.544	5.980	MON	68,145	817,740	06/22/2007	01/01/9999
92976V-AJ-7	WBCMT 2006-C25, AJ CMBS			23	1FM	9,985,760	100.4570	10,045,734	10,000,000	10,180,284		(251,035)			5.767	3.206	MON	48,058	579,565	05/18/2006	05/15/2043
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						292,779,268	XXX	326,269,950	352,540,259	304,058,439		1,185,142	2,395,435		XXX	XXX	XXX	1,563,658	20,370,605	XXX	XXX
00868P-AA-3	AHOLD LEASE USA ABS		R		3AM	9,851,857	122.0000	11,480,042	9,409,871	9,629,846		(54,292)			8.620	8.141	JJ	403,312	811,131	06/01/2001	01/02/2025
00889#-10-2	AIM - S-T INVEST PRIME (DRV) ABS	@			1	11,464,722	96.0000	48,000,000	50,000,000	46,024,991		3,183,036			0.000	7.188	NA			12/31/1998	02/28/2017
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		A	2	2FE	1,000,000	97.0000	970,000	1,000,000	1,000,000					3.875	3.875	MS	11,410	18,299	03/11/2015	09/15/2024
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS		A		3FE	5,000,000	94.0000	4,700,000	5,000,000	5,000,000					5.000	5.000	MS	73,611	118,056	03/11/2015	03/15/2020
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT				1	32,473,840	108.0190	35,077,875	32,473,840	32,473,840					5.060	5.060	JD	73,030	1,627,996	06/30/2005	06/15/2025
023766-AD-0	AMERICAN AIRLINES INC ABS			2	3FE	884,906	101.2500	895,967	884,906	884,906					5.625	5.625	JJ	22,952	48,971	07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS			2	3FE	6,985,705	102.0000	7,125,419	6,985,705	6,985,705					5.600	5.600	JJ	180,386	382,714	07/31/2014	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS			2	1FE	8,103,908	101.0000	8,184,947	8,103,908	8,103,908					4.000	4.000	JJ	149,472	319,663	07/31/2014	01/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS				2FE	1,000,000	99.2500	992,500	1,000,000	1,000,000					4.400	4.400	MAR	11,856		09/10/2015	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS			2	2FE	8,678,296	105.5000	9,155,603	8,678,296	8,678,296					4.950	4.950	JJ	198,082	422,614	07/31/2014	07/15/2024
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC			2		2,314,850	107.4280	2,486,792	2,314,850	2,314,850					10.440	10.440	AO	51,019	216,430	12/31/1998	10/15/2017
03027W-AJ-1	AMERICAN TOWER TRUST I ABS			1	1FE	5,000,000	97.9190	4,895,947	5,000,000	5,000,000					3.070	3.070	MON	6,822	153,500	03/06/2013	03/15/2048
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS			3	1	3,915,000	109.3070	4,279,376	3,915,000	3,915,000					9.500	9.500	JD	16,530	341,525	06/13/2001	06/15/2017
04012L-AD-3	ARES IIIR/IVR CDO - CF - LOANS		E	1	1FE	15,000,000	94.7500	14,212,500	15,000,000	15,000,000					0.967	0.967	JAJO	31,026	138,653	02/15/2007	04/16/2021
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W				1	5,688,270	102.1700	5,318,089	5,205,130	5,248,260		(67,176)			7.080	5.409	MON	16,379	362,238	11/12/2009	07/15/2016
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS		E	4	6S	4,538,855	39.0000	3,168,750	8,125,000	3,168,750	(1,071,957)	(1,135,257)	474,036		0.000	13.200	JAJO		1,761,385	03/19/2014	04/27/2026
05615U-AC-3	BABSON 05-I A-1B1 CDO - CF - LOANS		E	2	1FE		99.7960								0.611	0.000	JAJO			02/15/2005	04/15/2019
06742L-AA-1	BCLDRY_14-1 ABS			2	1FE	6,001,406	99.9030	5,994,187	6,000,000	6,000,794		(613)			0.691	0.679	MON	1,956	27,515	02/17/2015	12/16/2019
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS		E	2	1FE	14,635,598	99.7100	14,593,155	14,635,598	14,635,598					1.340	1.340	MJSD	5,990	156,272	03/09/2005	06/20/2017
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		E	2	1FE	2,340,000	97.0000	3,880,000	4,000,000	3,621,262		181,693			0.854	5.797	MJSD	2,942	29,030	06/30/2009	07/15/2018
05579U-AD-5	BMWLT_2014-1 ABS			2	1FE	4,202,133	99.7810	4,190,799	4,200,000	4,201,524		(609)			0.990	0.936	MON	1,271	10,395	09/18/2015	08/21/2017
05568N-AF-9	BNSF RAILWAY COMPANY ABS			2	1	1,779,315	100.6400	1,790,702	1,779,315	1,779,315					5.631	5.631	JJ	49,818	72,972	11/12/2009	07/02/2016
09776#-AB-7	BON SECOURS HEALTH SYSTEM INC ABS			3	1	7,221,266	115.9140	7,300,978	6,298,641	6,644,112		(58,714)			7.700	5.751	MON	21,555	480,588	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS		E	2	1FE	1,871,717	104.2500	1,951,265	1,871,717	1,871,717					4.625	4.625	MJSD	2,645	85,861	06/25/2013	12/20/2025
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS			2	1FE	5,033,457	104.2500	5,626,009	5,396,651	5,281,253		28,766			4.575	5.668	JJ	113,847	223,983	11/12/2009	01/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS			2	1	1,490,571	109.6860	1,634,954	1,490,571	1,490,571					5.270	5.270	AO	19,638	78,641	12/29/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB				1	1,559,090	110.4310	1,721,723	1,559,090	1,559,090					5.270	5.270	AO	20,541	79,306	12/29/2005	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB			2	1	1,009,386	110.4030	1,114,389	1,009,386	1,009,386					5.270	5.270	AO	13,299	51,434	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB			2	1	2,125,973	109.1520	2,320,545	2,125,973	2,125,973					5.270	5.270	AO	28,010	105,322	12/29/2005	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB				1	1,485,075	111.1020	1,649,953	1,485,075	1,485,075					5.270	5.270	AO	19,566	76,021	12/29/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A				1	401,636	110.4290	443,522	401,636	401,636					5.270	5.270	AO	5,292	20,088	12/29/2005	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A			2	1	397,729	107.3040	426,778	397,729	397,729					5.270	5.270	AO	5,240	18,876	12/29/2005	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A				1	326,032	106.5250	347,307	326,032	326,032					5.270	5.270	AO	4,295	15,353	12/29/2005	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS				1	11,110,785	115.1160	12,790,300	11,110,785	11,110,785					6.598	6.598	MON	161,491	768,773	06/24/2002	08/01/2022
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER				2	4,396,446	106.3530	4,675,744	4,396,446	4,396,446					6.000	6.000	MON	15,388	262,603	10/07/2004	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS				1FE	16,477,497	99.6520	16,420,156	16,477,497	16,477,497					1.950	1.950	MON	893	316,722	06/29/2012	02/28/2022
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS		I		1	5,406,210	119.2420	6,446,493	5,406,210	5,394,681		(3,770)			7.490	7.551	JJ	186,715	244,294	12/21/2000	01/15/2021
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS			2	1FE	11,224,072	99.4490	11,188,037	11,250,000	11,229,514		5,442			0.890	1.072	MON	4,450	25,031	09/21/2015	08/15/2018
14313J-AD-3	CARMX_12-2 ABS			2	1FE	6,225,135	100.0060	5,234,388	5,234,048	5,239,618		(4,653)			1.160	0.861	MON	2,698	21,704	08/20/2015	12/15/2017
14313P-AC-1	CARMX_13-4 ABS			2	1FE	5,083,044	99.7530	4,351,154	4,361,946	4,359,493		784			0.800	0.909	MON	1,551	12,086	08/20/2015	07/16/2018
14313Q-AC-9	CARMX_14-1 ABS			2	1FE	17,079,857	99.5930	14,926,355	14,987,412	14,974,835		7,914			0.790	0.923	MON	5,262	64,038	06/29/2015	10/15/2018
14313R-AC-7	CARMX_14-2 ABS			2	1FE	6,141,756	99.6630	6,127,264	6,148,000	6,143,359		1,603			0.980	1.066	MON	2,678	20,083	08/20/2015	01/15/2019
14313T-AC-3	CARMX_14-3 ABS			2	1FE	13,500,000	99.6280	13,449,758	13,500,000	13,500,000					1.160	1.160	MON	6,960	52,200	08/24/2015	06/17/2019
12484@-AA-6	CB MEDICAL SOUTH LLC ABS			3	1	25,423,177	119.4690	30,372,889	25,423,177	25,423,177					6.080	6.080	MON	68,699	1,544,039	09/15/2008	08/15/2033
17119Y-AD-9	CCART_14-BA_A4 ABS			2	1FE	35,299,609	99.7180	34,901,370	35,000,000	35,215,958		(83,651)			1.760	1.435	MON	27,378	462,000	03/24/2015	12/16/2019
17119R-AD-4	CCART_2013-A ABS			2	1FE	15,043,359	99.8850	14,982,779	15,000,000	15,029,726		(13,633)			1.340	1.134	MON	8,933	83,750	07/15/2015	12/17/2018
17305E-EF-8	CCCIT_08-A2-A2 ABS			2	1FE	15,380,859	101.4770	15,221,523	15,000,000	15,278,511		(102,348)			1.570	0.662	MON	5,886	153,588	03/24/2015	01/23/2020
17305E-FC-4	CCCIT_13-A3 ABS			2	1FE	11,231,938	100.0600	11,206,700	11,200,000	11,220,213		(11,725)			1.110	0.785	JJ	54,908		09/02/2015	07/23/2018
17305E-FE-0	CCCIT_13-A6 ABS			2	1FE	21,674,672	100.1950	21,608,062	21,566,000	21,639,719		(34,953)			1.320	0.817	MS	90,146	142,336	09/02/2015	09/07/2018
17305E-FN-0	CCCIT_14-A2 ABS			2	1FE	80,138,571	99.7600	80,048,767	80,241,000	80,142,030		3,459			1.020	1.129	FA	293,281		12/15/2015	02/22/2019
14310B-AA-6	CGMS_13-4A CDO - CF - LOANS		E	4	6S	2,386,654	51.0000	2,040,000	4,000,000	2,040,000	(346,654)	(450,174)	67,469		0.000	14.880	JAJO		820,028	10/18/2013	10/15/2025
161571-GJ-7	CHAIT_14-A1 ABS			2	1FE	23,941,426	99.9230	23,908,500	23,927,000	23,940,664		(763)			1.150	1.095	MON	12,229	22,930	12/07/2015	01/15/2019
161571-HA-5	CHAIT_15-7 ABS			2	1FE	34,490,582	99.6600	34,382,693	34,500,000	34,491,903		1,322			1.620	1.629	MON	24,840	211,140	07/22/2015	07/15/2020
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		D	2	2AM	48,618,984	74.4534	37,072,556	49,792,993	36,152,960		19,604		(4,122,011)	3.209	3.321	JD	36,215	1,990,081	11/14/2007	06/30/2050
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS		E	4	6S	3,358,048	51.0000	2,550,000	5,000,000	2,550,000	(510,742)	(658,853)	280,406		0.000	13.130	JAJO		1,163,563	02/06/2014	04/18/2025
14041N-ET-4	COMET_14-A5-A ABS			2	1FE	14,638,382	100.0190	14,607,718	14,605,000	14,637,003		(1,379)			1.480	1.350	MON	9,607	18,013	12/07/2015	07/15/2020
14041N-EU-1	COMET_15-A1 ABS			2	1FE	11,562,741	99.4340	11,499,563	11,565,000	11,563,127		385			1.390	1.397	MON	7,145	66,981	07/14/2015	01/15/2021
14041N-EY-3	COMET_15-A5 ABS			2	1FE	36,998,187	99.6620	36,874,962	37,000,000	36,998,449		262			1.600	1.602	MON	26,311	233,511	07/16/2015	05/17/2021
14041N-EM-9	COMET_2013-A3 ABS			2	1FE	60,577,793	99.8560	51,971,969	52,047,000	52,064,015		(7,469)			0.960	0.922	MON	22,207	131,329	12/15/2015	09/16/2019
14041N-EP-2	COMET_2014-A2 ABS			2	1FE	12,603,625	99.9710	12,578,342	12,582,000	12,598,617		(5,009)			1.260	1.150	MON	7,046	52,844	08/14/2015	01/15/2020
21079V-AA-1	CONTL AIRLINES 2010-A ABS			2	1FE	11,474,943	105.2500	12,125,881	11,521,027	11,494,124		4,488			4.750	4.823	JJ	256,903	536,386	07/28/2011	07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS			1	2FE	212,096	103.0000	210,056	203,938	213,305		(1,404)			5.500	4.091	AO	1,932	10,906	06/07/2013	04/29/2022
22237P-AC-7	CPMH 2005-1, A3 ABS			2	2AM	604,085	100.9480	609,890	604,161	604,160		6			4.800	4.802	MON	2,417	26,321	11/18/2009	12/15/2035
13056J-AB-0	CRART_15-3 ABS			2	1FE	26,997,638	99.7180	26,923,928	27,000,000	26,998,264		626			1.140	1.149	MON	13,680	64,125	09/25/2015	07/16/2018
22822R-AQ-3	CROWN CASTLE TOWERS LLC ABS			1	1FE	20,013,456	101.3730	20,071,826	19,800,000	19,857,276		(56,028)			5.495	4.849	MON	48,356	1,088,010	02/26/2010	01/15/2037
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS			1	1FE	10,000,000	109.0650	10,906,549	10,000,000	10,000,000					6.113	6.113	MON	27,169	611,300	01/08/2010	01/15/2040
22822R-AX-8	CROWN CASTLE TOWERS LLC ABS			1	1FE	10,000,000	102.2530	10,225,329	10,000,000	10,000,000					4.174	4.174	MON	18,551	417,400	07/29/2010	08/15/2037
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS			2	2	4,435,276	112.2330	4,977,843	4,435,276	4,435,276					7.280	7.280	MON	18,835	321,456	04/12/2001	01/10/2024
126650-BC-3	CVS PASS-THROUGH TRUST ABS				2FE	19,175,737	107.3750	20,589,947	19,175,737	20,991,019		(139,337)			5.880	4.207	MON	65,773	1,122,780	12/08/2005	01/10/2028
254683-AW-5	DCENT_12-4 ABS			2	1FE	9,359,320	100.0040	9,348,387	9,348,000	9,356,979		(2,340)			0.701	0.630	MON	3,092	17,736	08/20/2015	11/15/2019
254683-BL-8	DCENT_14-A5 ABS			2	1FE	11,420,594	99.7420	11,370,642	11,400,000	11,417,853		(2,741)			1.390	1.301	MON	7,043	24,788	12/07/2015	04/15/2020
254683-BE-4	DCENT_2013-A5 ABS			2	1FE	5,671,497	99.9500	5,657,154	5,660,000	5,669,471		(2,026)			1.040	0.827	MON	2,616	9,811	10/27/2015	04/15/2019
254683-BJ-3	DCENT_2014-A3 ABS			2	1FE	20,602,195	99.8890	20,534,272	20,557,000	20,591,429		(10,766)			1.220	1.089	MON	11,146	83,134	09/16/2015	10/15/2019
24736V-AA-0	DELTA AIR LINES CLASS A ABS			2	1FE	75,988	107.1250	81,402	75,988	75,988					6.200	6.200	JJ	2,343	4,523	06/28/2010	01/02/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS	LS		2	1FE	3,936,000	107.1250	4,216,440	3,936,000	3,936,000					6.200	6.200	JJ	121,338	234,262	06/28/2010	01/02/2020
254683-BA-2	DISC_13-2 ABS			2	1FE	10,040,921	99.9890	10,035,895	10,037,000	10,037,768		(3,153)			0.690	0.627	MON	3,078	28,856	06/29/2015	08/15/2018
06742L-AC-7	DROCK_14-2 ABS			2	1FE	14,990,625	99.8410	14,976,126	15,000,000	14,994,318		3,693			0.671	0.698	MON	4,749	73,242	02/05/2015	03/16/2020
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS		E	2	1FE	5,000,000	99.0400	4,952,000	5,000,000	5,000,000					1.751	1.751	JAJO	18,964	97,934	07/21/2014	10/15/2026
26248P-AB-7	DRYDEN XVI A2 CDO - CF - LOANS		E	1	1FE	3,000,000	98.6500	2,959,500	3,000,000	3,000,000					0.697	0.697	JAJO	4,241	19,538	11/20/2006	10/20/2020
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS		E	1	1FE	6,000,000	97.8500	5,871,000	6,000,000	6,000,000					0.997	0.997	JAJO	12,132	57,327	11/20/2006	10/20/2020
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS		E	2	1FE	4,520,453	98.5300	5,602,111	5,685,691	5,460,094		162,135			0.592	5.972	FMAN	4,298	26,273	09/23/2009	11/14/2021
28108P-AA-4	ESLFT 2012-A AP ABS			2	1FE	359,020	100.1940	359,716	359,020	359,020					3.450	3.450	JAJO	3,165	12,170	11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS			3	1FE	458,821	100.0260	458,941	458,821	458,821					3.200	3.200	JAJO	3,752	14,071	11/09/2012	10/01/2025
26924X-AF-2	ETRVM_04-1 ABS			2	3AM	1,965,787	100.0000	1,986,909	1,986,909	1,986,909		3,639			4.250	4.416	MON	5,630	84,444	11/18/2009	11/07/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26924X-AG-0	ETRVM_04-1 ABS			2	4AM	2,969,902	100.0000	3,004,530	3,004,530	3,004,530		6,041			4.540	4.723	MON	9,094	136,406	12/31/2009	11/07/2031
33632*-UK-1	FIRST SEC BK UTAH N A ABS			2	2	4,518,857	111.6050	5,043,264	4,518,857	4,510,578		1,907			8.410	8.508	JJ	175,239	350,090	03/05/2001	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS				2	2,543,561	110.9980	2,823,305	2,543,561	2,543,122		108			8.410	8.420	JJ	98,638	195,854	10/30/2000	01/15/2020
31679G-AD-1	FITAT_13-1 ABS			2	1FE	18,246,687	100.0000	18,195,086	18,195,000	18,232,876		(13,811)			1.300	0.985	MON	10,513	55,012	10/27/2015	02/18/2020
31679J-AD-5	FITAT_14-1 ABS			2	1FE	6,002,344	99.5270	5,971,594	6,000,000	6,001,868		(476)			1.140	1.111	MON	3,040	17,100	09/16/2015	10/15/2020
31679K-AE-0	FITAT_2014-2 ABS			2	1FE	4,358,970	99.7860	4,342,698	4,352,000	4,357,890		(1,080)			1.380	1.289	MON	2,669	15,014	09/16/2015	12/15/2020
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS		E	2	1FE	2,150,305	98.7000	2,567,098	2,600,910	2,542,242		37,525			0.800	5.171	MJSD	635	9,959	08/31/2009	09/20/2019
34530J-AD-8	FORDL_14-A ABS			2	1FE	13,330,624	99.9470	13,326,211	13,333,228	13,331,977		1,353			0.680	0.726	MON	4,030	26,620	08/20/2015	04/15/2017
34530J-AE-6	FORDL_14-A ABS			2	1FE	9,202,516	99.8440	9,185,690	9,200,000	9,201,471		(1,045)			0.900	0.865	MON	3,680	27,600	09/02/2015	06/15/2017
34530L-AE-1	FORDL_14-B ABS			2	1FE	3,752,344	99.6930	3,738,498	3,750,000	3,751,919		(425)			1.100	1.046	MON	1,833	6,875	10/09/2015	11/15/2017
34530F-AE-4	FORDL_2013-B ABS			2	1FE	5,332,079	99.9860	5,326,346	5,327,085	5,328,505		(3,573)			0.960	0.742	MON	2,273	16,779	08/20/2015	10/15/2016
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		E	4	6S	102.0000	1	1	1	1	(1,055,928)	1,174,540	118,611		0.000	0.000	MJSD			08/02/2013	10/27/2020
36159J-CK-5	GEMNT_11-2 ABS			2	1FE	15,023,438	100.0000	14,999,999	15,000,000	15,006,875		(16,562)			0.811	0.687	MON	5,741	92,737	02/05/2015	05/15/2019
36159J-CY-5	GEMNT_12-3 ABS			2	1FE	33,529,570	99.8370	33,445,408	33,500,000	33,517,105		(12,466)			0.781	0.738	MON	12,347	189,594	02/17/2015	03/16/2020
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	2AM	14,317,664	97.5020	13,960,059	14,317,664	14,317,664					5.125	5.125	FA	277,206	733,780	08/04/2011	02/15/2038
361894-AG-3	GMFALT_14-1 ABS			2	1FE	8,445,214	99.8570	8,422,929	8,435,000	8,442,318		(2,897)			1.300	1.201	MON	3,351	36,552	08/20/2015	05/21/2018
38136B-AL-6	GOLDEN TREE III B CDO - CF - LOANS		E	1	1FE	10,000,000	96.3200	9,632,000	10,000,000	10,000,000					0.979	0.979	FMAN	16,315	92,668	02/27/2007	05/01/2022
38136G-AF-8	GOLDEN TREE IV B CDO - CF - LOANS		E	1	1FE	15,000,000	96.5000	14,475,000	15,000,000	15,000,000					1.084	1.084	FMAN	19,875	150,915	06/29/2007	08/18/2022
40536Y-AG-9	HALCYON II A-2 CDO - CF - LOANS		E	1	1FE	9,976,600	96.5500	9,655,000	10,000,000	9,994,851		2,380			0.710	0.733	JAJO	13,212	66,749	03/20/2007	04/24/2021
44890V-AD-4	HALST_2014-B ABS			2	1FE	12,519,043	99.7260	12,465,693	12,500,000	12,514,465		(4,578)			1.260	1.176	MON	7,000	65,625	07/15/2015	09/17/2018
41242*-AW-2	HARDWOOD FUNDING LLC SERIES U ABS				1FE	3,000,000	98.7740	2,963,226	3,000,000	3,000,000					2.880	2.880	JD	5,760	58,800	04/02/2015	06/07/2022
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V ABS				1FE	7,000,000	96.0780	6,725,441	7,000,000	7,000,000					3.130	3.130	JD	14,607	149,110	04/02/2015	06/07/2025
41284B-AB-2	HARLY_15-1 ABS			2	1FE	19,451,699	99.8350	19,451,452	19,483,664	19,458,316		6,617			0.800	1.016	MON	6,928	48,266	08/14/2015	01/15/2019
43814E-AD-7	HAROT_13-2 ABS			2	1FE	9,981,641	99.7660	9,976,563	10,000,000	9,994,162		12,521			0.660	0.835	MON	2,750	49,500	03/24/2015	06/17/2019
44890U-AC-8	HART_14-B ABS			2	1FE	11,992,500	99.7860	11,627,756	11,652,651	11,647,045		1,677			0.900	0.961	MON	4,661	26,479	09/15/2015	12/17/2018
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS				4	2,651,131	82.0500	2,175,253	2,651,131	2,651,131					5.860	5.860	MON	9,062	154,617	04/20/2004	02/10/2024
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS			2	1FE	12,356,112	99.8690	12,349,803	12,366,000	12,362,218		6,106			0.620	0.758	MON	2,130	28,140	08/20/2015	03/21/2019
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS				1	9,121,114	115.0000	10,489,281	9,121,114	9,121,114					7.420	7.420	MON	48,879	918,645	09/27/2001	10/05/2021
449796-AJ-0	ING CLO II C CDO - CF - LOANS		E	2	1FE	7,000,000	95.8160	6,707,120	7,000,000	7,000,000					1.029	1.029	FMAN	12,004	68,551	06/30/2006	08/01/2020
48122C-AB-1	JRMT 2004-A, A2 ABS			4	6FE	965,577	94.5100	1,042,179	1,102,718	503,236		(36,642)			4.060	29.964	MON	1,990	44,971	12/10/2004	04/15/2022
49638T-AE-3	KING_06-3A CDO - CF - LOANS		E	2	1FE	12,075,000	97.1500	14,572,500	15,000,000	14,480,785		406,797			0.742	3.508	FMAN	11,750	96,825	10/30/2009	08/24/2021
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		E	4	6S	2,493,692	45.0000	2,025,000	4,500,000	2,025,000	(347,472)	(401,615)	420,913		0.000	10.270	FMAN		716,852	01/28/2014	08/26/2024
12495*-AA-5	LEE MEM HEALTH SYS FL ABS				1	11,688,807	120.0000	11,474,502	9,562,085	11,128,667		(82,977)			6.510	4.641	MON	36,312	621,873	02/11/2009	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS				1	20,913,755	117.6130	24,597,395	20,913,755	20,913,755					5.610	5.610	MON	84,736	1,172,246	08/24/2005	02/05/2027
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1				1FE	4,000,000	104.8320	4,193,266	4,000,000	4,000,000					3.800	3.800	JD	8,022	152,000	09/12/2011	12/10/2021
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST ABS				1FE	15,000,000	100.4890	15,073,412	15,000,000	15,000,000					3.130	3.130	JD	27,388		12/10/2015	12/10/2022
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST ABS				1FE	5,000,000	97.3030	4,865,161	5,000,000	5,000,000					3.550	3.550	JD	10,354		12/10/2015	12/10/2027
587729-AC-8	MBART_14-1 ABS			2	1FE	9,583,006	99.7100	9,567,180	9,595,000	9,586,937		3,930			0.870	0.959	MON	3,710	34,782	06/29/2015	10/15/2018
58772P-AD-0	MBART_15-1 ABS			2	1FE	37,995,375	99.4460	37,789,450	38,000,000	37,996,188		813			1.340	1.345	MON	22,631	202,266	07/15/2015	12/16/2019
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS				1	21,772,742	115.0810	24,978,214	21,704,900	21,760,371		(4,213)			5.730	5.686	MON	55,275	1,240,255	01/18/2013	04/15/2028
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS			2	1FE	31,354,282	99.9130	31,242,770	31,270,000	31,322,837		(31,445)			1.130	0.903	MON	15,704	147,230	07/15/2015	11/15/2019
55288*-AA-5	MGE POWER LLC ABS				1	23,463,672	114.2070	26,708,203	23,385,727	23,433,338		(2,139)			5.680	5.653	MON	22,138	1,325,094	09/30/2003	09/25/2033
55288*-AB-3	MGE POWER LLC ABS			2	1	18,639,885	110.1020	20,522,806	18,639,885	18,639,885					5.190	5.190	MON	16,124	964,941	10/27/2005	10/25/2033
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS	@		14	1AM		3.9120	5,800,127	148,265,000	5,123,964		536,645			0.000	11.114	NA			06/27/2008	06/01/2046
62443P-AD-1	MOUNTAIN VIEW II CDO - CF - LOANS		E	2	1FE	7,000,000	95.8400	6,708,800	7,000,000	7,000,000					0.721	0.721	JAJO	11,209	46,795	10/27/2006	01/12/2021
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS		E	2	1FE	5,005,000	98.3400	6,883,800	7,000,000	6,698,074		291,254			0.657	4.331	JAJO	9,838	42,704	08/28/2009	04/16/2021
55292L-AD-6	MTBAT_2013-1 ABS			2	1FE	7,998,135	100.1810	7,964,384	7,950,000	7,982,253		(15,882)			1.570	0.994	MON	5,547	41,605	08/20/2015	08/15/2018
65490B-AE-5	NALT_14-B ABS			2	1FE	20,861,556	99.5910	20,810,437	20,896,000	20,863,621		1,998			1.290	1.405	MON	11,980	129,963	12/07/2015	03/16/2020
65477N-AE-6	NALT_2014-A ABS			2	1FE	31,019,268	99.7870	30,950,079	31,016,000	31,018,674		(595)			1.040	1.030	MON	14,336	66,178	10/09/2015	10/15/2019
65475U-AD-4	NAROT_12-A ABS			2	1FE	3,993,129	100.0230	3,989,226	3,988,299	3,990,312		(2,817)			1.000	0.629	MON	1,773	10,323	08/20/2015	07/16/2018
65475W-AD-0	NAROT_15-B ABS			2	1FE	19,498,450	99.4050	19,384,030	19,500,000	19,498,702		252			1.340	1.343	MON	11,613	103,794	07/15/2015	03/16/2020
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I				1FE	6,000,000	104.9230	6,295,398	6,000,000	6,000,000					4.990	4.990	JD	19,960	298,568	06/07/2010	06/07/2017
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL				1	4,388,401	111.8280	4,907,439	4,388,401	4,388,401					5.600	5.600	AO	51,881	240,317	02/25/2008	03/31/2024
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS			2	1FE	24,721,564	100.1090	24,748,432	24,721,564	24,721,564					2.830	2.830	AO	147,698	204,056	06/30/2015	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS				2	2,007,330	103.1600	2,077,615	2,013,976	2,012,307		568			5.996	6.058	JJ	55,683	106,400	06/27/2008	01/15/2019
637432-MQ-5	NATIONAL RURAL UTIL COOP ABS			1	1FE	4,982,800	100.9710	5,048,550	5,000,000	4,988,887		1,625			3.050	3.090	FA	57,611	152,500	01/26/2012	02/15/2022
637432-ND-3	NATIONAL RURAL UTILITIES COOP ABS			1	1FE	485,130	97.3580	486,792	500,000	485,261		131			2.850	3.227	JJ	6,096		11/23/2015	01/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI ABS			1	1FE	1,194,600	99.0310	1,188,377	1,200,000	1,194,717		117			2.300	2.397	MN	4,907		11/23/2015	11/01/2020
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS		E	4	6S	231,105	63.0000	210,000	333,333	210,000	(36,283)	(3,109)	12,691		0.000	25.460	JAJO		84,539	02/11/2014	04/15/2026
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS		E	4	6S	2,344,438	33.0000	1,650,000	5,000,000	1,650,000	(694,438)	(404,048)	710,921		0.000	13.630	JAJO		825,535	02/11/2014	04/15/2026
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS		E	4	6S	5,949,699	47.0000	4,700,000	10,000,000	4,700,000	(701,921)	(1,020,921)	1,577,158		0.000	10.580	FMAN		1,812,219	06/19/2014	08/04/2025
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS		E	4	6S	480,947	63.0000	364,737	578,947	364,737	(65,047)	(44,225)			0.000	22.488	FMAN		146,824	06/19/2014	08/04/2025
65157Y-A*-0	NEWMK_13-1 SFN CDO - CF - LOANS		E	4	6S	365,457	3.5000	157,500	4,500,000	157,500	(104,290)	(103,667)			0.000	43.310	MON		188,268	10/30/2014	06/02/2025
BAS0A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS		E	4	6FE		6.5000				41,157	63,601			0.000	0.000	MJSD			10/30/2014	06/02/2025
67134F-AG-9	OAK HILL CRDIT IV CDO - CF - LOANS		E	2	1FE		99.8800								0.764	0.000	FMAN			06/24/2005	05/17/2021
69331V-AA-4	PECO ENERGY CAP TRST III ABS				1AM	965,362	112.4820	1,124,821	1,000,000	974,885		1,188			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
73329A-AC-2	PILOT_14-1 ABS			2	1FE	20,012,500	99.7740	19,954,770	20,000,000	20,008,527		(3,973)			1.030	0.973	MON	6,294	68,667	08/20/2015	11/20/2017
724060-AA-6	PIPELINE FUNDING CO LLC ABS				2AM	4,968,500	121.6240	6,042,888	4,968,500	4,968,500					7.500	7.500	JJ	171,827	372,638	10/08/2009	01/15/2030
746818-AK-5	PLFT_00-1 ABS			4	1AM	133,031	0.0000		8,735,299						0.000	0.000	MON			05/17/2000	01/31/2016
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED		E	2	1FE	13,331,874	73.0000	9,732,268	13,331,874	13,331,874					1.076	1.076	MJSD	3,187	105,991	03/10/2004	03/24/2034
74041A-AB-9	PREF TRM XIII CDO - CF - PREFERRED		E	2	1FE	7,000,000	58.0000	4,060,000	7,000,000	7,000,000					1.226	1.226	MJSD	1,907	69,749	03/10/2004	03/24/2034
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED		E	1	3AM	7,000,000	56.0000	3,920,000	7,000,000	7,000,000					1.026	1.026	MJSD	1,795	55,555	03/09/2005	06/23/2035
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB				3AM	4,241,095	101.8920	4,321,337	4,241,095	4,285,714		(8,755)			9.810	9.311	JD	27,737	398,168	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS			2	3AM	6,645,771	101.8920	6,678,427	6,554,418	6,613,225		(11,526)			9.810	9.384	JD	42,866	615,350	11/27/2012	12/07/2022
76126C-MD-1	RACERS TRUST 2002-38-S-2 ABS				2FE	7,981,000	105.0000	26,250,000	25,000,000	18,550,789		1,147,836			0.000	6.490	JD			10/01/2002	12/01/2029
75157E-AB-8	RMPRT 2007-1A B CDO - CF - LOANS		E	2	1FE	7,373,250	97.5500	12,730,275	13,050,000	11,442,188		726,775			1.020	8.254	JAJO	24,771	127,391	07/09/2009	10/25/2021
78403D-AJ-9	SBA TOWER TRUST ABS			1	1FE	10,500,000	98.3770	10,329,585	10,500,000	10,500,000					3.156	3.156	MON	14,728	56,151	10/06/2015	10/15/2045
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS		E	4	6S	2,628,693	25.0000	1,125,000	4,500,000	1,125,000	(1,392,090)	(532,234)	551,657		0.000	16.060	FMAN		959,509	04/30/2014	05/15/2026
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS				2	36,339,186	115.0000	34,500,000	30,000,000	32,630,393		(381,269)			7.130	5.342	AO	421,858	2,139,000	07/15/2003	10/20/2021
844741-AU-2	SOUTHWEST AIRLINES ABS				1FE	4,804,077	110.0000	5,284,485	4,804,077	4,828,031		(9,166)			8.000	7.759	JJ	191,096	384,326	09/04/1996	01/02/2021
86909V-AC-6	SQART_14-1 ABS			2	1FE	9,202,659	99.7970	9,191,143	9,209,854	9,207,876		4,004			1.000	1.049	MON	4,093	98,683	09/23/2014	02/15/2018
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		E	4	6S	516,215	36.0000	360,000	1,000,000	360,000	(109,428)	(106,493)	104,079		0.000	19.330	JAJO		231,356	11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		E	4	6S	3,751,874	36.0000	2,615,040	7,264,000	2,615,040	(789,446)	(773,750)	761,283		0.000	19.290	JAJO		1,680,572	11/18/2013	04/17/2021
861763-AD-2	STONE TOW 07-7XA3 CDO - CF - LOANS		E	2	1FE	2,156,265	98.0000	4,144,420	4,229,000	3,528,140		250,173			1.662	10.471	MJSD	3,319	61,468	06/10/2009	08/30/2021
89231T-AB-6	TAOT_15-C ABS			2	1FE	49,953,125	99.8480	49,924,045	50,000,000	49,955,289		2,164			0.920	1.041	MON	20,444		12/15/2015	02/15/2018
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS		R	2	2	2,424,205	107.1880	2,598,449	2,424,205	2,424,205					5.830	5.830	JJ	65,169	131,004	11/30/2004	01/15/2021
872267-AC-3	TCFAT_14-1 ABS			2	1FE	17,558,748	99.8320	14,235,239	14,259,253	14,250,449		13,237			1.000	1.136	MON	6,337	125,377	09/16/2015	09/17/2018
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS			14	6FE		0.0000		6,901,682						9.550	0.000	JD			12/15/2009	12/31/2016
872376-AE-8	TCWGP 11B1 CDO - CF - PROJ FIN		E	2	5AM	19,243,247	89.0000	17,126,489	19,243,247	19,243,247					2.271	2.271	JAJO	94,666	430,709	06/17/2004	06/24/2016
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS			2	1FE	14,973,047	99.6950	14,954,207	15,000,000	14,982,290		9,243			0.690	0.867	MON	4,600	34,500	08/20/2015	11/15/2018
89566E-AB-4	TRISTATE GEN & TRANS ABS				1FE	15,000,000	115.0000	17,250,000	15,000,000	15,000,000					7.144	7.144	JJ	449,477	1,071,600	10/14/2003	07/31/2033
89655V-AA-0	TRL_03-1A ABS			2	1FE	2,773,224	104.9810	2,911,352	2,773,224	2,773,224					5.640	5.640	MON	8,255	154,764	10/30/2003	10/12/2026
89655N-AA-8	TRL_04-1A ABS			2	1FE	2,475,018	105.0790	2,600,724	2,475,018	2,475,018					5.270	5.270	MON	6,159	128,780	08/10/2004	08/14/2027
89655X-AA-6	TRL_06-1A ABS			2	2FE	18,401,308	105.7170	19,453,311	18,401,308	18,903,753		(96,423)			5.900	5.008	MON	51,268	1,078,071	05/18/2006	05/14/2036
88713U-AC-0	TSTAR_06-1A ABS			2	1FE	8,000,000	102.2450	8,179,602	8,000,000	8,000,000					5.747	5.747	MON	38,311	459,736	08/15/2011	10/15/2036
88713U-AD-8	TSTAR_06-1A ABS			2	1FE	6,000,000	102.0180	6,121,069	6,000,000	6,000,000					5.884	5.884	MON	29,421	353,052	08/15/2011	10/15/2036
898613-AA-2	TUCKAH_02 ABS				3FE	10,879,468	115.0000	11,937,664	10,380,578	10,637,016		(21,568)			9.310	8.729	MON	32,214	975,464	11/12/2009	10/20/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS			2	1	13,923,742	107.6200	14,984,738	13,923,742	13,923,742					5.082	5.082	JJ	351,837	696,325	07/21/2005	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB			2	1	7,405,331	107.1070	7,931,622	7,405,331	7,405,331					5.360	5.360	JJ	197,360	396,926	03/04/2005	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS			2	1FE	4,441,770	99.7670	4,431,421	4,441,770	4,441,770					3.227	3.227	MN	18,713	140,783	05/06/2014	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,			2	1	5,871,141	106.5560	6,317,349	5,928,686	5,904,603		(1,813)			5.270	5.430	JJ	155,353	246,133	06/27/2008	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	767,490	106.3260	861,216	809,977	792,452		3,245			5.270	6.189	JJ	21,224	39,740	06/27/2008	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB			2	1	1,479,083	103.9650	1,537,733	1,479,083	1,479,083					5.040	5.040	JJ	37,066	63,774	09/28/2005	01/02/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS				1	890,126	102.4010	911,496	890,126	890,126					6.820	6.820	JD	5,059	42,037	06/14/2001	06/01/2016
909319-AA-3	UNITED AIR 2013-1 A PTT ABS			1	1FE	11,423,841	103.5000	11,823,676	11,423,841	11,423,841					4.300	4.300	FA	185,574	485,266	08/01/2013	02/15/2027
90931Q-AA-5	UNITED AIRLINES INC ABS			2	2FE	10,915,660	103.2500	11,270,419	10,915,660	10,915,660					5.375	5.375	FA	221,649	572,438	08/01/2013	02/15/2023
90932Q-AB-2	UNITED AIRLINES INC B ABS			2	2FE	3,000,000	100.2500	3,007,500	3,000,000	3,000,000					4.625	4.625	MS	45,479	147,229	07/28/2014	03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS				2	8,547,460	111.1940	9,504,237	8,547,460	8,530,188		6,043			10.370	10.524	JJ	440,724	801,655	12/31/1998	07/02/2018
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			2	1FE	5,813,408	110.5000	6,423,816	5,813,408	5,813,408					5.900	5.900	AO	85,748	336,341	04/30/2012	04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS			2	1FE	3,547,425	112.0000	3,973,116	3,547,425	3,547,425					6.250	6.250	AO	42,495	216,670	12/15/2010	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS				3FE	919,312	100.0000	912,294	912,294	912,294		(38)	6,980		5.375	5.221	MN	6,266	11,181	12/15/2015	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		E	2	1FE	9,667,173	79.0000	7,637,067	9,667,173	9,667,173					0.949	0.949	FMAN	15,289	85,842	02/20/2004	05/01/2034
90290X-AD-9	USAOT_15-1-A4 ABS			2	1FE	19,996,106	99.3530	19,870,556	20,000,000	19,996,653		547			1.540	1.547	MON	13,689	118,017	07/21/2015	11/16/2020
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI			2	2FE	7,517,553	103.5790	7,786,583	7,517,553	7,517,553					5.650	5.650	JJ	212,371	424,491	06/22/2010	01/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92867Q-AE-1	VWALT_14-A ABS			2	1FE	6,767,811	99.8140	6,757,395	6,770,000	6,768,474		663			0.990	1.026	MON	2,048	16,756	09/16/2015	07/20/2018
92867V-AD-2	VWALT_15-A ABS			2	1FE	20,498,850	99.0060	20,296,285	20,500,000	20,499,261		411			1.250	1.252	MON	7,830	202,865	02/25/2015	12/20/2017
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			1		823,896	108.1770	891,269	823,896	823,896					5.480	5.480	JJ	22,449	45,150	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			1		98,915	110.9150	109,712	98,915	98,915					5.480	5.480	JJ	2,695	5,236	12/22/2005	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	1,742,337	110.7320	1,929,328	1,742,337	1,742,337					5.720	5.720	JJ	45,955	95,915	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			1	1	578,113	108.8640	629,355	578,113	578,113					5.720	5.720	JJ	15,248	31,186	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	423,982	111.5290	472,864	423,982	423,982					5.720	5.720	JJ	11,183	23,512	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	1,538,815	110.9120	1,706,733	1,538,815	1,538,815					5.720	5.720	JJ	40,587	85,384	09/26/2006	09/30/2029
10222*-AA-9	WACHOVIA BK - BOWATER SALUDA ABS			1	1	5,000,000	105.4940	5,274,686	5,000,000	5,000,000					6.810	6.810	FA	128,633	340,500	03/28/2002	02/15/2017
94978#-CZ-8	WELLS FARGO & COMPANY ABS			2	1	3,697,726	109.4790	4,048,233	3,697,726	3,697,726					5.480	5.480	JJ	100,755	202,416	12/22/2005	01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS			2	1	5,370,927	108.5190	5,828,474	5,370,927	5,370,927					5.480	5.480	JJ	146,346	294,116	12/22/2005	01/02/2024
94978#-FM-4	WELLS FARGO & COMPANY ABS			1		526,102	110.4430	581,044	526,102	526,102					5.720	5.720	JJ	13,876	29,126	09/26/2006	01/15/2028
88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS	@		14	1AM	7,818,262	5.4230	23,698,510	437,000,000	11,910,657		969,663			0.000	8.470	NA			06/15/2007	06/01/2047
97180*-QB-7	WESTAR ENERGY INC ABS			2		1,292,926	105.7520	1,367,301	1,292,926	1,293,105		(23)			10.070	10.050	JJ	64,375	65,653	12/31/1998	01/03/2019
96928*-BD-8	WESTCHESTER CNTY NY ABS			1		21,846,337	117.1590	25,352,388	21,639,223	21,764,283		(9,574)			5.570	5.470	MON	53,569	1,201,684	03/23/2007	05/15/2028
98161J-AD-9	WOART_15-A ABS			2	1FE	15,499,893	99.5260	15,426,473	15,500,000	15,499,927		34			1.340	1.340	MON	9,231	162,121	02/25/2015	05/15/2020
98158L-AD-9	WOART_2014-A ABS			2	1FE	7,998,202	99.7180	7,977,450	8,000,000	7,999,023		488			1.530	1.536	MON	5,440	122,400	04/15/2014	06/15/2020
98160L-AE-3	WOLS_2013-A ABS			2	1FE	7,622,859	100.0090	7,600,719	7,600,000	7,613,698		(9,161)			1.400	0.964	MON	4,729	26,600	09/16/2015	02/15/2019
98886Y-AA-6	ZAIS2_2014-2A CDO - CF - LOANS		E	2	1FE	17,409,000	98.2400	17,192,000	17,500,000	17,427,962		15,764			1.820	1.923	JAJO	59,273	336,463	09/08/2014	07/27/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,121,269,486	XXX	2,204,425,585	2,785,091,110	2,147,037,183	(7,184,540)	2,229,033	5,086,205	(4,122,011)	XXX	XXX	XXX	9,330,072	57,686,613	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,803,580,394	XXX	16,158,552,160	16,670,080,332	15,780,690,094	(10,877,296)	(16,379,626)	18,451,176	(11,497,041)	XXX	XXX	XXX	163,553,011	659,884,736	XXX	XXX
00845W-AD-0	AGFIRST FARM CREDIT BANK			1	2AM	20,000,000	64.0000	12,800,000	20,000,000	20,000,000					1.642	1.642	MJSD	15,508	286,642	11/12/2009	01/01/9999
025816-BJ-7	AMERICAN EXPRESS COMPANY			1	2AM	491,875	98.3750	491,875	500,000	491,875		6	3,131		5.200	5.264	MN	3,322		11/18/2015	12/31/2049
172967-JZ-5	CITIGROUP INC			1	3AM	197,250	99.6880	199,375	200,000	197,256		6	2,750		5.950	6.045	FA	4,595		08/05/2015	12/31/2049
172967-KD-2	CITIGROUP INC			1	3AM	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					6.125	6.125	MN	8,167		11/05/2015	12/29/2049
19075Q-60-7	COBANK ACB			1	2AM	30,000,000	65.2190	19,565,625	30,000,000	30,000,000					1.500	1.500	JAJO	103,722	437,686	01/03/2012	12/31/2049
38148B-AB-4	GOLDMAN SACHS GROUP INC			1	3AM	488,438	99.3750	496,875	500,000	488,467		182	11,578		5.375	5.526	MN	3,807	14,707	04/16/2015	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO			1	2AM	2,762,000	99.6250	2,789,500	2,800,000	2,762,091		130	37,639		5.300	5.381	MN	24,733	55,944	11/23/2015	12/31/2049
58551T-AA-5	MELLON CAPITAL IV			1	2AM	12,000,000	77.0630	9,247,560	12,000,000	12,000,000					4.000	4.000	MJSD	16,000	485,333	06/12/2007	01/01/9999
59156R-BP-2	METLIFE INC			1	2AM	373,875	101.7500	381,563	375,000	373,865		(5)	2,005		5.250	5.225	JD	875	10,609	11/24/2015	12/31/2049
G4637E-BF-1	MIDLAND BK I PERP FRN		F	1	1FE	7,912,500	59.6000	5,960,000	10,000,000	8,294,224		39,325			1.125	1.798	JD	313	108,038	03/23/1995	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			1	2AM	15,000,000	89.0000	13,350,000	15,000,000	15,000,000					2.162	2.162	MJSD	15,314	294,064	11/12/2009	01/01/9999
F43638-AD-1	SOCIETE GENERALE PERP FRN		F	1	1AM	8,450,000	60.1500	6,015,000	10,000,000	8,758,367		31,017			0.438	0.860	MN	3,889	47,812	03/23/1995	01/01/9999
857477-AQ-6	STATE STREET CORP			1	3AM	390,750	100.1250	389,486	389,000	389,219		(28)	1,503		5.250	5.143	MS	6,013	3,558	11/24/2015	12/31/2049
86787X-AA-3	SUNTRUST BANKS			1	3AM	9,933,686	82.5000	8,250,000	10,000,000	9,966,456		2,780			1.032	1.063	FMAN	13,182	95,044	05/12/1997	05/15/2027
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	1AM	277,032	75.5000	380,520	504,000	266,283					4.000	6.547	MJSD	952	20,440	08/06/2007	01/01/9999
902973-AY-2	US BANCORP CAPITAL I			1	2AM	500,000	100.4700	502,350	500,000	500,000					5.125	5.125	JJ	2,705		11/16/2015	12/31/2049
91731K-AA-8	USB CAPITAL IX			1	1FE	1,500,000	77.0000	1,155,000	1,500,000	1,500,000					3.500	3.500	JAJO	11,375	53,229	03/14/2006	01/01/9999
91731K-AA-8	USB CAPITAL IX	0		1	1FE	25,000,000	77.0000	19,250,000	25,000,000	25,000,000					3.500	3.500	JAJO	189,583	887,153	03/14/2006	01/01/9999
903312-AA-4	USB REALTY CORP			1	1FE	7,999,680	90.0000	7,200,000	8,000,000	7,999,714		6			1.468	1.468	JAJO	25,437	114,286	12/18/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						144,277,086	XXX	109,444,729	148,268,000	144,987,818		73,419	58,605		XXX	XXX	XXX	449,492	2,914,546	XXX	XXX
4899999. Total - Hybrid Securities						144,277,086	XXX	109,444,729	148,268,000	144,987,818		73,419	58,605		XXX	XXX	XXX	449,492	2,914,546	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						15,258,773,945	XXX	15,944,952,611	15,956,168,358	15,457,873,879	(3,841,074)	17,266,300	10,498,762	(7,375,030)	XXX	XXX	XXX	172,202,334	641,122,448	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						365,804,754	XXX	389,788,361	480,406,394	347,474,120	(318,538)	(5,510,897)	470,774		XXX	XXX	XXX	1,811,411	21,284,341	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						292,779,268	XXX	326,269,950	352,540,259	304,058,439		1,185,142	2,395,435		XXX	XXX	XXX	1,563,658	20,370,605	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,371,475,738	XXX	2,425,736,201	3,038,345,426	2,397,198,971	(7,184,540)	2,232,735	5,144,810	(4,122,011)	XXX	XXX	XXX	11,567,980	65,217,597	XXX	XXX
8399999 - Total Bonds						18,288,833,706	XXX	19,086,747,122	19,827,460,436	18,506,605,409	(11,344,151)	15,173,280	18,509,781	(11,497,041)	XXX	XXX	XXX	187,145,383	747,994,992	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			70,000.000	25.00	25.000	1,750,000	24.844	1,739,066	1,750,000	21,872	129,080							RP2LFE	05/16/2007
346198-12-6	FOREST RESOURCES SERIES C	0		985.210	90.32	0.000		17.323	17,067										RP5A	05/05/2006
50225*-12-0	LIGHT TOWER RENTALS INC.-LTR INVESCO			3,626,391.000	1.00	3.670	13,300,514	3.668	13,300,514	15,000,000				(1,699,472)			(1,699,472)		P5*A	08/28/2014
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C			3,326,732.680	100.00	1.010	3,359,556	104.003	3,459,902	3,737,717	24,601	195,362			(23,760)		(23,760)		RP2A	05/27/2004
151327-20-2	CENTAUR FUNDING		F	4,500.000	1,000.00	1,034.840	4,656,768	1,198.750	5,394,375	4,879,280	56,750	408,600			(28,841)		(28,841)		RP2LFE	09/22/2004
D3207M-11-0	HENKEL VORZUG		D	9,450.000	1.00	98.000	926,137	112.106	1,059,403	975,767		2,581				42,022	(42,022)	(42,577)	P2U	09/24/2015
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	7,510.000	0.10	45.960	345,192	54.326	407,987	449,613	1,166	4,887				146,155	(146,155)	(18,213)	P3SU	09/24/2015
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV		D	5,817.000	1.00	119.480	695,011	145.293	845,167	938,788	2,005	10,177				329,575	(329,575)	(40,351)	P3SU	10/15/2015
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							25,033,179	XXX	26,223,482	27,731,166	106,394	750,688		(1,699,472)	(52,601)	517,752	(2,269,825)	(101,140)	XXX	XXX
8999999 - Total Preferred Stocks							25,033,179	XXX	26,223,482	27,731,166	106,394	750,688		(1,699,472)	(52,601)	517,752	(2,269,825)	(101,140)	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M COMPANY			17,390.000	2,619,630	150.640	2,619,630	2,525,116		50,093		(63,239)	58,141	(121,379)		L	12/10/2015
H0010V-10-1	ABB LTD-REG CMN STK		D	81,874.000	1,468,988	17.942	1,468,988	1,621,738				(49,013)	48,996	(98,009)	(50,087)	U	09/24/2015
002824-10-0	ABBOTT LABS			60,302.000	2,708,163	44.910	2,708,163	2,498,917		28,781		118,898	189,774	(70,876)		L	12/10/2015
00287Y-10-9	ABBVIE INC			47,438.000	2,810,227	59.240	2,810,227	2,914,401		62,994		(92,351)	189,829	(282,180)		L	10/15/2015
G1151C-10-1	ACCENTURE PLC		E	25,555.000	2,670,498	104.500	2,670,498	2,426,422	191	30,740		219,096	24,282	194,814		L	12/10/2015
H0023R-10-5	ACE LIMITED			10,444.000	1,220,381	116.850	1,220,381	1,130,425	6,997	17,116		75,536	26,380	49,157		L	12/10/2015
D0066B-18-5	ADIDAS SALOMON AG		D	15,012.000	1,466,210	97.669	1,466,210	1,203,618	1,656	4,666		364,070		364,070	(66,318)	U	12/23/2015
00724F-10-1	ADOBE SYS INC			19,450.000	1,827,133	93.940	1,827,133	1,484,280				331,730		331,730		L	10/15/2015
00751Y-10-6	ADVANCED AUTO PARTS INC.			958.000	144,189	150.510	144,189	144,059	57	86		393	7,678	(7,285)		L	12/10/2015
N00927-29-8	AEGON		D	62,375.000	354,374	5.681	354,374	427,998		10,694		(41,155)	49,706	(90,862)	(24,132)	U	09/04/2015
00817Y-10-8	AETNA INC.			14,447.000	1,562,010	108.120	1,562,010	1,507,368		6,828		55,176	22,642	32,534		L	12/10/2015
001055-10-2	AFLAC INC.			14,956.000	895,864	59.900	895,864	876,368		15,939		6,018	12,842	(6,824)		L	10/15/2015
00846U-10-1	AGILENT TECHNOLOGIES INC			27,212.000	1,137,734	41.810	1,137,734	984,698	3,129	4,618		152,077	23,644	128,433		L	09/24/2015
S22135-38-8	AGRIUM INC COM		C	8,648.000	769,922	89.029	769,922	825,642		10,924		25,589	32,254	(6,665)	(70,406)	U	09/24/2015
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		D	400,200.000	2,406,319	6.013	2,406,319	2,216,409		14,379		210,400	121,270	89,129	695	U	12/23/2015
009158-10-6	AIR PRODUCTS & CHEM			8,264.000	1,075,229	130.110	1,075,229	1,082,477	6,694	13,657		(43,734)	2,873	(46,607)		L	09/24/2015
009363-10-2	AIRGAS INC			2,364.000	326,988	138.320	326,988	266,965		2,778		60,024	41,609	18,415		L	12/10/2015
J00882-12-6	AJINOMOTO		D	55,000.000	1,316,534	23.937	1,316,534	1,150,084		6,192		159,369	31,012	128,357	14,289	U	12/17/2015
N01803-10-0	AKZO N.V.		D	15,666.000	1,049,669	67.003	1,049,669	1,031,086		9,489		62,919	29,009	33,910	(48,548)	U	09/24/2015
013817-10-1	ALCOA INC COM			54,760.000	540,481	9.870	540,481	754,247		4,970		44,932	222,969	(178,037)		L	09/24/2015
015351-10-9	ALEXION PHARMACEUTICAL INC			6,830.000	1,302,823	190.750	1,302,823	1,195,770				127,496	69,656	57,841		L	09/24/2015
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		C	20,621.000	904,201	43.849	904,201	859,917		2,010		108,889	2,771	106,119	(95,441)	U	09/24/2015
G0177J-10-8	ALLERGAN PLC		E	14,475.000	4,523,438	312.500	4,523,438	4,135,799				387,991	177,586	210,405		L	12/10/2015
D03080-11-2	ALLIANZ SE-REG COM STK		D	12,446.000	2,211,211	177.664	2,211,211	2,028,902	5,927	37,638		348,713	24,371	324,342	(163,763)	U	10/15/2015
02079K-30-5	ALPHABET INC CLASS A			9,614.000	7,479,788	778.010	7,479,788	5,837,547				1,642,241		1,642,241		L	10/15/2015
02079K-10-7	ALPHABET INC CLASS C			9,388.000	7,124,365	758.880	7,124,365	5,680,339				1,451,015	6,989	1,444,027		L	12/30/2015
02209S-10-3	ALTRIA GROUP INC.			39,330.000	2,289,399	58.210	2,289,399	2,276,027	22,221			13,372		13,372		L	10/15/2015
E04908-11-2	AMADEUS IT HOLDING CMN STK		D	30,573.000	1,351,208	44.196	1,351,208	1,232,595	317	7,719		167,098	4,451	162,647	(54,758)	U	09/24/2015
023135-10-6	AMAZON COM INC			13,194.000	8,917,693	675.890	8,917,693	5,997,613				3,007,079	61,242	2,945,837		L	12/10/2015
Q03080-10-0	AMCOR LTD ORD		D	101,000.000	987,605	9.778	987,605	961,198		20,942		23,814	27,797	(3,984)	(6,153)	U	09/24/2015
02376R-10-2	AMERICAN AIRLINES GROUP INC			10,277.000	435,231	42.350	435,231	448,000		475		(3,046)	25,563	(28,609)		L	12/10/2015
025537-10-1	AMERICAN ELEC PWR INC			20,929.000	1,219,533	58.270	1,219,533	1,158,163		27,584		12,472		12,472		L	10/15/2015
025816-10-9	AMERICAN EXPRESS CO			25,065.000	1,743,271	69.550	1,743,271	2,099,767		17,571		(355,353)	36,251	(391,605)		L	10/15/2015
026874-78-4	AMERICAN INTL GROUP INC			43,844.000	2,717,013	61.970	2,717,013	2,469,659		25,419		215,482	68,692	146,790		L	12/10/2015
03027X-10-0	AMERICAN TOWER CORP			16,572.000	1,606,655	96.950	1,606,655	1,579,079	8,120	18,880		39,718	42,538	(2,820)		L	09/24/2015
03076C-10-6	AMERIPRISE FINL INC			12,781.000	1,360,154	106.420	1,360,154	1,460,097		16,270		(83,128)	89,091	(172,219)		L	12/09/2015
03073E-10-5	AMERISOURCEBERGEN CORP			12,665.000	1,313,487	103.710	1,313,487	1,219,511		8,431		92,883	65,085	27,798		L	12/10/2015
031162-10-0	AMGEN INC			24,451.000	3,969,131	162.330	3,969,131	3,739,971		51,626		250,338	154,411	95,927		L	12/10/2015
Q0344G-10-1	AMP LTD		D	203,214.000	861,957	4.242	861,957	855,123		15,716		44,618	32,460	12,158	(10,753)	U	09/24/2015
032095-10-1	AMPHENOL CORP.			21,994.000	1,148,747	52.230	1,148,747	1,121,071	3,079	3,317		19,483	19,640	(157)		L	09/24/2015
032511-10-7	ANADARKO PETE CORP			16,803.000	816,290	48.580	816,290	1,298,793		13,291		(376,404)	92,577	(468,981)		L	10/15/2015
032654-10-5	ANALOG DEVICES INC			22,121.000	1,223,734	55.320	1,223,734	1,197,918		17,462		18,307	14,497	3,809		L	09/24/2015
G03764-13-4	ANGLO AMERICAN PLC CMN STK		D	56,552.000	249,597	4.414	249,597	471,913		32,021		78,965	667,619	(588,654)	(11,365)	U	09/24/2015
B5064A-10-7	ANHEUSER-BUSCH INBEV NV		D	17,995.000	2,236,288	124.273	2,236,288	2,072,564	3,086	23,142		271,493		271,493	(107,769)	U	10/15/2015
036752-10-3	ANTHEM INC			9,074.000	1,265,279	139.440	1,265,279	1,243,739		15,698		34,034	33,403	631		L	09/24/2015
Q09504-13-7	ANZ NATIONAL BANK		D	67,227.000	1,366,084	20.320	1,366,084	1,640,819		72,562		(118,435)	87,774	(206,209)	(96,578)	U	10/15/2015
G0408V-10-2	AON PLC		E	14,100.000	1,300,161	92.210	1,300,161	1,275,693		9,365		12,615	53,533	(40,918)		L	12/10/2015
K0514G-10-1	AP MOLLER MAERSK B		D	485.000	633,625	1,306.443	633,625	836,855	10,383	28,026		(125,702)	56,224	(181,926)	(30,067)	U	09/24/2015
037411-10-5	APACHE CORP			15,143.000	673,409	44.470	673,409	587,893		9,531		145,610	258,335	(112,725)		L	09/24/2015
037833-10-0	APPLE INC.			199,645.000	21,014,633	105.260	21,014,633	22,493,764		236,011		(689,212)	1,043,668	(1,732,880)		L	12/30/2015
038222-10-5	APPLIED MATERIALS INC			53,400.000	996,978	18.670	996,978	1,038,427		16,178		(100,225)	38,884	(139,109)		L	09/24/2015
L0302D-12-9	ARCELORMITTAL COMMON STOCK		D	68,202.000	288,720	4.233	288,720	620,025		6,463		58,840	391,828	(332,988)	(13,507)	U	09/24/2015
039483-10-2	ARCHER DANIELS MIDLAND CO			26,775.000	982,107	36.680	982,107	1,273,149		22,739		(256,464)	77,335	(333,799)		L	10/15/2015
G0483X-12-2	ARM HOLDINGS PLC		D	77,693.000	1,189,777	15.314	1,189,777	1,114,385		3,583		94,325	19,637	74,689	(48,195)	U	12/23/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
04247X-10-2	ARMSTRONG WORLD IND			6,256.000	286,087	45.730	286,087	293,572					30,734	(30,734)		L	12/09/2015
N07059-20-2	ASML HOLDING N.V.		D	15,646.000	1,403,041	89.674	1,403,041	1,488,892		5,174		(23,031)	43,398	(66,429)		U	10/15/2015
W0817X-20-4	ASSA ABLOY B ORD		D	69,623.000	1,469,989	21.114	1,469,989	1,193,531				280,795	24,773	256,023	(4,337)	U	09/24/2015
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		D	72,677.000	1,335,818	18.380	1,335,818	1,427,941		25,635		5,568	15,178	(9,610)	(93,517)	U	09/24/2015
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		D	19,489.000	959,984	49.258	959,984	938,021	8,216	5,163		61,637		61,637	(49,020)	U	09/24/2015
J96216-12-2	ASTELLAS PHARMA INC		D	107,100.000	1,541,574	14.394	1,541,574	1,517,392		15,724		49,057	91,475	(42,418)	8,573	U	09/24/2015
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		D	36,837.000	2,506,485	68.043	2,506,485	2,427,378		59,329		151,760	19,971	131,789	(129,392)	U	10/15/2015
00206R-10-2	AT&T INC			165,838.000	5,706,486	34.410	5,706,486	5,655,475		175,843		160,166	76,928	83,238		L	12/10/2015
W10020-11-8	ATLAS COPCO A ORD		D	36,937.000	913,063	24.719	913,063	915,780		10,917		3,156	32,251	(29,094)	(5,873)	U	09/24/2015
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		C	737,880.000	5,275,916	7.150	5,275,916	6,845,866				345,445		345,445	(1,075,519)	A	11/12/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			19,487.000	1,650,939	84.720	1,650,939	1,579,582	10,328	17,957		81,581		81,581		L	09/24/2015
053332-10-2	AUTOZONE INC			1,562.000	1,158,863	741.910	1,158,863	1,116,663				63,520	27,080	36,440		L	12/10/2015
053332-10-2	AUTOZONE INC		LS	1,601.000	1,187,798	741.910	1,187,798	1,092,615				84,808		84,808		L	09/04/2015
Y0486S-10-4	AVAGO TECHNOLOGIES LTD			10,841.000	1,573,571	145.150	1,573,571	1,219,871		12,015		324,845	59	324,787		L	09/24/2015
053484-10-1	AVALONBAY CMNTYS INC			8,286.000	1,525,701	184.130	1,525,701	1,360,849	10,358	17,614		156,186		156,186		L	09/24/2015
053611-10-9	AVERY DENNISON CORP			8,613.000	539,691	62.660	539,691	550,366		1,584		157	11,076	(10,918)		L	12/09/2015
G0683Q-10-9	AVIVA ORD GBP0.25		D	126,595.000	962,795	7.605	962,795	933,981		24,368		99,422	35,289	64,133	(49,737)	L	10/15/2015
F06106-10-2	AXA		D	56,234.000	1,541,225	27.407	1,541,225	1,358,715		24,452		320,549	26,896	293,653	(122,729)	U	10/15/2015
G06940-10-3	BAE SYSTEMS ORD GBP0.025		D	153,568.000	1,130,815	7.364	1,130,815	1,057,704		29,161		120,448	15,123	105,325	(50,852)	L	09/24/2015
057224-10-7	BAKER HUGHES INC			16,825.000	776,474	46.150	776,474	976,608		7,304		(108,418)	58,738	(167,157)		L	10/15/2015
05990K-10-6	BANC OF CALIFORNIA INC			134,459.000	1,965,791	14.620	1,965,791	1,470,129	16,907	58,480		423,546		423,546		L	12/17/2014
E19790-10-9	BANCO SANTANDER SA EUR 0.5		D	499,655.000	2,473,972	4.951	2,473,972	3,369,947		18,158		(681,789)	256,850	(938,639)	(150,263)	U	10/20/2015
060505-10-4	BANK AMER CORP COM			310,513.000	5,225,934	16.830	5,225,934	5,092,239		45,843		28,701	184,347	(155,645)		L	12/10/2015
064058-10-0	BANK NEW YORK MELLON CORP			42,705.000	1,760,300	41.220	1,760,300	1,689,900		17,565		59,053	55,442	3,611		L	12/10/2015
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	34,476.000	1,389,117	40.292	1,389,117	1,833,826		38,793		(157,493)	60,304	(217,797)	(191,644)	U	10/15/2015
063671-10-1	BANK OF MONTREAL		C	21,678.000	1,218,500	56.209	1,218,500	1,393,098		33,963		10,615	5,568	5,047	(168,513)	U	10/15/2015
G08036-12-4	BARCLAYS ORD GBP0.25		D	524,015.000	1,690,666	3.226	1,690,666	1,932,648		35,350		(116,805)	153,957	(270,762)	(80,756)	L	10/15/2015
067901-95-9	BARRICK GOLD CORP COM NPV		C	108,573.000	800,365	7.372	800,365	700,010		6,809		276,453	327,510	(51,057)	(85,834)	U	12/23/2015
D06216-31-7	BASF SE		D	27,862.000	2,140,446	76.823	2,140,446	2,304,830	5,900	30,481		29,983	66,145	(36,162)	(141,100)	U	10/15/2015
07177M-10-3	BAXALTA INC			35,681.000	1,392,629	39.030	1,392,629	1,186,859	2,023	1,422		205,770	1,002	204,768		L	12/09/2015
071813-10-9	BAXTER INTL INC			25,378.000	968,171	38.150	968,171	920,945	2,583	18,265		35,430	42,155	(6,725)		L	12/10/2015
D07112-11-9	BAYER AG ORD NPV		D	25,579.000	3,217,673	125.794	3,217,673	3,415,018	4,472	23,753		38,844	108,892	(70,048)	(199,594)	U	10/15/2015
D12096-10-9	BAYERISCHE MOTOREN WERKS AG			13,953.000	1,479,792	106.055	1,479,792	1,369,589	2,427	12,513		190,634	30,621	160,013	(91,532)	U	10/15/2015
054937-10-7	BB+T CORP			35,391.000	1,338,134	37.810	1,338,134	1,282,492		20,867		39,768	50,526	(10,758)		L	12/10/2015
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49		D	208,873.000	1,529,072	7.321	1,529,072	1,994,284		9,666		(130,726)	164,110	(294,837)	(107,948)	U	10/05/2015
05534B-76-0	BCE INC COM NPV		C	14,463.000	556,614	38.485	556,614	658,381		18,474		8,286	9,848	(1,562)	(85,102)	U	07/28/2015
075887-10-9	BECTON DICKINSON			7,896.000	1,216,695	154.090	1,216,695	1,058,340		12,690		138,441	34,561	103,880		L	09/24/2015
075896-10-0	BED BATH & BEYOND INC			14,435.000	696,489	48.250	696,489	902,326				(178,304)	71,048	(249,352)		L	09/24/2015
081437-10-5	BEMIS CO INC			5,360.000	239,538	44.690	239,538	227,239		2,507		13,722	25,088	(11,367)		L	12/09/2015
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			29,667.000	3,917,231	132.040	3,917,231	4,167,714				(307,666)	83,325	(390,991)		L	10/15/2015
G1245Z-10-8	BG GROUP ORD GBP0.10		D	102,033.000	1,481,307	14.518	1,481,307	1,569,478		21,653		132,759	46,456	86,303	(78,226)	U	10/15/2015
Q1498M-10-0	BHP BILLITON LTD COMN STOCK		D	87,852.000	1,141,552	12.994	1,141,552	1,399,552		80,538		91,015	696,494	(605,479)	(60,458)	U	10/15/2015
G10877-10-1	BHP BILLITON PLC ORD USD0.50		D	69,900.000	782,995	11.202	782,995	1,424,822		61,642		187,868	687,066	(499,198)	(40,500)	U	10/15/2015
09062X-10-3	BIOGEN INC			6,920.000	2,119,942	306.350	2,119,942	2,111,297				(78,118)	33,617	(111,734)		L	10/15/2015
F1058Q-23-8	BNP PARIBAS S.A.		D	31,520.000	1,788,364	56.737	1,788,364	1,883,805		22,032		67,850	43,639	24,211	(129,173)	L	10/15/2015
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	214,000.000	654,414	3.058	654,414	682,786		17,561		(12,332)	58,905	(71,237)	151	U	09/24/2015
097023-10-5	BOEING CO			30,027.000	4,341,604	144.590	4,341,604	4,073,372		51,269		285,963	83,044	202,919		L	12/30/2015
101121-10-1	BOSTON PPTYS INC			11,089.000	1,414,291	127.540	1,414,291	1,311,334	21,069	18,294		101,108	19,748	81,359		L	09/24/2015
101137-10-7	BOSTON SCI ENTIFIC CORP COM			61,640.000	1,136,642	18.440	1,136,642	955,125				186,376	11,907	174,469		L	09/24/2015
G12793-10-8	BP PLC		D	511,174.000	2,667,107	5.218	2,667,107	3,165,528		166,069		(237,708)	146,445	(384,153)	(141,921)	U	10/15/2015
Q6634U-10-6	BRAMBLES		D	117,679.000	990,592	8.418	990,592	855,922		12,227		142,388	35,171	107,217	(12,122)	U	09/24/2015
J04578-12-6	BRIDGESTONE		D	37,200.000	1,290,767	34.698	1,290,767	1,289,484		8,243		(12,990)	23,755	(36,745)	(1,657)	U	10/15/2015
110122-10-8	BRISTOL MYERS SQUIBB CO			49,266.000	3,389,008	68.790	3,389,008	2,956,888	18,721	40,306		426,462	68,896	357,566		L	10/15/2015
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25		D	29,203.000	1,623,125	55.581	1,623,125	1,717,590				(14,900)		(14,900)	(79,565)	U	10/15/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G15540-11-8	BRITISH LAND COMPANY PLC		D	102,051.000	1,182,247	11.585	1,182,247	1,256,533		12,625		(5,158)	30,133	(35,291)	(45,840)	U	09/24/2015
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		D	65,528.000	1,073,989	16.390	1,073,989	991,403		23,854		126,994	29,292	97,703	(45,969)	U	09/24/2015
111320-10-7	BROADCOM CORP			22,746.000	1,315,174	57.820	1,315,174	1,085,601		7,692		222,060		222,060		L	10/15/2015
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	44,678.000	1,403,927	31.423	1,403,927	1,440,458		8,892		97,458	39,841	57,617	(135,640)	U	10/15/2015
G16612-10-6	BT GROUP PLC ORD GBP0.05		D	285,609.000	1,985,665	6.952	1,985,665	1,788,646	20,761	33,798		295,189	66,412	228,777	(111,412)	L	10/15/2015
G16962-10-5	BUNGE LTD			11,732.000	801,061	68.280	801,061	1,001,057		14,520		(187,926)	60,324	(248,251)		L	07/27/2015
G17000-10-5	BURBERRY GROUP		D	50,241.000	884,900	17.613	884,900	1,068,234	8,466	4,225		(116,796)	68,376	(185,172)	(34,082)	U	09/24/2015
127097-10-3	CABOT OIL + GAS CORP COM			19,992.000	353,658	17.690	353,658	568,984		1,197		(156,968)	46,051	(203,019)		L	09/24/2015
13057Q-10-7	CALIFORNIA RESOURCES CORP			36,868.000	85,902	2.330	85,902	133,362		211		13,117	47,459	(34,342)		L	09/24/2015
13342B-10-5	CAMERON INTERNATIONAL			10,909.000	689,449	63.200	689,449	588,235				154,378		154,378		L	07/27/2015
134429-10-9	CAMPBELL SOUP CO			26,678.000	1,401,929	52.550	1,401,929	1,284,502		10,109		118,209		118,209		L	10/15/2015
136069-10-1	CANADIAN IMP BANK COM NPV		C	16,042.000	1,053,106	65.647	1,053,106	1,312,135		28,694		(50,101)	13,999	(64,100)	(146,311)	U	10/15/2015
13643E-10-5	CANADIAN OIL SANDS LTD		C	54,830.000	326,430	5.954	326,430	306,169		4,017		145,618	129,563	16,056	(30,346)	U	09/24/2015
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		C	7,957.000	1,012,339	127.226	1,012,339	1,403,534		4,724		(183,127)	70,458	(253,585)	(134,820)	U	10/15/2015
J05124-14-4	CANON		D	45,300.000	1,383,910	30.550	1,383,910	1,373,479		17,464		(2,748)	35,829	(38,577)	1,400	U	10/15/2015
G1846J-11-5	CAPITA GROUP PLC CMN STK		D	58,166.000	1,035,629	17.805	1,035,629	1,006,931		18,683		80,246	30,508	49,739	(52,009)	L	09/24/2015
14040H-10-5	CAPITAL ONE FINL CORP			26,255.000	1,895,086	72.180	1,895,086	2,025,855		22,294		(101,178)	90,919	(192,097)		L	12/09/2015
14149Y-10-8	CARDINAL HEALTH INC			16,161.000	1,442,692	89.270	1,442,692	1,300,099	6,254	11,756		143,372	38,640	104,732		L	12/10/2015
143658-30-0	CARNIVAL CORP			20,401.000	1,111,446	54.480	1,111,446	963,147		13,433		131,192	5,959	125,233		L	09/24/2015
F13923-11-9	CARREFOUR EUR2.50		D	29,301.000	848,261	28.950	848,261	886,622		6,037		9,953	34,472	(24,518)	(42,963)	U	09/24/2015
149123-10-1	CATERPILLAR INC			17,881.000	1,215,193	67.960	1,215,193	1,534,517		35,746		109,040	385,954	(276,913)		L	10/15/2015
124857-20-2	CBS CORP C LASS B			25,131.000	1,184,424	47.130	1,184,424	1,158,084	3,565	5,887		17,070	113,220	(96,151)		L	12/09/2015
12508E-10-1	CDK GLOBAL INC			14,090.000	668,852	47.470	668,852	658,142		3,601		11,162	20,093	(8,931)		L	10/21/2015
136385-10-1	CDN NAT RES COM NPV		C	39,727.000	864,264	21.755	864,264	793,092		21,230		286,233	404,350	(118,117)	(121,190)	U	10/15/2015
S21806-32-8	CDN NATL RAILWAYS COM NPV		C	29,989.000	1,669,894	55.684	1,669,894	1,962,085		18,966		(15,578)	39,684	(55,263)	(239,403)	U	10/15/2015
151020-10-4	CELGENE CORP.			24,256.000	2,904,899	119.760	2,904,899	2,699,230				166,521	165,997	524		L	10/15/2015
15135U-10-9	CENOVUS ENERGY INC		C	35,436.000	446,426	12.598	446,426	538,206		11,993		25,296	126,157	(100,861)	(50,827)	U	09/24/2015
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	8,400.000	1,508,292	179.559	1,508,292	1,322,368		4,672		185,506	47,849	137,658	(1,159)	U	09/24/2015
G2018Z-14-3	CENTRICA ORD GBP0.0617284		D	196,193.000	630,678	3.215	630,678	801,662		24,084		(95,068)	52,556	(147,624)	(32,166)	U	10/15/2015
156700-10-6	CENTURYLINK INC			25,098.000	631,466	25.160	631,466	856,097		40,823		(206,726)	20,199	(226,925)		L	09/24/2015
156782-10-4	CERNER CORP			12,851.000	773,245	60.170	773,245	799,781				(27,820)	28,683	(56,502)		L	09/24/2015
808513-10-5	CHARLES SCHWAB			46,255.000	1,523,177	32.930	1,523,177	1,341,540		6,705		156,317	76,371	79,946		L	12/09/2015
163851-10-8	CHEMOURS ORD			34,601.000	185,461	5.360	185,461	334,149		3,471		(147,152)	7,460	(154,612)		L	09/04/2015
16411R-20-8	CHENIERE ENERGY INC			12,054.000	449,012	37.250	449,012	683,072				(220,988)	64,786	(285,775)		L	09/24/2015
165167-10-7	CHESAPEAKE ENERGY CORP			7,660.000	34,470	4.500	34,470	66,819		243			59,268	(59,268)		L	07/27/2015
165167-10-7	CHESAPEAKE ENERGY CORP	LS		16,791.000	75,560	4.500	75,560	176,884		2,452		49,780	271,696	(221,916)		L	07/27/2015
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD		D	108,120.000	703,115	6.503	703,115	769,621		4,883		(40,396)	58,683	(99,079)	380	U	07/29/2015
166764-10-0	CHEVRON CORP			51,060.000	4,593,358	89.960	4,593,358	5,001,291		166,304		(488,026)	141,841	(629,867)		L	10/15/2015
169656-10-5	CHIPOTLE MEXICAN GRILL			1,382.000	663,153	479.850	663,153	947,813				(205,211)	100,636	(305,847)		L	09/24/2015
171232-10-1	CHUBB CORP			9,742.000	1,292,179	132.640	1,292,179	1,057,803	5,553	15,722		225,918	2,076	223,842		L	07/28/2015
F80343-10-0	CIE DE ST-GOBAIN EUR4		D	25,141.000	1,088,330	43.289	1,088,330	1,109,904		20,419		121,546	18,544	103,002	(97,340)	U	07/29/2015
125509-10-9	CIGNA CORP			9,563.000	1,399,354	146.330	1,399,354	1,188,423		155		214,129	30,051	184,078		L	09/24/2015
172908-10-5	CINTAS COR P COM			5,074.000	461,988	91.050	461,988	467,459		2,649			5,982	(5,982)		L	12/09/2015
17275R-10-2	CISCO SYS INC			205,285.000	5,574,514	27.155	5,574,514	5,386,776		69,672		25,239	107,053	(81,814)		L	12/30/2015
172967-42-4	CITIGROUP INC			85,855.000	4,442,996	51.750	4,442,996	4,448,111		10,858		(11,963)	188,656	(200,619)		L	10/15/2015
G21765-10-5	CK HUTCHISON HOLDINGS LTD		D	103,620.000	1,398,508	13.497	1,398,508	1,184,526		7,733		213,439	49,584	163,855	544	U	10/15/2015
12561W-10-5	CLECO CORP. HOLDING CO			15,226.000	794,949	52.210	794,949	733,132		24,362		(35,477)		(35,477)		L	09/22/2014
189054-10-9	CLOROX CO			11,591.000	1,470,087	126.830	1,470,087	1,261,705		14,449		194,909		194,909		L	09/24/2015
Y1660Q-10-4	CLP HOLDINGS LTD		D	111,000.000	943,124	8.497	943,124	942,342		19,215		759		759	206	U	10/05/2015
125723-10-5	CME GROUP INC.			11,301.000	1,023,871	90.600	1,023,871	997,896	32,773	23,408		13,019	15,048	(2,029)		L	09/24/2015
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			33,772.000	1,662,933	49.240	1,662,933	1,619,340		14,020		49,215	10,106	39,109		L	12/09/2015
191216-10-0	COCA COLA CO.			124,187.000	5,335,074	42.960	5,335,074	5,093,794		113,433		180,472	26,190	154,283		L	12/10/2015
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			25,214.000	1,513,344	60.020	1,513,344	1,469,710				50,196	5,598	44,599		L	09/24/2015
194162-10-3	COLGATE PALMOLIVE CO			24,620.000	1,640,184	66.620	1,640,184	1,630,738		23,668		(3,038)	29,500	(32,538)		L	10/15/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS			184,474.000	3,224,606	17.480	3,224,606	2,695,010		82,621		889,165	1,655,832	(766,668)		L	09/25/2015
20030N-10-1	COMCAST CORP NEW CL A			72,740.000	4,104,718	56.430	4,104,718	4,109,057		32,398		(82,391)	84,741	(167,132)		L	12/16/2015
200340-10-7	COMERICA INC			7,424.000	310,546	41.830	310,546	309,698	1,559	1,100		2,710	33,114	(30,404)		L	12/10/2015
D172W1-27-9	COMMERZBANK AG		D	72,470.000	753,547	10.398	753,547	889,199				(50,384)	39,227	(89,611)	(43,611)	U	12/17/2015
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	43,980.000	2,736,759	62.227	2,736,759	2,725,973		88,528		207,221	133,438	73,783	(179,594)	U	10/15/2015
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		D	21,002.000	1,512,731	72.028	1,512,731	1,737,317	6,444	20,942		(167,350)	60,037	(227,387)	(51,306)	U	10/15/2015
SBLNN3-L4-1	COMPASS GROUP PLC		D	77,957.000	1,350,085	17.318	1,350,085	1,246,543		11,410		154,113	20,734	133,379	(60,986)	U	09/24/2015
205887-10-2	CONAGRA INC			27,516.000	1,160,075	42.160	1,160,075	1,087,257		14,114		68,218	20,503	47,716		L	09/24/2015
20605P-10-1	CONCHO RESOURCES INC			6,729.000	624,855	92.860	624,855	667,694				(43,162)	11,248	(54,410)		L	09/24/2015
20825C-10-4	CONOCOPHILLIPS			32,496.000	1,517,238	46.690	1,517,238	1,923,936		59,632		(440,107)	33,033	(473,140)		L	10/15/2015
209115-10-4	CONSOLIDATED EDISON INC			16,586.000	1,065,982	64.270	1,065,982	1,052,370		33,532		(11,213)		(11,213)		L	09/24/2015
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			4,500.000	640,980	142.440	640,980	626,746				14,234		14,234		L	12/09/2015
D16212-14-0	CONTINENTAL AG		D	5,097.000	1,243,304	243.929	1,243,304	1,040,517	1,122	4,826		246,785	20,469	226,316	(74,010)	L	09/24/2015
219350-10-5	CORNING IN C COM			46,384.000	847,900	18.280	847,900	870,879		14,555		(62,721)	16,943	(79,664)		L	10/15/2015
22160K-10-5	COSTCO WHS L CORP NEW COM			18,597.000	3,003,416	161.500	3,003,416	2,683,677		51,447		306,501	39,477	267,023		L	12/09/2015
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		D	41,059.000	485,274	11.819	485,274	501,740		6,296		16,686	53,861	(37,175)	(30,087)	U	09/24/2015
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	61,152.000	1,325,062	21.668	1,325,062	1,489,752		17,549		(77,780)	109,143	(186,923)	(24,322)	U	12/03/2015
22576C-10-1	CRESCENT POINT ENERGY		C	29,634.000	343,892	11.605	343,892	523,387		33,904		10,141	230,125	(219,984)	(48,761)	U	07/27/2015
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)		D	45,553.000	1,321,229	29.004	1,321,229	1,164,188		14,780		197,169	35,004	162,165	(63,112)	U	09/24/2015
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			14,101.000	1,219,031	86.450	1,219,031	1,115,795		28,683		108,850	15,241	93,609		L	09/24/2015
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	21,550.000	1,651,124	76.618	1,651,124	1,415,439		11,676		290,338	27,595	262,743	(66,852)	L	10/15/2015
126408-10-3	CSX CORP			38,335.000	994,793	25.950	994,793	1,258,350		21,118		(244,178)	50,098	(294,276)		L	10/15/2015
231021-10-6	CUMMINS IN C COM			7,561.000	665,444	88.010	665,444	899,071		16,652		(227,052)	72,506	(299,557)		L	09/24/2015
126650-10-0	CVS HEALTH CORPORATION			73,139.000	7,150,800	97.770	7,150,800	7,039,124		37,007		52,833	250,496	(197,663)		L	12/29/2015
J10038-11-5	DAIKIN INDUSTRIES JPY50		D	15,600.000	1,154,292	73.993	1,154,292	956,914		6,756		186,908	42,458	144,450	1,877	U	12/24/2015
D1668R-12-3	DAIMLERCHRYSLER		D	30,002.000	2,528,423	84.275	2,528,423	2,337,890	4,973	27,166		299,948	117,219	182,729	(165,330)	U	10/15/2015
J11718-11-1	DAIWA SECURITIES		D	128,000.000	792,506	6.191	792,506	945,984		23,556		(133,069)	40,548	(173,617)	4,172	U	09/24/2015
235851-10-2	DANAHER CO RP COM			37,276.000	3,462,195	92.880	3,462,195	3,271,077	3,217	6,536		169,638	20,894	148,744		L	12/30/2015
K22272-11-4	DANSKE BANK		D	50,247.000	1,354,587	26.959	1,354,587	1,416,812	2,645	16,092		64,113	57,553	6,560	(89,270)	U	09/24/2015
237194-10-5	DARDEN RESTAURANTS INC			7,426.000	472,591	63.640	472,591	426,983		4,421		45,608	2,593	43,015		L	12/09/2015
V27915-10-3	DBS GROUP HOLDINGS LTD		D	44,400.000	522,353	11.765	522,353	618,396		16,455		(79,421)	53,754	(133,175)	(29,804)	U	07/28/2015
244199-10-5	DEERE & CO.			18,079.000	1,378,885	76.270	1,378,885	1,442,265	10,847	16,097		(55,997)	96,229	(152,226)		L	12/10/2015
G27823-10-6	DELPHI AUTOMOTIVE PLC			14,428.000	1,236,912	85.730	1,236,912	1,051,542		8,165		180,164		180,164		L	09/24/2015
247361-70-2	DELTA AIR LINES, INC.			2,710.000	137,370	50.690	137,370	125,297		610		13,022	20,089	(7,067)		L	12/10/2015
J12075-10-7	DENSO CORP		D	28,400.000	1,373,550	48.364	1,373,550	1,289,417		17,462		77,967	41,273	36,694	1,501	U	10/15/2015
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		D	47,631.000	1,165,479	24.469	1,165,479	1,360,319	3,169	12,863		(86,724)	123,217	(209,941)	(67,301)	U	10/15/2015
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	15,756.000	1,393,050	88.414	1,393,050	1,314,159	1,954	5,718		130,745	15,963	114,782	(55,288)	U	09/24/2015
D19225-10-7	DEUTSCHE POST AG COM STK		D	44,666.000	1,259,354	28.195	1,259,354	1,286,383		14,443		21,294	27,136	(5,842)	(69,162)	U	10/15/2015
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		D	105,300.000	1,909,126	18.130	1,909,126	1,739,969		26,573		271,086	11,690	259,396	(134,421)	U	09/24/2015
25179M-10-3	DEVON ENERGY CORP.			16,909.000	541,088	32.000	541,088	919,451		12,754		(326,909)	81,289	(408,198)		L	10/15/2015
G42089-11-3	DIAGEO		D	39,393.000	1,077,909	27.363	1,077,909	1,117,043				13,704		13,704	(52,839)	U	10/15/2015
254709-10-8	DISCOVER FINL SVCS			28,434.000	1,524,631	53.620	1,524,631	1,635,732		17,019		(104,991)	52,874	(157,864)		L	12/09/2015
25470M-10-9	DISH NETWORK CORP			9,946.000	568,712	57.180	568,712	621,974				(69,108)	20,529	(89,636)		L	09/24/2015
254687-10-6	DISNEY WALT CO			116,107.000	12,200,524	105.080	12,200,524	11,569,667	72,492	35,400		617,561	268,539	349,022		L	12/29/2015
R1812S-10-5	DNB ASA		D	32,020.000	397,205	12.405	397,205	512,036		9,487		11,137	39,564	(28,427)	(58,943)	U	07/27/2015
256677-10-5	DOLLAR GENERAL CORP			15,193.000	1,091,921	71.870	1,091,921	1,077,709	3,342	5,062		2,880	30,737	(27,858)		L	09/24/2015
25746U-10-9	DOMINION RES INC VA			18,729.000	1,266,830	67.640	1,266,830	1,344,176		36,906		(112,098)	7,731	(119,829)		L	10/15/2015
260003-10-8	DOVER CORP COM			3,265.000	200,177	61.310	200,177	202,110		3,249		(1,933)	8,022	(9,956)		L	09/04/2015
260003-10-8	DOVER CORP COM	LS		11,404.000	699,179	61.310	699,179	767,790		12,620		(38,561)	14,082	(52,643)		L	09/24/2015
260543-10-3	DOW CHEM CO			37,914.000	1,951,813	51.480	1,951,813	1,807,174	17,440	37,431		248,524	30,595	217,929		L	10/15/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			31,632.000	2,948,102	93.200	2,948,102	2,641,672	8,796	11,391		313,823	8,439	305,384		L	12/30/2015
233331-10-7	DTE ENERGY CO			16,147.000	1,294,828	80.190	1,294,828	1,265,944	11,787	14,564		9,129	208	8,921		L	12/10/2015
263534-10-9	DU PONT (E.I.) DE NEMOURS			25,742.000	1,714,417	66.600	1,714,417	1,558,933		32,829		120,301	60,256	60,045		L	10/15/2015
26441C-20-4	DUKE ENERGY HLDG CORP			21,648.000	1,545,451	71.390	1,545,451	1,575,355		46,474		(131,815)	11,301	(143,116)		L	12/10/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
269246-40-1	E TRADE FINANCIAL CORP			7,298.000	216,313	29.640	216,313	204,694				12,078	15,321	(3,243)		L	12/10/2015
D24914-13-3	E.ON AG CMN STK		D	62,825.000	609,512	9.702	609,512	535,134	2,332	15,095		88,169	355,796	(267,627)	(37,707)	U	09/24/2015
N3114C-80-8	EADS(EURO AERO DEF EUR1		D	20,814.000	1,401,835	67.351	1,401,835	1,260,302		10,405		337,601	46,122	291,479	(99,930)	U	10/15/2015
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	20,100.000	1,913,172	95.183	1,913,172	1,683,232		11,742		231,944	63,192	168,752	(1,722)	U	09/24/2015
G29183-10-3	EATON CORP PLC		E	15,445.000	803,758	52.040	803,758	913,612		23,091		(114,471)	41,252	(155,722)		L	09/24/2015
278642-10-3	EBAY INC			43,108.000	1,184,608	27.480	1,184,608	1,063,616				107,026	35,650	71,376		L	09/24/2015
278865-10-0	ECOLAB INC			22,985.000	2,629,024	114.380	2,629,024	2,590,156	4,340	7,516		83,553	7,721	75,831		L	12/30/2015
281020-10-7	EDISON INTL			16,815.000	995,616	59.210	995,616	1,043,464	8,071	19,144		(70,825)		(70,825)		L	09/24/2015
28176E-10-8	EDWARDS LIFESCIENCES CORP			4,800.000	379,104	78.980	379,104	352,605				31,937	5,438	26,499		L	12/10/2015
532457-10-8	ELI LILLY & CO			45,031.000	3,794,312	84.260	3,794,312	3,483,766		40,639		235,534	25,153	210,381		L	12/29/2015
268648-10-2	EMC CORP			74,429.000	1,911,337	25.680	1,911,337	2,041,423	8,559	18,492		(101,597)	48,108	(149,705)		L	12/10/2015
291011-10-4	EMERSON ELEC CO			19,737.000	944,021	47.830	944,021	1,116,430		29,660		(147,885)	36,186	(184,071)		L	10/15/2015
29250N-10-5	ENBRIDGE INC		C	31,005.000	1,026,730	33.115	1,026,730	1,298,183		23,915		(182,494)	77,786	(260,280)	(115,701)	U	10/15/2015
292505-10-4	ENCANA CORP COM NPV		C	49,799.000	252,024	5.061	252,024	405,873		6,883		(49,607)	142,543	(192,150)	(22,325)	U	09/24/2015
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	336,215.000	1,421,477	4.228	1,421,477	1,533,642		22,822		49,707	38,248	11,459	(92,741)	U	09/24/2015
T3643A-14-5	ENI SPA		D	78,375.000	1,174,915	14.991	1,174,915	1,289,212		46,737		79,205	166,415	(87,211)	(76,572)	U	09/24/2015
29364G-10-3	ENTERGY CORP			12,279.000	839,392	68.360	839,392	964,469		34,578		(149,685)	20,543	(170,228)		L	07/27/2015
26875P-10-1	EOG RESOUR CES INC COM			17,729.000	1,255,036	70.790	1,255,036	1,455,116		6,379		(225,686)	11,539	(237,225)		L	10/15/2015
26884L-10-9	EQT CORPORATION			8,821.000	459,839	52.130	459,839	714,191		891		(142,182)	65,758	(207,940)		L	07/27/2015
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			18,734.000	1,528,507	81.590	1,528,507	1,415,726	10,351	11,039		109,918		109,918		L	10/05/2015
W26049-11-9	ERICSSON NAMN-AKTIER B		D	97,634.000	953,109	9.762	953,109	1,065,010		15,969		(73,759)	28,626	(102,384)	(26,878)	L	09/24/2015
F31668-10-0	ESSILOR INTERNAT EURO.35		D	9,573.000	1,196,422	124.979	1,196,422	1,115,752		3,335		135,924	18,276	117,648	(63,089)	U	09/24/2015
518439-10-4	ESTEE LAUDER COS.			24,288.000	2,138,801	88.060	2,138,801	2,025,647		6,682		108,267	25,528	82,740		L	12/30/2015
30040W-10-8	EVERSOURCE ENERGY			22,081.000	1,127,677	51.070	1,127,677	1,050,638		21,890		77,039		77,039		L	09/24/2015
30161N-10-1	EXELON CORP COM			29,692.000	824,547	27.770	824,547	998,932		29,036		(176,452)	24,399	(200,850)		L	09/24/2015
G32655-10-5	EXPERIAN PLC COMMON STOCK		D	62,629.000	1,108,630	17.702	1,108,630	999,142	11,612	6,029		139,014	30,392	108,622	(47,026)	L	09/24/2015
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			27,968.000	2,444,683	87.410	2,444,683	2,296,773				104,884	73,934	30,950		L	12/10/2015
30231G-10-2	EXXON MOBIL CORP			117,465.000	9,156,397	77.950	9,156,397	10,096,458		264,976		(955,206)	162,673	(1,117,879)		L	10/15/2015
315616-10-2	F5 NETWORKS INC			3,611.000	350,123	96.960	350,123	386,439					51,905	(51,905)		L	12/09/2015
30303M-10-2	FACEBOOK INC			63,136.000	6,607,814	104.660	6,607,814	5,292,634				1,237,949	69,896	1,168,053		L	10/15/2015
J13440-10-2	FANUC LTD JPY50		D	6,800.000	1,191,604	175.236	1,191,604	1,128,908		24,567		77,728	77,299	429	4,659	U	09/24/2015
J1346E-10-0	FAST RETAILING CO		D	2,900.000	1,027,940	354.462	1,027,940	1,191,243		4,325		(129,918)	95,053	(224,971)	10,054	U	09/24/2015
31428X-10-6	FEDEX CORP			10,819.000	1,611,923	148.990	1,611,923	1,732,573	2,533	5,524		(124,660)	56,664	(181,324)		L	12/10/2015
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			21,669.000	1,313,141	60.600	1,313,141	1,400,657		12,911		(86,300)	8,544	(94,844)		L	09/24/2015
316773-10-0	FIFTH THIRD BANCORP			79,777.000	1,603,518	20.100	1,603,518	1,553,483	10,371	20,514		46,477	34,679	11,798		L	12/09/2015
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC			75,397.000	1,960,322	26.000	1,960,322	1,583,337		15,833		376,985		376,985		L	06/12/2015
337932-10-7	FIRSTENERGY CORP			22,199.000	704,374	31.730	704,374	775,233		24,774		(96,921)	8,951	(105,872)		L	09/24/2015
337738-10-8	FISERV INC COM			19,366.000	1,771,214	91.460	1,771,214	1,602,801				168,557	1,003	167,554		L	12/17/2015
30249U-10-1	FMC TECHNLOGIES INC			17,866.000	518,293	29.010	518,293	761,467				(171,648)	15,479	(187,127)		L	09/24/2015
345370-86-0	FORD MTR C O DEL COM PAR U			113,558.000	1,600,032	14.090	1,600,032	1,676,174		45,961		(77,079)	27,749	(104,828)		L	10/15/2015
X2978Z-11-8	FORTUM OYJ EUR3.40		D	21,153.000	319,861	15.121	319,861	319,287		13,193		34,938	100,014	(65,077)	(21,309)	U	10/15/2015
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			7,588.000	421,134	55.500	421,134	381,207		1,236		39,927	6,563	33,364		L	12/09/2015
F6866T-10-0	FRANCE TELECOM		D	73,207.000	1,231,441	16.821	1,231,441	1,163,348		29,026		130,404	28,190	102,214	(89,629)	U	10/15/2015
354613-10-1	FRANKLIN RES INC			11,249.000	414,188	36.820	414,188	561,630	2,025	8,196		7,140	179,677	(172,537)		L	07/27/2015
35671D-85-7	FREEPORT MCMORAN INC			9,763.000	66,096	6.770	66,096	94,603		1,216		(28,508)	34,925	(63,433)		L	09/24/2015
35671D-85-7	FREEPORT MCMORAN INC		LS	28,102.000	190,251	6.770	190,251	272,308		10,525		31,053	368,147	(337,094)		L	09/24/2015
D2734Z-10-7	FRESENIUS MEDICAL COM STK		D	12,017.000	1,014,693	84.438	1,014,693	924,175	802	2,428		130,268	28,933	101,335	(42,734)	U	12/23/2015
D27348-12-3	FRESENIUS SE & CO KGAA		D	26,421.000	1,893,414	71.663	1,893,414	1,731,407	764	2,267		229,143	5,968	223,175	(66,205)	U	12/23/2015
J14208-10-2	FUJI FILM HLDGS CO NPV		D	29,200.000	1,233,102	42.230	1,233,102	1,064,580		8,899		192,164		192,164	5,914	U	09/24/2015
J14406-13-6	FUJI HEAVY INDUSTRIES		D	33,500.000	1,399,929	41.789	1,399,929	1,204,325		19,108		195,105	6,556	188,548	(2,050)	U	10/15/2015
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD		D	125,000.000	394,348	3.155	394,348	317,740		4,606		143,214	327,792	(184,578)	124	U	09/04/2015
F42768-10-5	GDF SUEZ CMN STK		D	40,375.000	716,004	17.734	716,004	803,953		25,410		(44,352)	25,932	(70,284)	(49,006)	U	10/15/2015
369550-10-8	GENERAL DYNAMICS CORP			13,673.000	1,878,123	137.360	1,878,123	1,845,972		15,259		(10,464)	36,730	(47,195)		L	12/10/2015
369604-10-3	GENERAL EL EC CO COM			287,816.000	8,965,468	31.150	8,965,468	7,416,849	66,198	167,536		1,631,663	56,721	1,574,942		L	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
370023-10-3	GENERAL GROWTH PROPERTIES			40,870.000	1,112,073	27.210	1,112,073	1,050,206	7,765	12,016		47,167	5,498	41,670		L	09/24/2015
370334-10-4	GENERAL MLS INC			32,463.000	1,871,817	57.660	1,871,817	1,780,020		26,242		65,421	6,387	59,034		L	10/05/2015
37045V-10-0	GENERAL MOTORS CO			42,947.000	1,460,627	34.010	1,460,627	1,364,519		41,308		47,921	10,673	37,248		L	10/15/2015
372460-10-5	GENUINE PARTS CO			11,559.000	992,803	85.890	992,803	1,064,475	7,109	16,409		(105,013)	9,541	(114,554)		L	09/24/2015
375558-10-3	GILEAD SCIENCES INC			48,091.000	4,866,328	101.190	4,866,328	4,881,307		48,996		189,203	172,672	16,532		L	12/10/2015
H3238Q-10-2	GIVAUDAN SA REG		D	808.000	1,471,512	1,821.179	1,471,512	1,343,353		8,614		153,810	34,843	118,968	(41,052)	U	09/24/2015
G3910J-11-2	GLAXOSMITHKLINE PLC		D	135,381.000	2,739,658	20.237	2,739,658	2,881,673	43,438	74,882		114,766	61,618	53,148	(149,169)	L	10/15/2015
G39420-10-7	GLENCORE INTERNATIONAL PLC		D	328,269.000	437,773	1.334	437,773	475,049		24,071		86,556	847,364	(760,808)	(21,541)	L	10/15/2015
S26763-02-9	GOLDCORP INC		C	67,353.000	775,304	11.511	775,304	1,201,724		16,536		181,378	428,591	(247,214)	(101,179)	U	09/24/2015
38141G-10-4	GOLDMAN SA CHS GROUP INC			13,687.000	2,466,808	180.230	2,466,808	2,515,487		21,532		(62,180)	119,056	(181,236)		L	12/10/2015
384802-10-4	GRAINGER W W INC			1,037.000	210,086	202.590	210,086	231,699		2,503		(21,464)	279	(21,743)		L	09/24/2015
384802-10-4	GRAINGER W W INC	LS		3,162.000	640,590	202.590	640,590	734,148		11,328		(101,094)	23,862	(124,956)		L	09/24/2015
38983D-30-0	GREAT AJAX CORP			360,166.000	4,365,212	12.120	4,365,212	4,455,253		230,302		90,042	790,657	(700,616)		L	06/30/2015
39138C-10-6	GREAT-WEST LIFECO INC		C	12,626.000	313,855	24.858	313,855	333,931		7,231		20,817	11,701	9,116	(39,125)	U	09/24/2015
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		D	14,283.000	1,223,097	85.633	1,223,097	1,169,780	2,568	19,262		164,130	25,116	139,015	(90,953)	U	09/24/2015
F12033-13-4	GROUPE DANONE		D	26,492.000	1,792,310	67.655	1,792,310	1,742,496		19,004		204,343	24,920	179,423	(127,248)	L	10/15/2015
406216-10-1	HALLIBURTON CO			30,746.000	1,046,594	34.040	1,046,594	1,311,859		16,190		(114,362)	56,096	(170,458)		L	10/15/2015
40650V-10-0	HALYARD HEALTH INC			6,923.000	231,297	33.410	231,297	225,731				(2,389)	11,807	(14,196)		L	10/21/2015
40650V-10-0	HALYARD HEALTH INC	LS		26.000	869	33.410	869	782				86		86		L	09/24/2015
Y30327-10-3	HANG SENG BANK		D	42,200.000	803,146	19.032	803,146	744,902		15,391		61,488	17,548	43,940	195	U	09/24/2015
416515-10-4	HARTFORD FINANCIAL SVCS GRP			39,733.000	1,726,796	43.460	1,726,796	1,769,476	7,927	6,979		(8,734)	45,743	(54,477)		L	12/09/2015
40412C-10-1	HCA HOLDINGS INC			12,089.000	817,579	67.630	817,579	905,337				(80,508)	82,252	(162,760)		L	09/24/2015
40414L-10-9	HCP INC			6,241.000	238,656	38.240	238,656	259,295		8,454		(20,639)	2,154	(22,793)		L	09/24/2015
40414L-10-9	HCP INC	LS		15,494.000	592,491	38.240	592,491	654,635		30,247		(61,092)	4,516	(65,608)		L	07/27/2015
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		D	25,312.000	907,024	35.834	907,024	1,008,236		15,862		(59,932)	26,705	(86,637)	(34,703)	U	10/15/2015
F48051-10-0	HERMES INTERNATIONAL		D	1,504.000	509,336	338.654	509,336	520,082		1,933		11,595	4,701	6,894	(20,172)	L	09/24/2015
427866-10-8	HERSHEY COMPANY			12,285.000	1,096,682	89.270	1,096,682	1,148,360		13,961		(58,172)	5,022	(63,194)		L	09/24/2015
42809H-10-7	HESS CORP			11,977.000	580,645	48.480	580,645	811,794		9,144		(177,507)	30,765	(208,272)		L	09/24/2015
42824C-10-9	HEWLETT PACKARD ENTERPRISE			52,132.000	792,406	15.200	792,406	951,640	2,867			(159,233)		(159,233)		L	11/02/2015
J20454-12-0	HITACHI		D	168,000.000	965,726	5.748	965,726	1,130,295		11,810		(168,463)	56,767	(225,230)	8,453	U	07/28/2015
H36940-13-0	HOLCIM		D	14,916.000	749,525	50.250	749,525	858,922		49		(84,766)	88,128	(172,894)	(10,686)	U	09/24/2015
437076-10-2	HOME DEPOT INC			58,161.000	7,691,792	132.250	7,691,792	6,641,002		68,305		931,620	24,054	907,566		L	12/29/2015
J22302-11-1	HONDA MOTOR CO., LTD.		D	68,300.000	2,219,984	32.503	2,219,984	2,116,396		20,602		151,962	38,774	113,188	1,221	U	10/15/2015
438516-10-6	HONEYWELL INTERNATIONAL INC			24,825.000	2,571,125	103.570	2,571,125	2,396,734		34,752		146,878	48,780	98,098		L	12/10/2015
Y33370-10-0	HONG KONG AND CHINA GAS		D	439,700.000	862,362	1.961	862,362	898,951		11,324		(13,192)	16,113	(29,305)	283	U	10/05/2015
440452-10-0	HORMEL FOODS CORP			19,572.000	1,547,754	79.080	1,547,754	1,155,121		7,322		401,848		401,848		L	09/24/2015
44107P-10-4	HOST HOTELS & RESORTS INC			49,403.000	757,842	15.340	757,842	991,555	9,881	28,109		(253,242)	59,611	(312,853)		L	09/24/2015
J22848-10-5	HOYA CORPORATION		D	30,700.000	1,271,181	41.407	1,271,181	1,100,825		9,109		178,799	65,254	113,545	9,270	U	09/24/2015
40434L-10-5	HP INC			52,132.000	617,243	11.840	617,243	791,309	6,464			(174,066)		(174,066)		L	11/03/2015
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	513,780.000	4,060,429	7.903	4,060,429	4,636,074		194,944		(226,328)	182,196	(408,524)	(211,574)	L	10/15/2015
444859-10-2	HUMANA INC COM			8,994.000	1,605,519	178.510	1,605,519	1,511,345	2,608	4,982		88,082	17,611	70,471		L	12/09/2015
E6165F-16-6	IBERDROLA		D	170,876.000	1,215,829	7.115	1,215,829	1,135,673		3,559		190,394	17,353	173,041	(101,017)	U	07/29/2015
452308-10-9	ILLINOIS TOOL WKS INC			21,271.000	1,971,396	92.680	1,971,396	1,873,359	11,699	16,289		98,450	36,007	62,442		L	12/09/2015
452327-10-9	ILLUMINA INC			5,750.000	1,103,684	191.945	1,103,684	1,069,914				47,373	61,885	(14,512)		L	09/24/2015
453038-40-8	IMPERIAL OIL LTD		C	15,694.000	509,312	32.453	509,312	610,910		3,029		(8,563)	11,212	(19,775)	(61,770)	U	09/24/2015
E6282J-12-5	INDITEX SA		D	49,211.000	1,694,081	34.425	1,694,081	1,559,809	385	15,857		220,105	1,731	218,374	(83,691)	U	10/15/2015
G4766E-10-8	INDIVIOR PLC		D	209,081.000	578,732	2.768	578,732	683,611		4,333		(19,039)	67,056	(86,095)	(26,753)	U	10/21/2015
N4578E-41-3	ING GROEP NV -CVA OTHER		D	142,973.000	1,933,630	13.524	1,933,630	2,000,544		26,731		111,363	113,320	(1,957)	(126,928)	L	10/15/2015
G47791-10-1	INGERSOLL-RAND PLC		E	16,378.000	905,540	55.290	905,540	870,483		11,543		2,508	74,307	(71,799)		L	09/24/2015
J2467E-10-1	INPEX CORP		D	58,800.000	579,470	9.855	579,470	631,021		6,224		(39,891)	31,020	(70,911)	3,533	U	07/28/2015
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	134,466.000	543,939	4.045	543,939	457,035		24,638		167,142	229,786	(62,644)	(44,164)	U	07/28/2015
458140-10-0	INTEL CORP			152,108.000	5,240,121	34.450	5,240,121	5,030,834		103,960		107,322	3,234	104,088		L	12/10/2015
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			4,409.000	1,129,850	256.260	1,129,850	988,619		8,590		144,093		144,093		L	09/24/2015
BASOB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			1,704,903.000	392,128	0.230	392,128	1,585,478					1,568,511	(1,568,511)		U	12/21/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			27,654.000	3,805,743	137.620	3,805,743	4,273,851		103,746		(387,227)	173,689	(560,916)		L	12/10/2015
460146-10-3	INTERNATIONAL PAPER CO			25,332.000	955,016	37.700	955,016	1,115,274		21,813		(150,227)	59,003	(209,230)		L	09/24/2015
T55067-10-1	INTESA SANPAOLO EURO.52		D	619,440.000	2,077,905	3.354	2,077,905	2,052,035		12,696		160,250	65,531	94,718	(106,332)	U	09/24/2015
461202-10-3	INTUIT INC.			12,932.000	1,247,938	96.500	1,247,938	1,144,420		7,078		99,919	65,604	34,315		L	09/24/2015
46120E-60-2	INTUITIVE SURGICAL INC			1,435.000	783,740	546.160	783,740	715,069				59,355	33,574	25,781		L	09/24/2015
G491BT-10-8	INVESCO LTD			23,537.000	788,019	33.480	788,019	808,337		13,969		(17,702)	33,221	(50,923)		L	09/24/2015
W48102-12-8	INVESTOR B		D	21,371.000	792,420	37.079	792,420	746,003		7,346		67,953	22,441	45,512	(20,411)	U	09/24/2015
J2501P-10-4	ITOCHU CORP JPY50		D	91,700.000	1,099,226	11.987	1,099,226	1,025,024		25,516		109,759	36,085	73,674	1,341	U	09/24/2015
G4984A-11-0	ITV PLC ORD GBP0.10		D	237,867.000	969,739	4.077	969,739	849,434		16,936		155,805	23,880	131,925	(41,489)	U	09/24/2015
J27869-10-6	JAPAN TOBACCO INC JPY50000		D	35,300.000	1,311,994	37.167	1,311,994	1,209,877				121,822		121,822	(19,705)	U	10/15/2015
471109-10-8	JARDEN CORP			9,552.000	545,610	57.120	545,610	486,604				59,006	7,682	51,324		L	12/10/2015
478160-10-4	JOHNSON & JOHNSON			79,620.000	8,178,566	102.720	8,178,566	7,848,762		182,160		174,828	122,876	51,952		L	12/10/2015
478366-10-7	JOHNSON CONTROLS INC			23,235.000	917,550	39.490	917,550	1,047,549	6,738	12,243		(100,858)	26,289	(127,147)		L	10/15/2015
46625H-10-0	JP MORGAN CHASE & CO			121,660.000	8,033,210	66.030	8,033,210	7,490,105		104,882		442,831	223,930	218,901		L	12/10/2015
48203R-10-4	JUNIPER NETWORKS INC			18,531.000	511,456	27.600	511,456	555,917		921			48,416	(48,416)		L	12/09/2015
J30642-16-9	KAO CORP		D	32,200.000	1,674,309	51.997	1,674,309	1,420,475		3,720		239,095	61,765	177,330	9,278	U	09/24/2015
B5337G-16-2	KBC GROUP NV		D	20,594.000	1,290,151	62.647	1,290,151	1,260,299	2,306	7,641		77,778	32,999	44,779	(53,701)	U	09/24/2015
J31843-10-5	KDDI CORP JPY5000		D	78,800.000	2,066,048	26.219	2,066,048	1,781,586		22,804		296,393	57,607	238,786	(2,964)	U	10/15/2015
487836-10-8	KELLOGG CO.			20,569.000	1,486,522	72.270	1,486,522	1,350,326		20,027		125,079		125,079		L	09/24/2015
Y4722Z-12-0	KEPPEL CORP		D	153,200.000	703,015	4.589	703,015	761,582		27,104		1,175	186,468	(185,292)	(32,061)	U	10/15/2015
F5433L-10-3	KERING SA		D	4,219.000	723,901	171.581	723,901	775,930		9,785		15,011	21,970	(6,959)	(52,261)	U	09/04/2015
G52416-10-7	KERRY A		D	11,905.000	986,872	82.896	986,872	845,059		4,202		208,884	2	208,882	(72,615)	U	09/24/2015
49271M-10-0	KEURIG GREEN MOUNTAIN INC			6,370.000	573,173	89.980	573,173	332,132		4,105		296,958	316,145	(19,187)		L	09/24/2015
493267-10-8	KEYCORP NEW COM			21,917.000	289,085	13.190	289,085	286,105		1,673		4,198	11,665	(7,466)		L	12/10/2015
J32491-10-2	KEYENCE CORP JPY50		D	2,700.000	1,505,599	557.629	1,505,599	1,299,105		780		221,795	66,860	154,935	6,089	U	10/15/2015
49338L-10-3	KEYSIGHT TECHNOLOGIES			17,978.000	509,317	28.330	509,317	565,964				58,511	8,220	(66,732)		L	10/21/2015
494368-10-3	KIMBERLY-CLARK CORP			14,186.000	1,805,878	127.300	1,805,878	1,548,553	11,673	21,481		205,545	12,371	193,174		L	12/10/2015
49456B-10-1	KINDER MORGAN INC DEL			47,623.000	710,535	14.920	710,535	1,604,804		52,439		21,357	969,835	991,192		L	10/15/2015
G5256E-44-1	KINGFISHER ORD GBP0.157142857		D	139,974.000	679,784	4.857	679,784	722,165		11,527		6,342	31,214	37,556	29,853	U	09/24/2015
482480-10-0	KLA TENCOR CORP			14,905.000	1,033,662	69.350	1,033,662	742,208		23,665		368,341	261,260	107,081		L	09/24/2015
500255-10-4	KOHLS CORP			12,196.000	580,895	47.630	580,895	623,002		12,493		52,093	62,097	114,189		L	09/24/2015
J35759-12-5	KOMATSU LTD NPV		D	56,900.000	942,224	16.559	942,224	1,084,417		15,957		120,781	41,461	162,243	5,630	U	10/05/2015
X4551T-10-5	KONE B		D	16,885.000	718,463	42.550	718,463	675,623		6,767		73,429	13,150	60,280	36,757	U	09/24/2015
N0139V-16-7	KONINKLIJKE AHOLD N.V.		D	57,062.000	1,207,186	21.156	1,207,186	1,062,929		7,186		191,028	1,465	189,564	64,561	U	10/15/2015
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER			112,500.000	11,250,000	100.000	11,250,000	11,250,000								U	08/21/2015
500754-10-6	KRAFT HEINZ ORD			23,289.000	1,694,508	72.760	1,694,508	1,681,820	13,391	18,252		12,688	47,851	35,162		L	10/15/2015
501044-10-1	KROGER CO			49,642.000	2,076,525	41.830	2,076,525	1,721,061		10,582		327,656	33,053	294,603		L	12/10/2015
J36662-13-8	KUBOTA CORP		D	67,000.000	1,051,548	15.695	1,051,548	996,941		8,850		64,192	50,492	13,699	213	U	09/24/2015
J37479-11-0	KYOCERA CORP JPY50		D	24,900.000	1,170,328	47.001	1,170,328	1,168,983		11,432		6,275	30,191	23,916	1,999	U	09/24/2015
501797-10-4	L BRANDS INC			11,412.000	1,093,498	95.820	1,093,498	958,090		20,383		114,438		114,438		L	09/24/2015
502424-10-4	L-3 COMMUNICATIONS			3,715.000	443,980	119.510	443,980	440,403		2,138		11,291	26,599	15,308		L	12/09/2015
H4768E-10-5	LAFARGEHOLCIM LTD LTD		D	5,822.000	295,478	50.752	295,478	416,654				116,031		116,031	5,145	U	09/08/2015
F01764-10-3	L'AIR LIQUIDE S.A.		D	12,946.000	1,457,655	112.595	1,457,655	1,550,006		12,622		5,211	51,073	45,862	83,972	U	10/15/2015
G5375M-11-8	LAND SECURITIES GROUP		D	70,118.000	1,216,394	17.348	1,216,394	1,313,592	9,489	9,459		17,721	45,176	62,897	48,365	U	09/24/2015
517834-10-7	LAS VEGAS SANDS CORP			14,397.000	631,164	43.840	631,164	767,532		29,128		104,827	64,636	169,463		L	10/15/2015
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		D	276,062.000	1,089,644	3.947	1,089,644	1,026,309		21,923		109,332	30,113	79,218	49,116	L	09/24/2015
524901-10-5	LEGG MASON INC COM			7,559.000	296,540	39.230	296,540	318,783	2,424	823			57,043	57,043		L	12/09/2015
F56196-18-5	LEGRAND		D	18,136.000	1,028,399	56.705	1,028,399	962,777		4,358		111,480	16,269	95,211	47,843	U	09/24/2015
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		R	32,591.000	1,328,735	40.770	1,328,735	1,391,263				88,339	65,362	153,701		L	10/15/2015
G5480U-15-3	LIBERTY LILAC GROUP C		F	9,233.000	397,019	43.000	397,019	317,413				79,606	4,459	75,146		L	09/04/2015
534187-10-9	LINCOLN NA TL CORP IN COM			2,390.000	120,121	50.260	120,121	119,911		478		3,346	18,943	15,597		L	12/10/2015
D50348-10-7	LINDE AG		D	7,553.000	1,098,626	145.456	1,098,626	1,304,920	1,870	7,633		112,917	87,101	200,017	57,091	U	09/24/2015
Y5281M-11-1	LINK REIT		D	190,500.000	1,140,520	5.987	1,140,520	1,151,266		31,423		9,204	14,372	23,576	396	U	12/23/2015
53578A-10-8	LINKEDIN CORP			4,426.000	996,204	225.080	996,204	918,926				69,058	39,402	29,656		L	12/17/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G5533W-24-8	LLOYDS BANKING GROUP PLC		D	1,569,275.000	1,690,078	1.077	1,690,078	1,854,795		29,441		(13,033)	116,664	(129,697)	(90,604)	U	10/15/2015
539481-10-1	LOBLAW COS LTD COM		C	15,005.000	705,800	47.038	705,800	779,002		7,233		34,225	27,994	6,231	(93,085)	U	09/24/2015
539830-10-9	LOCKHEED MARTIN CORP			9,654.000	2,096,366	217.150	2,096,366	1,843,352		37,430		172,010	8,307	163,703		L	12/10/2015
G56350-17-9	LONMIN PLC		D	122,381.000	150,615	1.231	150,615	240,732				(88,624)		(88,624)	(1,492)	U	12/22/2015
F58149-13-3	L'OREAL CMN STK		D	6,554.000	1,105,675	168.702	1,105,675	1,115,589		9,749		69,321	27,636	41,685	(82,369)	U	10/15/2015
548661-10-7	LOWES COS INC USD0.50			44,070.000	3,351,083	76.040	3,351,083	2,964,532		20,671		277,131	18,239	258,893		L	12/09/2015
F58485-11-5	LVMH MOET HENNESSY EURO.30		D	10,240.000	1,611,826	157.405	1,611,826	1,676,080		2,050		59,306	52,381	6,924	(103,246)	L	10/15/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			18,289.000	1,589,314	86.900	1,589,314	1,529,911		30,925		64,445	55,085	9,360		L	12/10/2015
55261F-10-4	M & T BANK CORP			1,652.000	200,189	121.180	200,189	201,164		1,156			7,999	(7,999)		L	12/10/2015
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	18,210.000	1,096,594	60.219	1,096,594	958,757		26,857		185,233	22,217	163,015	(25,582)	U	12/23/2015
55616P-10-4	MACYS INC			14,985.000	524,175	34.980	524,175	852,736	5,395	9,788		(264,829)	171,311	(436,140)		L	09/24/2015
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		C	19,477.000	786,876	40.400	786,876	962,715		7,841		(63,510)	70,206	(133,716)	(84,092)	U	10/15/2015
56501R-10-6	MANULIFE FINANCIAL CORP		C	74,156.000	1,107,188	14.931	1,107,188	1,282,553		20,927		(22,226)	36,530	(58,756)	(139,628)	U	10/15/2015
565849-10-6	MARATHON OIL CORP			27,265.000	343,266	12.590	343,266	419,881		12,524		(8,803)	299,073	(307,876)		L	09/24/2015
56585A-10-2	MARATHON PETROLEUM CORP			18,823.000	975,784	51.840	975,784	837,584		15,022		113,565	44,991	68,574		L	09/24/2015
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	114,744.000	765,104	6.668	765,104	864,944	13,176	5,496		(36,906)	44,059	(80,966)	(34,613)	U	09/24/2015
571903-20-2	MARRIOTT I NTL INC NEW CL A			22,583.000	1,513,964	67.040	1,513,964	1,596,332		9,381		(64,761)	66,846	(131,606)		L	12/10/2015
571748-10-2	MARSH + MCLENNAN COS INC			20,637.000	1,144,322	55.450	1,144,322	1,123,212		16,498		9,466	31,350	(21,885)		L	09/24/2015
J39788-13-8	MARUBENI		D	205,300.000	1,066,819	5.196	1,066,819	1,152,096		24,759		(76,809)	28,190	(104,999)	3,506	U	09/24/2015
574599-10-6	MASCO CORP			14,226.000	402,596	28.300	402,596	378,182		1,422		31,925	12,216	19,709		L	12/09/2015
57636Q-10-4	MASTERCARD INC CLASS A			31,799.000	3,095,951	97.360	3,095,951	2,800,430		11,049		269,076	34,581	234,495		L	10/15/2015
J41551-10-2	MAZDA MOTOR CORP		D	41,600.000	872,841	20.982	872,841	850,487		5,557		8,867	34,513	(25,646)	3,615	U	12/24/2015
579780-20-6	MCCORMICK & CO.			17,121.000	1,464,873	85.560	1,464,873	1,354,507	7,362	8,275		108,751		108,751		L	10/21/2015
580135-10-1	MCDONALDS CORP			35,554.000	4,200,350	118.140	4,200,350	3,537,561		71,436		677,917	3,792	674,125		L	12/10/2015
580645-10-9	MCGRAW HILL FINANCIAL INC			12,524.000	1,234,616	98.580	1,234,616	1,132,578		9,564		116,634	42,215	74,419		L	09/24/2015
58155Q-10-3	MCKESSON CORP			7,122.000	1,404,672	197.230	1,404,672	1,417,426	2,140	3,829		(15,082)	86,270	(101,352)		L	10/15/2015
582839-10-6	MEAD JOHNSON NUTRITION CO A			12,750.000	1,006,613	78.950	1,006,613	1,134,663	5,259	11,913		(120,813)	67,092	(187,905)		L	09/24/2015
58409L-10-8	MEDEQUITIES RLTY TR INC			330,000.000	5,115,000	15.500	5,115,000	4,950,000	99,000	221,713		165,000		165,000		U	07/28/2014
G5960L-10-3	MEDTRONIC PLC		E	42,519.000	3,270,561	76.920	3,270,561	2,940,387	16,157	27,244		331,013	116,471	214,542		L	12/10/2015
58933Y-10-5	MERCK & CO. INC.			90,103.000	4,759,240	52.820	4,759,240	4,962,535	43,246	95,751		(132,305)	218,099	(350,404)		L	12/10/2015
59156R-10-8	METLIFE INC COM			25,215.000	1,215,615	48.210	1,215,615	1,283,790		26,648		(59,069)	53,038	(112,108)		L	10/15/2015
G60754-10-1	MICHAEL KORS HOLDINGS LTD.		F	12,773.000	511,686	40.060	511,686	531,513				(31,218)	199,408	(230,626)		L	09/24/2015
F61824-14-4	MICHELIN (CGDE) CMN STK		D	8,121.000	775,440	95.486	775,440	733,765		7,422		80,321	35,026	45,295	(43,642)	U	09/24/2015
595112-10-3	MICRON TECHNOLOGY INC COM			38,575.000	546,222	14.160	546,222	949,667				(38,396)	434,180	(472,576)		L	09/24/2015
594918-10-4	MICROSOFT CORP			249,071.000	13,818,459	55.480	13,818,459	11,917,709		231,093		2,188,929	75,889	2,113,040		L	12/30/2015
BA50E7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL			41,969.000	136,399	3.250	136,399	136,399								U	12/21/2015
J43830-11-6	MITSUBISHI CORPORATION		D	64,400.000	1,085,691	16.859	1,085,691	1,163,575		16,329		(54,430)	103,432	(157,861)	5,835	U	09/24/2015
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	89,000.000	948,855	10.661	948,855	981,605		12,349		(33,247)	72,280	(105,527)	4,218	U	09/24/2015
J43916-11-3	MITSUBISHI ESTATE CO		D	64,000.000	1,342,566	20.978	1,342,566	1,389,909		3,860		7,918	30,309	(22,391)	2	U	10/15/2015
J44002-12-9	MITSUBISHI HEAVY INDS		D	189,000.000	837,888	4.433	837,888	982,789		11,558		(132,058)	60,037	(192,095)	4,776	U	12/24/2015
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	427,300.000	2,689,294	6.294	2,689,294	2,548,419		38,534		175,681	119,459	56,223	850	U	10/15/2015
J44690-13-9	MITSUI & CO NPV		D	97,200.000	1,167,983	12.016	1,167,983	1,249,588		30,442		(65,406)	36,043	(101,450)	837	U	10/15/2015
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	43,000.000	1,092,381	25.404	1,092,381	1,214,650		5,838		(51,315)	33,257	(84,571)	2,846	U	09/24/2015
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	1,022,400.000	2,069,532	2.024	2,069,532	1,891,592		34,505		190,039	82,065	107,974	663	U	10/15/2015
608190-10-4	MOHAWK INDUSTRIES INC			1,898.000	359,462	189.390	359,462	352,370				8,203	9,319	(1,116)		L	12/10/2015
609207-10-5	MONDELEZ INTERNATIONAL INC			63,094.000	2,829,135	44.840	2,829,135	2,559,513	10,726	22,745		334,161	2,498	331,663		L	12/10/2015
61166W-10-1	MONSANTO CO			14,872.000	1,465,189	98.520	1,465,189	1,591,183		21,296		(125,764)	71,525	(197,289)		L	09/24/2015
61174X-10-9	MONSTER BEVERAGE CORP			7,637.000	1,137,608	148.960	1,137,608	977,253				160,354	31,808	128,546		L	09/24/2015
615369-10-5	MOODYS CORP			11,414.000	1,145,281	100.340	1,145,281	1,143,092		7,725		17,213	33,791	(16,577)		L	09/24/2015
617446-44-8	MORGAN STANLEY			45,035.000	1,432,563	31.810	1,432,563	1,526,033		17,311		(163,407)	94,427	(257,833)		L	10/15/2015
61945C-10-3	MOSAIC COMPANY			13,039.000	359,746	27.590	359,746	458,953		5,393		(85,789)	60,417	(146,206)		L	09/24/2015
61945C-10-3	MOSAIC COMPANY		LS	5,234.000	144,406	27.590	144,406	232,442		5,627		(94,526)		(94,526)		L	05/16/2013
620076-30-7	MOTOROLA SOLUTIONS INC			16,098.000	1,101,908	68.450	1,101,908	1,035,263	6,600	8,636		62,451		62,451		L	09/24/2015
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		D	4,685.000	939,233	200.477	939,233	903,126	3,222	16,994		96,978	7	96,971	(68,549)	U	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J46840-10-4	MURATA MANUFACTURING CO LTD		D	11,000.000	1,606,634	146.058	1,606,634	1,494,384		8,999		103,950	83,133	20,817	8,989	U	10/15/2015
N59465-10-9	MYLAN NV		E	6,736.000	364,216	54.070	364,216	295,717				68,498	49,377	19,121		L	09/24/2015
N59465-10-9	MYLAN NV	LS	E	8,669.000	468,733	54.070	468,733	454,461				14,272	32,800	(18,528)		L	07/27/2015
637071-10-1	NATIONAL OILWELL VARCO INC			14,964.000	501,144	33.490	501,144	689,756		23,188		(112,455)	241,893	(354,349)		L	07/27/2015
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	63,425.000	1,393,575	21.972	1,393,575	1,614,823		72,668		(94,405)	69,094	(163,499)	(100,459)	U	10/15/2015
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	25,402.000	737,135	29.019	737,135	1,036,982		23,051		(104,347)	33,472	(137,819)	(102,450)	U	09/24/2015
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	114,447.000	1,581,407	13.818	1,581,407	1,617,809	28,747	38,008		74,800		74,800	(82,506)	U	10/15/2015
H57312-64-9	NESTLE SA PAR CHF1		D	100,864.000	7,511,899	74.476	7,511,899	7,564,025	25,213	66,176		209,906		209,906	(204,669)	U	10/15/2015
64110L-10-6	NETFLIX INC			18,674.000	2,135,932	114.380	2,135,932	1,670,963				516,502	28,677	487,825		L	12/30/2015
65080T-10-2	NEWBRIDGE BANCORP			0.000		12.340			937							L	07/09/2015
651639-10-6	NEWMONT MINING CORP			42,433.000	763,370	17.990	763,370	725,570		2,439		42,507	13,667	28,841		L	09/24/2015
G6500M-10-6	NEXT ORD GBP0.10		D	11,826.000	1,270,672	107.447	1,270,672	1,293,185	10,569	42,106		58,992	29,161	29,831	(64,424)	U	09/24/2015
65339F-10-1	NEXTERA ENERGY INC			16,866.000	1,752,209	103.890	1,752,209	1,646,988		33,374		39,075	49,265	(10,190)		L	12/10/2015
J52968-10-4	NIDEC CORPORATION JPY50		D	15,100.000	1,109,262	73.461	1,109,262	1,082,177		4,934		12,073	80,628	(68,556)	13,585	U	12/24/2015
654106-10-3	NIKE INC CL B			75,356.000	4,709,750	62.500	4,709,750	4,302,982	8,454	12,849		461,275	52,331	408,944		L	12/29/2015
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP		D	43,500.000	873,652	20.084	873,652	999,359		14,311		(112,280)	54,556	(166,836)	3,674	U	10/15/2015
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	40,200.000	1,616,087	40.201	1,616,087	1,351,207		17,371		292,137	28,207	263,930	(239)	U	10/05/2015
J57160-12-9	NISSAN MOTOR CO CMN STK		D	130,600.000	1,389,107	10.636	1,389,107	1,230,460		19,379		178,273	26,029	152,243	(3,069)	L	10/15/2015
655044-10-5	NOBLE ENER GY INC COM			15,190.000	500,207	32.930	500,207	471,131		8,353		86,001	228,586	(142,585)		L	10/15/2015
X61873-13-3	NOKIA OYJ EURO.06		D	156,454.000	1,120,860	7.164	1,120,860	1,154,754		12,017		36,087		36,087	(69,619)	L	10/15/2015
J59009-15-9	NOMURA HOLDINGS INC		D	190,800.000	1,077,121	5.645	1,077,121	1,127,286		25,037		(14,134)	81,019	(95,154)	3,895	U	07/29/2015
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)		D	113,881.000	1,260,302	11.067	1,260,302	1,345,533		26,978		(1,368)	27,965	(29,332)	(47,354)	U	10/15/2015
655844-10-8	NORFOLK SOUTHERN CORP			12,409.000	1,049,677	84.590	1,049,677	1,216,270		22,009		(131,537)	21,485	(153,021)		L	10/15/2015
655844-10-8	NORFOLK SOUTHERN CORP	LS		100.000	8,459	84.590	8,459	11,548		236		(2,502)		(2,502)		L	11/18/2014
D5813Z-10-4	NORMA GROUP ORD		D	0.000		48.488				1,108						U	04/15/2014
665859-10-4	NORTHERN TRUST CORP			17,505.000	1,261,935	72.090	1,261,935	1,198,229	5,802	7,424		67,640	44,844	22,797		L	12/09/2015
666807-10-2	NORTHROP GRUMMAN CORP			18,512.000	3,495,251	188.810	3,495,251	3,148,456		17,619		302,208	10,863	291,345		L	12/29/2015
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	66,874.000	5,798,865	86.713	5,798,865	6,073,544	20,589	55,490		(123,066)	274,144	(397,209)	(228,272)	U	10/15/2015
K72807-13-2	NOVO-NORDISK B ORD		D	69,859.000	4,066,583	58.211	4,066,583	3,510,345	3,673	13,872		805,586	81,233	724,353	(221,773)	U	10/15/2015
J59399-10-5	NTT DOCOMO, INC		D	70,600.000	1,457,836	20.649	1,457,836	1,235,470		24,100		243,129	69,668	173,460	180	U	09/24/2015
670346-10-5	NUCOR CORP.			20,307.000	818,372	40.300	818,372	920,686	7,615	20,266		(76,225)	34,700	(110,925)		L	09/24/2015
Y64248-20-9	OCBC BANK		D	146,100.000	906,270	6.203	906,270	1,046,355		19,530		(96,359)	31,359	(127,717)	(42,060)	U	10/15/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP			21,813.000	1,474,777	67.610	1,474,777	1,652,579	16,360	38,869		(154,653)	9,241	(163,894)		L	10/15/2015
G67395-11-4	OLD MUTUAL PLC		D	314,164.000	828,391	2.637	828,391	917,995		20,201		(12,488)	64,139	(76,627)	(38,909)	U	09/24/2015
681919-10-6	OMNICOM GROUP			19,528.000	1,477,488	75.660	1,477,488	1,323,065	9,764	14,228		123,298	46,141	77,157		L	12/10/2015
68389X-10-5	ORACLE CORP COM			96,439.000	3,522,917	36.530	3,522,917	3,661,042		32,345		(404,956)	62,391	(467,347)		L	10/15/2015
67103H-10-7	OREILLY AUTOMOTIVE INC			8,014.000	2,030,908	253.420	2,030,908	1,817,874				200,283	1,820	198,463		L	12/17/2015
Q71610-10-1	ORIGIN ENERGY LTD		D	131,942.000	451,173	3.419	451,173	480,203		14,708		52,588	377,840	(325,252)	832	U	10/08/2015
J61933-12-3	ORIX CORP COMMON STOCK		D	72,500.000	1,033,907	14.261	1,033,907	960,106		16,078		90,973	20,259	70,714	1,831	U	10/15/2015
R67787-10-2	ORKLA ASA		D	90,974.000	720,487	7.920	720,487	690,655		12,733		174,764	9,421	165,343	(99,758)	U	09/24/2015
J63117-10-5	OTSUKA HOLDINGS CO LTD		D	26,900.000	965,354	35.887	965,354	884,359		9,694		122,995	38,062	84,932	1,761	U	09/24/2015
69331C-10-8	P G & E CORP			19,429.000	1,033,429	53.190	1,033,429	996,860	8,840	18,560		21,012		21,012		L	09/24/2015
693718-10-8	PACCAR INC			19,338.000	916,621	47.400	916,621	1,178,752	27,073	23,715		(250,204)	94,115	(344,318)		L	09/24/2015
J41121-10-4	PANASONIC CORP		D	120,000.000	1,237,458	10.312	1,237,458	1,354,951		9,626		(103,842)	75,811	(179,653)	3,733	U	10/15/2015
69840W-10-8	PANERA BREAD COMPANY			2,400.000	467,472	194.780	467,472	441,622				25,850	1,537	24,313		L	12/10/2015
701094-10-4	PARKER HAN NIFIN CORP COM			9,949.000	964,854	96.980	964,854	1,138,474		18,021		(166,264)	30,267	(196,531)		L	09/24/2015
70175R-11-0	PARMALAT SPA WARRANTS		F	650.000	938	1.444	938	757				(147)		(147)		L	10/07/2005
704326-10-7	PAYCHEX INC			26,957.000	1,425,756	52.890	1,425,756	1,238,011		21,218		195,649		195,649		L	09/24/2015
70450Y-10-3	PAYPAL HOLDINGS INC			37,920.000	1,372,704	36.200	1,372,704	1,228,857				143,847	54,063	89,784		L	09/24/2015
G69651-10-0	PEARSON		D	45,697.000	495,717	10.848	495,717	806,525		15,087		(200,138)	87,489	(287,627)	(22,990)	U	09/24/2015
706327-10-3	PEMBINA PIPELINE CORP		C	27,518.000	597,270	21.705	597,270	851,248		20,819		(149,723)	46,127	(195,850)	(72,477)	U	09/24/2015
713448-10-8	PEPSICO INC.			49,303.000	4,926,356	99.920	4,926,356	4,610,401	33,726	62,451		221,303	24,735	196,568		L	12/10/2015
G97822-10-3	PERRIGO PLC		E	5,541.000	801,783	144.700	801,783	901,982		1,764		(93,084)	82,934	(176,019)		L	09/24/2015
717081-10-3	PFIZER INC			230,222.000	7,431,566	32.280	7,431,566	7,333,908		139,497		76,807	177,652	(100,844)		L	12/30/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
718172-10-9	PHILIP MORRIS INTL.			30,984.000	2,723,803	87.910	2,723,803	2,666,793	31,604			57,011		57,011		L	10/15/2015
N6817P-10-9	PHILIPS ELECTRONICS ORD		D	33,457.000	856,273	25.593	856,273	902,471		17,539		11,508	39,228	(27,720)	(66,629)	U	07/29/2015
718546-10-4	PHILLIPS 66			23,986.000	1,962,055	81.800	1,962,055	1,877,197		28,083		121,287	25,956	95,331		L	12/10/2015
723787-10-7	PIONEER NA T RES CO COM			5,635.000	706,516	125.380	706,516	749,180		305		(56,787)		(56,787)		L	10/15/2015
693475-10-5	PNC FINL SVCS GROUP INC			5,446.000	519,058	95.310	519,058	502,118		1,079		16,940	4,903	12,037		L	12/09/2015
S26969-80-8	POTASH CORP OF SASKATCHEWAN		C	31,757.000	541,819	17.061	541,819	570,709		24,963		71,054	448,555	(377,501)	(70,908)	U	10/15/2015
Y33549-11-7	POWER ASSETS HOLDINGS LTD		D	79,500.000	731,386	9.200	731,386	741,180		10,947		(10,951)		(10,951)	165	U	10/15/2015
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	35,176.000	732,844	20.834	732,844	864,389		21,662		(26,160)	23,040	(49,200)	(102,257)	U	09/24/2015
73927C-10-0	POWER FINANCIAL CORP		C	16,479.000	377,364	22.900	377,364	460,943		11,899		(31,003)	15,061	(46,064)	(56,915)	U	07/27/2015
693506-10-7	PPG INDUSTRIES INC			12,507.000	1,235,942	98.820	1,235,942	1,205,251		10,361		(4,621)	52,950	(57,570)		L	10/15/2015
69351T-10-6	PPL CORP			30,813.000	1,051,648	34.130	1,051,648	952,517	11,632	21,240		72,359		72,359		L	09/24/2015
74005P-10-4	PRAXAIR INC.			10,509.000	1,076,122	102.400	1,076,122	1,238,355		23,144		(172,166)	29,429	(201,596)		L	10/15/2015
740189-10-5	PRECISION CASTPARTS CORP COM			4,660.000	1,081,167	232.010	1,081,167	993,484	140	327		61,526		61,526		L	07/27/2015
741503-40-3	PRICELINE.COM			1,666.000	2,124,067	1,274.950	2,124,067	2,005,231				139,174		139,174		L	10/15/2015
74251V-10-2	PRINCIPAL FINANCIAL GROUP			20,884.000	939,362	44.980	939,362	1,032,081		18,893		(68,269)	50,676	(118,945)		L	12/10/2015
742718-10-9	PROCTER & GAMBLE CO			74,745.000	5,935,500	79.410	5,935,500	5,867,501		135,470		(298,346)	190,007	(488,353)		L	12/10/2015
74340W-10-3	PROLOGIS INC			26,269.000	1,127,465	42.920	1,127,465	1,035,839		25,911		81,627	8,713	72,914		L	09/24/2015
G72899-10-0	PRUDENTIAL CORP		D	75,030.000	1,693,083	22.565	1,693,083	1,675,886		26,167		105,695	45,626	60,068	(86,590)	L	10/15/2015
744320-10-2	PRUDENTIAL FINL INC			12,718.000	1,035,372	81.410	1,035,372	1,027,411		24,306		(31,181)	38,314	(69,495)		L	09/24/2015
74460D-10-9	PUBLIC STORAGE			7,196.000	1,782,449	247.700	1,782,449	1,430,478		29,450		355,188		355,188		L	09/24/2015
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			23,243.000	899,272	38.690	899,272	938,525		22,060		(32,399)	11,403	(43,802)		L	09/24/2015
F7607Z-16-5	PUBLICIS GROUPE		D	11,630.000	775,455	66.677	775,455	804,223		3,920		12,286	28,184	(15,898)	(36,541)	U	09/24/2015
Q78063-11-4	QBE INS GROUP NPV		D	71,979.000	659,317	9.160	659,317	663,434		9,876		27,193	25,805	1,388	(18,377)	U	09/24/2015
747525-10-3	QUALCOMM INC			53,910.000	2,694,691	49.985	2,694,691	3,457,438		70,973		(729,441)	212,694	(942,135)		L	12/10/2015
754730-10-9	RAYMOND JAMES FINANCIAL INC			1,174.000	68,057	57.970	68,057	63,240	235	317		4,896	3,034	1,861		L	12/10/2015
754907-10-3	RAYONIER INC			0.000		23.480				(613)						L	05/16/2013
755111-50-7	RAYTHEON COMPANY			12,992.000	1,617,894	124.530	1,617,894	1,376,211		16,213		220,070	2,740	217,330		L	12/10/2015
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	19,918.000	1,843,922	92.576	1,843,922	1,708,258		23,055		221,245	14,770	206,475	(92,579)	U	10/15/2015
75886F-10-7	REGENERON PHARMACEUTICALS INC			2,605.000	1,414,176	542.870	1,414,176	1,183,482				231,910	55,109	176,800		L	09/24/2015
N73430-11-3	RELX NV		D	77,502.000	1,308,319	16.881	1,308,319	1,196,309		9,277		148,703		148,703	(38,184)	U	09/24/2015
G74570-12-1	RELX PLC		D	74,877.000	1,321,024	17.643	1,321,024	1,224,741		10,384		146,123		146,123	(55,612)	U	09/24/2015
F77098-10-5	RENAULT SA COMMON STOCK		D	8,778.000	883,277	100.624	883,277	659,787		6,114		289,791	73,389	216,401	(68,938)	U	10/15/2015
E8471S-13-0	REPSOL YPF SA EUR1		D	58,474.370	642,830	10.993	642,830	938,661				134,749	384,819	(250,070)	(38,095)	U	12/21/2015
760759-10-0	REPUBLIC S VCS INC COM			6,112.000	268,867	43.990	268,867	258,239	1,834	1,856		11,493	5,137	6,356		L	12/10/2015
G75754-10-4	RIO TINTO CMN STK		D	37,300.000	1,088,259	29.176	1,088,259	1,561,742		61,278		(385,129)	85,585	(470,714)	(41,373)	U	10/15/2015
Q81437-10-7	RIO TINTO LTD		D	17,029.000	553,932	32.529	553,932	778,966		31,133		(126,720)	25,961	(152,680)	(40,865)	U	07/28/2015
767754-10-4	RITE AID CORP.			46,300.000	362,992	7.840	362,992	323,753				40,976	56,508	(15,533)		L	12/09/2015
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	19,841.000	5,478,574	276.124	5,478,574	5,598,992	18,105	58,841		349,998	119,279	230,719	(217,109)	U	10/15/2015
773903-10-9	ROCKWELL AUTOMATION INC			9,757.000	1,001,166	102.610	1,001,166	1,025,433		13,568		(24,433)	40,154	(64,587)		L	09/24/2015
774341-10-1	ROCKWELL COLLINS INC			2,638.000	243,487	92.300	243,487	226,859		1,306		16,629	18,719	(2,091)		L	12/09/2015
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	22,676.000	778,993	34.353	778,993	846,719		18,107		45,295	4,700	40,595	(106,409)	U	09/24/2015
BASQD8-LU-6	ROLLS ROYCE 0.1P		D	5,769,555.300	13,212	0.002	13,212	8,934				4,940		4,940	(663)	U	11/02/2015
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		D	62,239.000	527,471	8.475	527,471	711,809				18,084	201,960	(183,876)	(25,394)	L	09/24/2015
776696-10-6	ROPER TECHNOLOGIES INC			8,653.000	1,642,253	189.790	1,642,253	1,350,510		3,496		292,636	15,304	277,332		L	09/24/2015
778296-10-3	ROSS STORES, INC.			25,515.000	1,372,962	53.810	1,372,962	1,205,615		6,323		139,802	26,811	112,990		L	12/10/2015
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC		D	114,404.000	509,233	4.451	509,233	616,833				(81,751)	27,664	(109,414)	(25,438)	U	09/24/2015
780087-10-2	ROYAL BK OF CANADA COM NPV		C	48,297.000	2,578,089	53.380	2,578,089	3,054,429		59,366		(60,492)	32,487	(92,979)	(331,638)	U	10/15/2015
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		D	91,336.000	2,054,304	22.492	2,054,304	2,812,590		116,299		(553,703)	121,972	(675,675)	(108,289)	U	10/15/2015
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	79,702.000	1,812,605	22.742	1,812,605	2,443,856		114,621		(536,597)	100,612	(637,209)	(73,056)	U	10/15/2015
D6629K-10-9	RWE AG (NEU) CMN STK		D	24,244.000	308,397	12.721	308,397	272,075	1,369	7,808		72,743	264,130	(191,386)	(13,801)	U	09/24/2015
G77395-10-4	SABMILLER ORD USD0.10		D	15,195.000	911,402	19.285	911,402	938,340		4,275		17,738		17,738	(44,676)	U	10/15/2015
F03381-13-8	SAFRAN		D	12,384.000	852,500	68.839	852,500	844,636		9,898		68,665		68,665	(49,313)	U	09/24/2015
79466L-30-2	SALESFORCE.COM INC			21,738.000	1,704,259	78.400	1,704,259	1,452,808				282,342	17,533	264,809		L	10/15/2015
X75653-10-9	SAMPO PLC		D	17,363.000	886,487	51.056	886,487	832,935		13,855		117,804	5,322	112,483	(59,977)	U	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
80004C-10-1	SANDISK CORP			9,096.000	691,205	75.990	691,205	509,667		5,429		189,521	215,982	(26,461)		L	09/24/2015
G7800X-10-7	SANDS CHINA LTD			102,800.000	352,166	3.426	352,166	334,564		18,172		87,227	215,991	(128,763)	152	U	07/27/2015
F5548N-10-1	SANOFI S.A.		D	34,748.000	2,966,895	85.383	2,966,895	3,334,367		46,345		(21,490)	192,596	(214,086)	(197,637)	U	10/15/2015
Q82869-11-8	SANTOS		D	124,313.000	332,833	2.677	332,833	429,399		7,327		(4,017)	167,514	(171,532)	2,604	U	11/25/2015
D66992-10-4	SAP AG		D	29,091.000	2,318,922	79.713	2,318,922	1,930,966	2,326	12,895		520,073	55,060	465,013	(158,230)	U	10/15/2015
802912-10-5	SAPUTO GROUP INC		C	37,466.000	892,754	23.828	892,754	971,897		9,198		25,000	9,553	15,446	(115,012)	U	09/24/2015
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		D	343,388.000	1,046,794	3.048	1,046,794	1,003,504		39,959		166,511	15,657	150,854	(97,729)	U	07/29/2015
806857-10-8	SCHLUMBERGER LTD			11,035.000	769,691	69.750	769,691	829,319	5,518	9,337		(56,293)	68,356	(124,649)		L	10/15/2015
806857-10-8	SCHLUMBERGER LTD	LS		25,494.000	1,778,207	69.750	1,778,207	2,285,343	12,747	40,463		(305,577)	72,865	(378,442)		L	07/27/2015
S48341-08-5	SCHNEIDER ELECTRIC		D	16,686.000	952,703	57.096	952,703	1,090,005		4,525		(60,321)	71,324	(131,646)	(54,433)	U	10/15/2015
G7945E-10-5	SEADRILL LTD		D	31,161.000	107,551	3.451	107,551	256,263				170,220	383,641	(213,421)	(981)	U	07/27/2015
G7945M-10-7	SEAGATE TECHNOLOGY		E	3,435.000	125,927	36.660	125,927	175,563		4,184			49,636	(49,636)		L	09/24/2015
G7945M-10-7	SEAGATE TECHNOLOGY	LS	E	10,094.000	370,046	36.660	370,046	577,278		18,396		(11,056)	217,915	(228,971)		L	09/24/2015
J69972-10-7	SECOM CO. LTD. ORD		D	20,800.000	1,424,764	68.498	1,424,764	1,261,503		11,604		169,773	39,835	129,938	(1,318)	U	09/24/2015
816851-10-9	SEMPRA ENERGY			10,317.000	969,901	94.010	969,901	1,087,389	7,222	19,326		(113,427)	19,007	(132,434)		L	09/24/2015
L8300G-13-5	SES		D	20,167.000	560,282	27.782	560,282	689,476		14,273		(73,120)	20,921	(94,041)	(39,445)	U	07/28/2015
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	40,100.000	1,850,077	46.137	1,850,077	1,702,346		10,832		170,514	2,144	168,370	7,584	U	09/24/2015
82028K-20-0	SHAW COMMUNICATIONS INC CL B		C	43,060.000	737,764	17.133	737,764	1,028,185		25,006		(162,323)	43,594	(205,917)	(101,537)	U	09/24/2015
824348-10-6	SHERWIN WILLIAMS CO			6,417.000	1,665,853	259.600	1,665,853	1,568,694		7,755		88,704	95,200	(6,496)		L	12/10/2015
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	23,100.000	1,270,649	55.006	1,270,649	1,380,843		13,533		(113,892)	55,208	(169,100)	6,671	U	09/24/2015
G8124V-10-8	SHIRE PLC COM		D	19,691.000	1,363,480	69.244	1,363,480	1,377,586		2,221		43,838	96,402	(52,564)	(65,466)	L	10/15/2015
D69671-21-8	SIEMANS AG		D	21,660.000	2,114,810	97.637	2,114,810	2,272,130		44,351		3,109	74,334	(71,224)	(160,801)	U	10/15/2015
828806-10-9	SIMON PPTY GROUP INC			10,787.000	2,097,424	194.440	2,097,424	1,977,972		41,571		110,462	6,580	103,882		L	10/15/2015
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	227,300.000	588,018	2.587	588,018	648,901	10,929	21,891		(20,402)	58,390	(78,792)	(31,318)	U	07/29/2015
W25381-14-1	SKAND ENSKILDA A		D	60,998.000	646,837	10.604	646,837	717,876		17,276		(47,948)	26,851	(74,799)	(24,185)	U	09/24/2015
J75734-10-3	SMC CORP		D	4,200.000	1,109,223	264.101	1,109,223	1,010,549		3,393		98,116	48,084	50,032	2,544	U	12/24/2015
S09223-20-7	SMITH & NEPHEW ORD USD0.20		D	53,563.000	953,674	17.805	953,674	931,774		9,361		46,271	188	46,083	(41,927)	U	09/24/2015
832696-40-5	SMUCKER J M CO COM NEW			11,184.000	1,379,435	123.340	1,379,435	1,236,313		13,146		143,864		143,864		L	10/05/2015
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	26,285.000	1,215,518	46.244	1,215,518	1,197,262		12,980		150,194	33,923	116,271	(83,745)	U	10/15/2015
F84941-12-3	SODEXO		D	10,597.000	1,037,648	97.919	1,037,648	965,573		10,144		153,327	31,865	121,462	(75,291)	U	09/24/2015
J75963-10-8	SOFTBANK GROUP CORP		D	38,600.000	1,969,869	51.033	1,969,869	2,247,061		7,392		(147,531)	93,484	(241,015)	3,341	U	10/15/2015
B82095-11-6	SOLVAY SA COMMON STOCK		D	10,190.000	1,089,561	106.925	1,089,561	1,084,238	1,691	3,815		47,170	77,984	(30,813)	(34,974)	U	12/21/2015
J76379-10-6	SONY CORP NPV		D	56,100.000	1,399,993	24.955	1,399,993	1,365,086		3,889		33,735	78,800	(45,065)	10,098	U	10/15/2015
SBWSW5-C8-4	SOUTH32 LTD		D	40,630.000	31,440	0.774	31,440	38,927				(5,743)	29,947	(35,690)	(1,744)	U	05/18/2015
SBWSW5-D9-1	SOUTH32 LTD		D	403,492.000	312,642	0.775	312,642	436,999				(71,026)	74,727	(145,753)	(3,054)	U	09/24/2015
842587-10-7	SOUTHERN CO			27,839.000	1,302,587	46.790	1,302,587	1,293,412		46,321		(15,807)		(15,807)		L	10/15/2015
847560-10-9	SPECTRA ENERGY CORP			36,744.000	879,651	23.940	879,651	1,133,832		34,657		(209,669)	77,907	(287,575)		L	12/10/2015
G8842P-10-2	SSE PLC		D	42,055.000	947,129	22.521	947,129	1,003,416		35,891		(15,988)	10,935	(26,923)	(50,529)	U	10/15/2015
790849-10-3	ST JUDE MEDICAL INC			14,077.000	869,536	61.770	869,536	926,418	4,082	7,810		(51,950)	41,692	(93,642)		L	09/24/2015
G84228-15-7	STANDARD CHARTERED ORD USD0.50		D	93,875.000	779,949	8.308	779,949	1,048,188		31,065		42,814	413,464	(370,650)	(37,312)	U	12/10/2015
SBVFD7-Q5-1	STANDARD LIFE PLC		D	123,859.000	711,420	5.744	711,420	822,019		19,733		(87,725)	30,374	(118,100)	(19,351)	U	09/24/2015
854502-10-1	STANLEY BLACK & DECKER INC			15,527.000	1,657,197	106.730	1,657,197	1,527,104		14,055		130,739	26,224	104,515		L	12/10/2015
855244-10-9	STARBUCKS CORP			87,953.000	5,279,819	60.030	5,279,819	4,650,161		24,432		607,258	18,787	588,471		L	12/30/2015
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM			23,829.000	1,650,873	69.280	1,650,873	1,676,845		14,111		(16,587)	122,889	(139,476)		L	12/09/2015
857477-10-3	STATE STREET CORPORATION			24,028.000	1,594,498	66.360	1,594,498	1,699,791	8,170	14,044		(101,310)	81,387	(182,697)		L	12/09/2015
R8413J-10-3	STATOIL ASA CMN STK		D	25,454.000	355,727	13.975	355,727	424,569		16,112		53,888	79,857	(25,969)	(51,347)	U	07/27/2015
863667-10-1	STRYKER CORP			16,076.000	1,494,103	92.940	1,494,103	1,502,718	6,109	10,697		(22,662)	27,416	(50,078)		L	12/10/2015
J77282-11-9	SUMITOMO CORP NPV		D	108,800.000	1,121,962	10.312	1,121,962	1,109,820		23,566		20,634	38,184	(17,550)	586	U	09/24/2015
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		D	53,200.000	2,036,986	38.289	2,036,986	2,033,231		34,880		25,886	90,684	(64,798)	1,767	U	10/15/2015
J77841-11-2	SUMITOMO REALTY & JPY50		D	25,000.000	722,183	28.887	722,183	882,224		3,074		(95,452)	33,567	(129,019)	4,050	U	09/24/2015
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	62,000.000	748,786	12.077	748,786	848,704		22,507		(96,745)	60,545	(157,290)	214	U	09/24/2015
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	28,836.000	895,741	31.063	895,741	985,225		20,624		44,203	3,636	40,567	(122,056)	U	10/15/2015
867224-10-7	SUNCOR ENERGY INC		C	48,098.000	1,236,816	25.714	1,236,816	1,466,459		26,502		4,814		4,814	(169,320)	U	10/15/2015
Q8802S-10-3	SUNCORP GROUP LTD		D	90,194.000	796,635	8.832	796,635	959,061		35,313		(74,935)	36,938	(111,872)	(43,025)	U	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
867914-10-3	SUNTRUST B KS INC COM			34,709.000	1,486,934	42.840	1,486,934	1,351,852		16,180		115,889	61,502	54,387		L	12/10/2015
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	30,135.000	881,109	29.239	881,109	756,349		9,188		221,560	2,559	219,001	(65,901)	U	09/24/2015
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		D	58,385.000	781,874	13.392	781,874	824,212				(24,808)	34,171	(58,978)	(3,388)	U	09/24/2015
W94232-10-0	SWEDBANK AB		D	29,097.000	645,749	22.193	645,749	696,870		19,666		(14,247)	11,731	(25,978)	(25,554)	U	09/24/2015
H8431B-10-9	SWISS RE LTD		D	13,120.000	1,286,442	98.052	1,286,442	1,075,308				251,662	18,498	233,164	(37,886)	U	10/15/2015
H8398N-10-4	SWISSCOM		D	1,896.000	952,735	502.498	952,735	1,059,255	5,273	17,137		(1,562)	38,481	(40,043)	(34,979)	U	09/24/2015
871503-10-8	SYMANTEC CORP.			38,724.000	813,204	21.000	813,204	874,584		15,785		(63,176)	28,831	(92,006)		L	09/24/2015
H84140-11-2	SYNGENTA CHF8.3		D	3,804.000	1,490,818	391.908	1,490,818	1,243,039	6,020	10,983		298,779	105,504	193,275	(42,198)	L	09/24/2015
871829-10-7	SYSCO CORP			29,709.000	1,218,069	41.000	1,218,069	1,127,547		17,697		69,596	23,633	45,963		L	12/10/2015
74144T-10-8	T. ROWE PRICE GROUP			14,694.000	1,050,474	71.490	1,050,474	1,125,361		41,543		(98,736)	38,627	(137,363)		L	12/10/2015
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		D	35,000.000	1,764,620	50.418	1,764,620	1,578,374		29,783		188,348	62,878	125,470	2,312	U	09/24/2015
87422J-10-5	TALEN ENERGY CORP			19,875.000	123,821	6.230	123,821	225,176				(61,973)	86,684	(148,657)		L	09/24/2015
87612E-10-6	TARGET CORP			14,739.000	1,070,199	72.610	1,070,199	1,126,529		14,476		(32,751)	27,611	(60,362)		L	12/10/2015
87612E-10-6	TARGET CORP	LS		14,630.000	1,062,284	72.610	1,062,284	1,029,706		21,251		(22,358)	40,090	(62,447)		L	12/10/2015
G86954-10-7	TAYLOR WIMPEY PLC 25P		D	837,100.000	2,505,850	2.993	2,505,850	245,308		117,815		918,112		918,112	(210,905)	U	05/15/2014
H84989-10-4	TE CONNECTIVITY LTD		E	24,961.000	1,612,730	64.610	1,612,730	1,521,388		18,765		83,614	39,320	44,293		L	12/10/2015
879382-10-9	TELEFONICA DE ESPANA		D	181,576.000	2,018,813	11.118	2,018,813	2,405,869	2,164	34,621		(168,021)	158,911	(326,932)	(127,625)	U	11/18/2015
R21882-10-6	TELENOR		D	23,563.000	394,787	16.755	394,787	509,029		14,837		(444)	38,526	(38,970)	(58,178)	U	07/27/2015
W9588J-10-4	TELIASONERA AB SEK3.2		D	65,839.000	329,484	5.004	329,484	422,804		13,111		(51,631)	22,252	(73,883)	(12,612)	U	07/27/2015
Q8975N-10-5	TELSTRA CORP NPV		D	111,755.000	456,135	4.082	456,135	525,339		21,072		(21,060)	25,362	(46,422)	(38,343)	U	07/27/2015
G87621-10-1	TESCO		D	311,106.000	685,516	2.203	685,516	901,998				(107,457)	136,572	(244,028)	(33,053)	U	09/24/2015
88160R-10-1	TESLA MOTORS INC			917.000	220,089	240.010	220,089	215,717				4,464	143	4,321		L	09/24/2015
88160R-10-1	TESLA MOTORS INC	LS		2,530.000	607,225	240.010	607,225	641,704				25,166	11,778	13,388		L	09/04/2015
M87690-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.		D	29,236.000	1,912,225	65.407	1,912,225	1,713,901		21,602		214,842	90,321	124,521	(10,291)	A	09/24/2015
882508-10-4	TEXAS INST RS INC COM			64,615.000	3,541,548	54.810	3,541,548	3,406,252		34,139		159,910	49,187	110,723		L	12/29/2015
883203-10-1	TEXTRON IN C COM			15,182.000	637,796	42.010	637,796	601,248	152	304		36,547	55,628	(19,080)		L	12/09/2015
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI		D	62,400.000	1,055,605	16.917	1,055,605	991,943		3,585		48,096	71,336	(23,240)	1,733	U	09/24/2015
H83949-14-1	THE SWATCH GROUP		D	2,333.000	816,200	349.850	816,200	998,737	2,332	7,581		(109,951)	48,976	(158,927)	(26,424)	U	09/24/2015
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			22,778.000	3,231,059	141.850	3,231,059	2,940,296	2,060	4,076		272,773	60,184	212,589		L	12/29/2015
884903-10-5	THOMSON REUTERS CORP		U	20,889.000	788,131	37.729	788,131	805,390		13,055		48,580		48,580	(76,541)	U	09/24/2015
88732J-20-7	TIME WARNER CABLE INC			9,325.000	1,730,627	185.590	1,730,627	1,537,284	6,994	16,188		160,049	23,888	136,161		L	10/15/2015
887317-30-3	TIME WARNER INC			29,308.000	1,895,348	64.670	1,895,348	2,143,503		25,346		(269,241)	206,835	(476,076)		L	12/10/2015
872540-10-9	TJX COMPANIES INC			23,818.000	1,688,934	70.910	1,688,934	1,576,293		12,563		52,785		52,785		L	10/15/2015
J86298-10-6	TOKIO MARINE HOLDINGS		D	37,900.000	1,484,557	39.170	1,484,557	1,366,846		18,425		110,825	47,455	63,370	(153)	U	09/24/2015
J87000-10-5	TOKYO GAS CO LTD		D	238,000.000	1,129,310	4.745	1,129,310	1,199,075		9,214		(62,395)	36,445	(98,840)	(519)	U	10/05/2015
891160-50-9	TORONTO-DOMINION COM NPV		C	54,307.000	2,120,518	39.047	2,120,518	2,424,468		41,548		42,598	1,242	41,356	(284,423)	U	10/15/2015
J89752-11-7	TOSHIBA CORP NPV		D	317,000.000	658,533	2.077	658,533	977,802				(5,563)	356,615	(362,178)	2,652	U	10/15/2015
F92124-10-0	TOTAL SA EUR 2.5		D	62,973.000	2,822,838	44.826	2,822,838	3,258,683	41,658	74,023		(89,101)	49,740	(138,841)	(203,381)	L	10/15/2015
J92676-11-3	TOYOTA MOTOR		D	90,700.000	5,645,801	62.247	5,645,801	5,438,384		92,428		106,470	214,161	(107,691)	6,617	L	10/15/2015
89353D-10-7	TRANSCANANDA CORP		C	29,191.000	949,638	32.532	949,638	1,228,633		24,921		145,720	337,277	(191,557)	(130,941)	U	10/15/2015
SB5W3N-D5-3	TRANSOCEAN LTD		D	21,633.000	270,142	12.488	270,142	301,594		13,710		77,549	153,546	(75,998)	(7,573)	U	07/27/2015
G9194A-10-6	TRANSURBAN GROUP		D	179,412.000	1,366,662	7.617	1,366,662	1,240,905	6,172	7,858		135,063	7,409	127,654	(6,455)	U	12/30/2015
89417E-10-9	TRAVELERS COS INC			17,748.000	2,003,039	112.860	2,003,039	1,818,173		21,385		139,307	39,665	99,642		L	12/09/2015
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			43,784.000	1,189,173	27.160	1,189,173	1,424,684		11,050		(316,383)	86,081	(402,464)		L	07/28/2015
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			6,514.000	177,376	27.230	177,376	191,851		700		(19,572)	4,515	(24,087)		L	09/09/2015
90184L-10-2	TWITTER INC			18,183.000	420,755	23.140	420,755	591,122				(127,076)	44,432	(171,508)		L	09/24/2015
G91442-10-6	TYCO INTERNATIONAL PLC		E	36,274.000	1,156,778	31.890	1,156,778	1,297,189		9,847		(114,406)	71,066	(185,472)		L	12/09/2015
902494-10-3	TYSON FOODS INC CLASS A			11,346.000	605,082	53.330	605,082	480,430		2,959		127,398		127,398		L	09/24/2015
902494-10-3	TYSON FOODS INC CLASS A	LS		7,001.000	373,363	53.330	373,363	298,240		3,150		92,693		92,693		L	11/18/2014
H42097-10-7	UBS GROUP AG		D	120,914.000	2,357,883	19.501	2,357,883	2,179,175		28,319		250,304	130,430	119,875	(60,583)	U	09/24/2015
B93562-12-0	UCB		D	13,259.000	1,198,783	90.413	1,198,783	1,047,086	778	5,832		228,469		228,469	(72,400)	U	12/17/2015
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		D	4,580.000	1,166,200	254.629	1,166,200	1,176,323		14,483		51,984	12,174	39,810	(61,322)	U	09/24/2015
T960AS-10-1	Unicredit		D	229,061.000	1,277,737	5.578	1,277,737	1,530,552		12,977		(43,061)	64,160	(107,222)	(81,158)	U	09/24/2015
N8981F-27-1	UNILEVER NV CVA NLG0.16		D	50,709.000	2,209,191	43.566	2,209,191	2,052,821		37,874		293,793	65,984	227,808	(136,238)	U	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G92087-16-5	UNILEVER PLC ORD GBP0.031111		D	40,241.000	1,735,743	43.134	1,735,743	1,658,640		36,603		165,473	46,809	118,665	(88,455)	U	10/15/2015
907818-10-8	UNION PACIFIC CORP			25,666.000	2,007,081	78.200	2,007,081	2,461,614		43,786		(578,214)	93,163	(671,377)		L	10/15/2015
910047-10-9	UNITED CONTINENTAL HOLDINGS INC			2,120.000	121,476	57.300	121,476	119,442				4,547	47,533	(42,985)		L	12/10/2015
V96194-12-7	UNITED OVERSEAS BANK		D	70,400.000	973,139	13.823	973,139	1,110,803		23,058		(108,812)	38,308	(147,120)	(44,541)	U	10/15/2015
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			23,645.000	2,275,358	96.230	2,275,358	2,345,887		46,402		(176,135)	18,200	(194,335)		L	12/10/2015
913017-10-9	UNITED TECHNOLOGIES CORP			23,862.000	2,292,422	96.070	2,292,422	2,346,354		42,598		(157,576)	102,276	(259,853)		L	12/10/2015
91324P-10-2	UNITEDHEALTH GROUP INC			28,531.000	3,356,387	117.640	3,356,387	3,111,318		37,471		214,877	13,931	200,946		L	10/15/2015
91529Y-10-6	UNUM GROUP			3,922.000	130,563	33.290	130,563	131,730		726		2,373	13,087	(10,714)		L	12/10/2015
91704F-10-4	URBAN EDGE PROPERTIES ORD			2,961.000	69,435	23.450	69,435	60,820		2,369		8,615		8,615		L	01/15/2015
902973-30-4	US BANCORP			47,146.000	2,011,720	42.670	2,011,720	1,998,095	12,022	28,607		(6,710)	44,975	(51,685)		L	10/15/2015
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	11,458.000	1,159,410	101.188	1,159,410	2,017,947				(470,906)	553,018	(1,023,924)	(124,395)	U	10/15/2015
91913Y-10-0	VALERO ENERGY CORP			18,924.000	1,338,116	70.710	1,338,116	1,022,801		21,426		288,787	22,577	266,210		L	10/15/2015
920355-10-4	VALSPAR CORP.			3,984.000	330,473	82.950	330,473	309,300		1,451		22,051	24,727	(2,675)		L	12/09/2015
92343V-10-4	VERIZON COMMUNICATIONS			117,214.000	5,417,631	46.220	5,417,631	5,419,191		154,527		101,430	90,138	11,292		L	12/10/2015
92532F-10-0	VERTEX PHARMACEUTICALS			8,132.000	1,023,250	125.830	1,023,250	910,170				89,397	42,208	47,189		L	09/24/2015
918204-10-8	VF CORP			20,837.000	1,297,103	62.250	1,297,103	1,469,033		14,818		(151,658)	58,959	(210,617)		L	09/24/2015
92553P-20-1	VIACOM INC NEW CL B			13,111.000	539,649	41.160	539,649	831,039	5,244	14,199		(293,056)	64,027	(357,083)		L	07/27/2015
F5879X-10-8	VINCI		D	18,984.000	1,219,604	64.244	1,219,604	1,121,800		18,721		182,919		182,919	(91,769)	U	10/15/2015
92826C-83-9	VISA INC			83,759.000	6,495,510	77.550	6,495,510	5,873,479		18,648		566,905	75,764	491,141		L	12/30/2015
F97982-10-6	VIVENDI EUR5.50		D	43,087.000	929,556	21.574	929,556	1,034,491		34,452		(28,067)	56,172	(84,239)	(53,591)	U	09/24/2015
G93882-19-2	VODAFONE GROUP PLC		D	760,753.000	2,478,016	3.257	2,478,016	2,454,884	47,313	61,156		58,305	108,808	(50,503)	(125,481)	U	10/15/2015
928856-30-1	VOLVO AB-B SHS NPV		D	60,129.000	564,160	9.382	564,160	630,090		7,663		(34,885)	45,762	(80,647)	(14,483)	U	09/24/2015
929042-10-9	VORNADO RLTY TR			12,669.000	1,266,393	99.960	1,266,393	1,162,593		15,908		87,577	20,711	66,865		L	09/24/2015
931427-10-8	WALGREENS BOOTS ALLIANCE			27,382.000	2,331,714	85.155	2,331,714	2,130,341		25,706		117,085	85,567	31,517		L	10/15/2015
931142-10-3	WAL-MART STORES			45,749.000	2,804,414	61.300	2,804,414	3,200,793	20,555	49,092		(512,293)	206,324	(718,617)		L	12/10/2015
94106L-10-9	WASTE MGMT INC DEL			26,813.000	1,431,010	53.370	1,431,010	1,305,410		23,458		86,738	23,203	63,535		L	12/10/2015
G48833-10-0	WEATHERFORD INTERNATIONAL PLC		E	40,642.000	340,986	8.390	340,986	405,544				(5,795)	67,278	(73,073)		L	09/24/2015
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	LS	E	33,637.000	282,214	8.390	282,214	279,906				20,123	14,657	5,466		L	08/24/2015
949746-10-1	WELLS FARGO CO			137,842.000	7,493,091	54.360	7,493,091	7,102,982		140,520		199,761	234,107	(34,347)		L	12/10/2015
95040Q-10-4	WELLTOWER INC			5,622.000	382,465	68.030	382,465	402,441		4,638		(19,901)	76	(19,977)		L	09/30/2015
95040Q-10-4	WELLTOWER INC	LS		11,141.000	757,922	68.030	757,922	767,825		9,191		(6,263)	3,639	(9,902)		L	09/30/2015
Q95870-10-3	WESFARMERS		D	43,581.000	1,319,343	30.273	1,319,343	1,423,443		34,468		35,481	23,076	12,405	(75,404)	U	10/15/2015
958102-10-5	WESTERN DIGITAL CORP.			8,095.000	486,105	60.050	486,105	757,044	4,048	11,437		(276,630)	42,004	(318,635)		L	07/27/2015
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP		D	144,525.000	999,968	6.919	999,968	1,003,800		13,617		7,054	11,392	(4,338)	(13,113)	U	09/24/2015
Q97417-10-1	WESTPAC BANKING CORP		D	84,853.000	2,071,820	24.417	2,071,820	2,120,307		87,250		145,243	90,938	54,305	(132,304)	U	11/16/2015
962166-10-4	WEYERHAEUSER CO			28,766.000	862,405	29.980	862,405	896,635		24,918		(54,405)	18,447	(72,852)		L	09/24/2015
G9606P-19-7	WHITBREAD		D	18,008.000	1,168,113	64.866	1,168,113	1,278,433		11,355		(48,685)	57,410	(106,095)	(45,616)	U	09/24/2015
966244-10-5	WHITEWAVE FOOD CO CLASS A			10,000.000	389,100	38.910	389,100	390,596				4,704	52,066	(47,363)		L	12/10/2015
969457-10-0	WILLIAMS COS INC			23,379.000	600,840	25.700	600,840	1,093,287		43,722		111,226	587,259	(476,033)		L	10/15/2015
969904-10-1	WILLIAMS SONOMA, INC.			5,304.000	309,807	58.410	309,807	368,118		2,010			67,290	(67,290)		L	12/09/2015
Y9586L-10-9	WILMAR INTERNATIONAL		D	291,900.000	604,931	2.072	604,931	657,349		12,192		(12,036)	48,710	(60,746)	(35,305)	U	07/28/2015
G9736L-12-4	WOLSELEY PLC		D	22,131.000	1,203,963	54.402	1,203,963	1,329,897		22,324		(63,487)	57,995	(121,482)	(47,856)	U	09/24/2015
980228-10-0	WOODSIDE PETROLEUM		D	21,540.000	450,083	20.895	450,083	437,609		35,333		83,302	219,614	(136,311)	(32,816)	U	07/27/2015
Q98418-10-8	WOOL WORTHS LIMITED		D	36,014.000	641,948	17.825	641,948	732,062		27,446		26,047	173,131	(147,084)	(36,489)	U	09/24/2015
G9788D-10-3	WPP PLC		D	63,768.000	1,469,027	23.037	1,469,027	1,300,243		24,003		220,824	23,777	197,047	(64,218)	U	09/24/2015
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			4,636.000	336,805	72.650	336,805	351,383		1,725		676	34,924	(34,248)		L	12/09/2015
983134-10-7	WYNN RESOR TS LTD COM			1,255.000	86,833	69.190	86,833	101,434		1,735		(14,601)	23,729	(38,329)		L	09/04/2015
983134-10-7	WYNN RESOR TS LTD COM	LS		3,359.000	232,409	69.190	232,409	277,182		7,695		25,998	234,283	(208,285)		L	07/27/2015
98389B-10-0	XCEL ENERGY INC			34,043.000	1,222,484	35.910	1,222,484	1,149,587	10,894	16,482		61,027		61,027		L	09/24/2015
984121-10-3	XEROX CORP COM			69,801.000	741,985	10.630	741,985	834,940	4,886	12,263		(99,135)	15,773	(114,908)		L	09/24/2015
G98290-10-2	XL GROUP PLC		R	11,400.000	446,652	39.180	446,652	435,612		2,720		11,040	6,512	4,528		L	12/09/2015
984332-10-6	YAHOO INC COM			43,728.000	1,454,393	33.260	1,454,393	1,736,967				(249,955)	207,712	(457,667)		L	12/10/2015
988498-10-1	YUM! BRANDS INC			16,960.000	1,238,928	73.050	1,238,928	1,299,069		15,508		(21,373)	56,914	(78,288)		L	10/15/2015
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			8,141.000	835,185	102.590	835,185	827,260	1,791	3,531		4,126	30,182	(26,056)		L	09/24/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
98978V-10-3	ZOETIS INC			27,401.000	1,313,056	47.920	1,313,056	1,182,106		4,902		135,414	65,621	69,793		L	09/24/2015
H9870Y-10-5	ZURICH INSURANCE GROUP AG		D	4,440.000	1,146,150	258.142	1,146,150	1,174,539				(28,192)	81,817	(110,008)	(39,160)	U	10/15/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,067,605,664	XXX	1,067,605,664	1,064,030,651	1,404,298	14,604,978		36,825,906	50,723,684	(13,897,779)	(18,587,683)	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
020018-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	507,579,131	5,075.791	507,579,131	132,347,181				(54,534,865)		(54,534,865)		K	12/30/1999
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY			110,000.000	11,937,873	108.526	11,937,873	23,739,749				260,615		260,615		K	07/01/1999
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	1,030,498	1,030.498	1,030,498	100,000				(3,574)		(3,574)		K	05/14/2001
020018-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO			20,000.000	61,500	3.075	61,500	226,490				(163,566)		(163,566)		K	05/08/2014
020058-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	18,548,113	18,548.113	18,548,113	14,164,696				1,317,720		1,317,720		K	01/01/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					539,157,115	XXX	539,157,115	185,578,116				(53,123,670)		(53,123,670)		XXX	XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A		F	905,330.010	17,988,907	19.870	17,988,907	17,360,760				628,147	152,584	475,563		U	12/30/2015
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS		R	225,000.000	8,862,750	39.390	8,862,750	8,975,250		122,913			1,655,883	(1,655,883)		L	07/20/2015
464287-20-0	ISHARES CORE S&P 500 ETF			22,792.000	4,669,397	204.870	4,669,397	4,721,007	10,191	27,060			51,610	(51,610)		L	12/22/2015
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK			915,000.000	84,966,900	92.860	84,966,900	80,181,450	76,897	884,100		4,785,450	8,061,372	(3,275,922)		L	08/12/2015
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		R	1,093,616.000	54,626,119	49.950	54,626,119	52,659,683		784,514		2,493,121	766,093	1,727,027		L	10/21/2015
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			454,029.000	51,082,803	112.510	51,082,803	51,306,237		425,304		(272,081)	2,097,664	(2,369,745)		L	10/21/2015
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	LS		269,708.000	30,344,847	112.510	30,344,847	31,446,496		467,243		(1,931,109)		(1,931,109)		L	11/18/2014
78462F-10-3	SPDR S&P 500 ETF TRUST			0.000		203.890										L	12/21/2012
9299999. Subtotal - Mutual Funds					252,541,723	XXX	252,541,723	246,650,885	87,088	2,711,136		5,703,528	12,785,206	(7,081,678)		XXX	XXX
9799999 - Total Common Stocks					1,859,304,503	XXX	1,859,304,503	1,496,259,652	1,491,386	17,316,114		(10,594,236)	63,508,890	(74,103,127)	(18,587,683)	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,884,337,682	XXX	1,885,527,985	1,523,990,818	1,597,780	18,066,801		(12,293,708)	64,026,642	(76,372,951)	(18,688,824)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 295 , the total $ value (included in Column 8) of all such issues $ 378,332,335

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-H7-8	TREASURY NOTE		12/30/2015	WELLS FARGO		49,828,125	50,000,000	103,940
912828-M8-0	TREASURY NOTE		12/16/2015	BARCLAYS		7,747,594	7,800,000	7,246
912828-N2-2	TREASURY NOTE		12/29/2015	GOLDMAN, SACHS & CO.		46,116,309	46,250,000	23,694
912828-N5-5	TREASURY NOTE		12/30/2015	Various		141,006,934	141,250,000	
912828-TW-0	TREASURY NOTE		12/30/2015	WELLS FARGO		47,225,391	47,500,000	59,701
912828-WP-1	TREASURY NOTE		12/30/2015	MORGAN STANLEY		44,264,600	44,320,000	16,953
912828-K6-6	WI TREASURY NOTE		12/30/2015	MORGAN STANLEY		49,734,375	50,000,000	41,896
912828-M9-8	WI TREASURY NOTE		12/16/2015	Various		19,495,875	19,600,000	14,794
912828-K4-1	WIT TREASURY NOTE		07/14/2015	GOLDMAN, SACHS & CO.		5,001,273	5,000,000	937
0599999. Subtotal - Bonds - U.S. Governments						410,420,474	411,720,000	269,160
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.		916,988	750,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						916,988	750,000	
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	05/14/2015	JPMORGAN CHASE & CO.		350,000	350,000	
90131H-AT-2	21ST CENTURY FOX AMERICA INC		04/08/2015	EXCHANGE		6,338,837	6,000,000	100,750
90131H-BF-1	21ST CENTURY FOX AMERICA INC		04/08/2015	EXCHANGE		3,688,228	4,000,000	77,844
88579Y-AP-6	3M CO		08/04/2015	GOLDMAN, SACHS & CO.		14,973,300	15,000,000	
88579Y-AQ-4	3M CO		08/04/2015	GOLDMAN, SACHS & CO.		4,971,200	5,000,000	
002824-BA-7	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,495,850	2,500,000	
00287Y-AN-9	ABBVIE INC		05/05/2015	BANK OF AMERICA/MERRILL LYNCH		19,979,600	20,000,000	
00287Y-AT-6	ABBVIE INC		11/18/2015	Various		2,571,104	2,593,000	28,455
024747-AC-1	ABC SUPPLY CO INC		09/22/2015	DEUTSCHE BANK AG		2,005,000	2,000,000	50,000
00404A-AJ-8	ACADIA HEALTHCARE CO INC		12/08/2015	Various		3,377,218	3,360,000	20,920
00404A-AE-9	ACADIA HEALTHCARE COMPANY INC		04/27/2015	BANK OF AMERICA/MERRILL LYNCH		260,000	250,000	1,914
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		02/13/2015	BANK OF AMERICA		348,250	350,000	
00440E-AT-4	ACE INA HOLDINGS INC		11/18/2015	Various		4,734,200	4,750,000	2,875
00440E-AU-1	ACE INA HOLDINGS INC		11/18/2015	Various		8,729,650	8,750,000	1,997
00507U-AH-4	ACTAVIS FUNDING SCS	E	11/19/2015	DEUTSCHE BANK AG		196,774	200,000	4,284
00507U-AS-0	ACTAVIS FUNDING SCS	E	11/19/2015	Various		1,001,440	1,000,000	7,283
00507V-AE-9	ACTIVISION BLIZZARD INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,080,000	1,000,000	19,226
00101J-AF-3	ADT CORP		01/29/2015	JPMORGAN CHASE & CO.		456,250	500,000	875
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		01/30/2015	EXCHANGE		128,710	128,710	
007643-AB-5	AERCAP AVIATION SOLUTION	F	12/08/2015	Various		1,056,150	1,000,000	6,818
00772B-AM-3	AERCAP IRELAND CAPITAL LTD	F	08/06/2015	EXCHANGE		518,381	500,000	8,681
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	F	06/22/2015	DEUTSCHE BANK AG		175,000	175,000	
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD	F	12/08/2015	Various		717,710	700,000	3,212
00130H-BV-6	AES CORP		09/24/2015	MORGAN STANLEY		240,000	250,000	646
00130H-BT-1	AES CORPORATION (THE)		12/08/2015	Various		1,609,300	1,750,000	13,609
00817Y-AQ-1	AETNA INC		03/26/2015	JPMORGAN CHASE & CO.		4,160,360	4,000,000	54,833
001192-AL-7	AGL CAPITAL CORP		11/13/2015	WELLS FARGO		499,550	500,000	
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/11/2015	MORGAN STANLEY		1,000,000	1,000,000	
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/11/2015	MORGAN STANLEY		5,000,000	5,000,000	
00928Q-AN-1	AIRCASTLE LTD	E	12/10/2015	Various		2,417,185	2,375,000	10,542
009363-AR-3	AIRGAS INC		08/06/2015	BANK OF AMERICA/MERRILL LYNCH		9,980,800	10,000,000	
010392-FN-3	ALABAMA POWER CO		11/23/2015	Various		288,108	300,000	1,307
012725-AB-3	ALBEMARLE CORP		12/03/2015	Market Axess		500,720	500,000	292
012725-AC-1	ALBEMARLE CORP		11/18/2015	Market Axess		689,584	700,000	13,879
01609W-AG-7	ALIBABA GROUP HOLDING LTD	F	12/03/2015	Various		1,986,190	2,000,000	518
68557N-AA-1	ALLIANT TECHSYSTEMS INC		07/15/2015	EXCHANGE		6,804,333	6,770,000	102,678
02005N-AW-0	ALLY FINANCIAL INC		12/08/2015	Various		1,370,371	1,375,000	9,023
02005N-BA-7	ALLY FINANCIAL INC		08/26/2015	BARCLAYS		2,243,520	2,337,000	45,036
02155F-AA-3	ALTICE US FIN I CORP		05/29/2015	JPMORGAN CHASE & CO.		200,000	200,000	
023135-AL-0	AMAZON.COM INC		11/18/2015	Market Axess		510,540	500,000	6,067
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/10/2015	MORGAN STANLEY		1,000,000	1,000,000	
025816-BH-1	AMERICAN EXPRESS CO		11/18/2015	WELLS FARGO		2,993,721	3,000,000	81
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO		11/18/2015	JPMORGAN CHASE & CO.		2,988,111	3,000,000	3,813
02665W-AW-1	AMERICAN HONDA FINANCE CORP	R	07/09/2015	CITIGROUP GLOBAL MARKETS		9,992,700	10,000,000	
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION	R	11/19/2015	DEUTSCHE BANK AG		2,497,100	2,500,000	3,304
03027X-AE-0	AMERICAN TOWER CORP		11/18/2015	KEYCORP		250,698	250,000	1,629
03077J-AB-6	AMERIGAS FINANCE LLC/COR		12/08/2015	Various		1,027,460	1,000,000	9,236
03073E-AM-7	AMERISOURCEBERGEN CORP		11/18/2015	Various		484,330	500,000	3,701
031162-BS-8	AMGEN INC		11/18/2015	RBC DOMINION SECURITIES		1,497,746	1,500,000	32
031162-BU-3	AMGEN INC		11/18/2015	BARCLAYS		1,003,090	1,000,000	61
031652-BG-4	AMKOR TECHNOLOGY INC		07/28/2015	OPPENHEIMER & CO., INC.		353,438	375,000	7,969
035287-AE-1	ANIXTER INC		03/27/2015	BANK OF AMERICA/MERRILL LYNCH		2,060,000	2,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03674X-AC-0	ANTERO RESOURCES CORP		03/03/2015	EXCHANGE		6,272,024	6,250,000	81,858
03674X-AD-8	ANTERO RESOURCES CORP		03/04/2015	JPMORGAN CHASE & CO.		3,126,250	3,125,000	
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		12/08/2015	Various		586,845	625,000	5,786
00185A-AJ-3	AON PLC	E	11/09/2015	CITIGROUP GLOBAL MARKETS		998,100	1,000,000	
002030-AC-1	AP MOELLER - MAERSK A/S	F	09/21/2015	DEUTSCHE BANK AG		4,995,850	5,000,000	
002030-AD-9	AP MOELLER - MAERSK A/S	F	11/23/2015	Various		978,480	1,000,000	3,175
037833-BE-9	APPLE INC		11/18/2015	Various		1,995,993	2,000,000	183
038522-AH-1	ARAMARK		12/03/2015	JPMORGAN CHASE & CO.		85,000	85,000	
03938L-AP-9	ARCELORMITTAL	F	05/08/2015	Various		2,578,400	2,500,000	44,472
03938L-AQ-7	ARCELORMITTAL	F	10/14/2015	Various		2,439,688	2,375,000	56,950
03938L-AU-8	ARCELORMITTAL	F	12/17/2015	BANK OF AMERICA/MERRILL LYNCH		665,438	800,000	13,731
03938L-AX-2	ARCELORMITTAL	F	11/13/2015	Various		89,075	100,000	1,637
04021L-AA-8	ARGOS MERGER SUB INC		02/18/2015	Various		2,182,578	2,154,000	
044209-AM-6	ASHLAND INC		04/02/2015	CITIGROUP GLOBAL MARKETS		3,496,250	3,250,000	70,278
045054-AC-7	ASHTEAD CAPITAL INC	R	12/08/2015	Various		773,960	750,000	7,148
045487-AB-1	ASSOCIATED BANC-CORP		11/18/2015	STIFEL CAPITAL MARKETS		301,278	300,000	4,533
046353-AH-1	ASTRAZENECA PLC	F	11/10/2015	MORGAN STANLEY		20,000,000	20,000,000	
046353-AK-4	ASTRAZENECA PLC	F	11/10/2015	MORGAN STANLEY		14,439,680	14,500,000	
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		08/04/2015	EXCHANGE		(23,243)		
00206R-CK-6	AT&T INC		11/25/2015	JPMORGAN CHASE & CO.		1,999,170	2,000,000	2,164
00206R-CM-2	AT&T INC		04/23/2015	JPMORGAN CHASE & CO.		4,998,500	5,000,000	
053015-AD-5	AUTOMATIC DATA PROCESSING INC		11/18/2015	Various		4,004,940	4,000,000	4,250
05329W-AK-8	AUTONATION INC		12/03/2015	WELLS FARGO		544,025	500,000	9,701
053332-AS-1	AUTOZONE INC		11/18/2015	Various		1,990,535	2,000,000	1,319
05463D-AA-8	AXIALL CORP		02/23/2015	OPPENHEIMER & CO., INC.		607,875	600,000	8,206
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	12/08/2015	Various		1,125,929	1,000,000	6,074
05523U-AM-2	BAE SYSTEMS HOLDINGS INC	R	12/03/2015	JPMORGAN CHASE & CO.		1,494,720	1,500,000	
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	R	12/03/2015	JPMORGAN CHASE & CO.		2,223,450	2,250,000	
059523-BB-5	BAFC 2007-5 7A5 RMBS		05/01/2015	SCHEDULED PAY UP			85,307	
057224-BC-0	BAKER HUGHES INC		11/18/2015	Various		1,003,725	1,000,000	8,133
058498-AR-7	BALL CORP		04/21/2015	BANK OF AMERICA/MERRILL LYNCH		263,125	250,000	1,354
058498-AS-5	BALL CORP		01/06/2015	JEFFERIES & COMPANY, INC.		1,932,500	2,000,000	12,000
058498-AT-3	BALL CORP		08/11/2015	BANK OF AMERICA/MERRILL LYNCH		6,195,000	6,200,000	7,146
058498-AU-0	BALL CORP		12/08/2015	Various		507,105	500,000	
06051G-EY-1	BANK OF AMERICA CORP		11/18/2015	BANK OF AMERICA/MERRILL LYNCH		1,613,248	1,600,000	2,358
06051G-FT-1	BANK OF AMERICA CORP		11/18/2015	Various		997,070	1,000,000	1,240
06050T-ME-9	BANK OF AMERICA NA		12/03/2015	BANK OF AMERICA/MERRILL LYNCH		16,500,000	16,500,000	
06406H-DD-8	BANK OF NEW YORK MELLON CORP		11/18/2015	Various		6,003,415	6,000,000	3,467
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		11/30/2015	STIFEL CAPITAL MARKETS		1,512,600	1,500,000	1,650
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE		07/07/2015	GOLDMAN, SACHS & CO.		18,000,000	18,000,000	
07177M-AC-7	BAXALTA INC		11/18/2015	Various		16,989,890	17,000,000	11,979
07177M-AF-0	BAXALTA INC		11/19/2015	Various		4,497,969	4,500,000	6,206
06742L-AA-1	BCLDRY_14-1 ABS		02/17/2015	BARCLAYS		6,001,406	6,000,000	263
05538B-AH-8	BE AEROSPACE TERM LOAN		01/06/2015	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000	
075887-BB-4	BECTON DICKINSON & CO		03/25/2015	Various		19,549,080	19,322,000	133,375
075887-BE-8	BECTON DICKINSON AND CO		07/06/2015	BARCLAYS		3,028,920	3,000,000	5,350
075887-BJ-7	BECTON DICKINSON AND COMPANY		04/30/2015	EXCHANGE		4,946,117	5,000,000	73,490
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO		12/08/2015	KEYCORP		799,424	800,000	6,933
084670-BL-1	BERKSHIRE HATHAWAY INC		11/18/2015	UNION BANK OF SWITZERLAND		1,015,750	1,000,000	5,775
09062X-AC-7	BIOGEN INC		09/10/2015	GOLDMAN, SACHS & CO.		19,958,400	20,000,000	
09062X-AE-3	BIOGEN INC		11/18/2015	Various		2,012,680	2,000,000	6,847
991696-9A-5	BIOTRONICS (DKA CALDER) TL		09/01/2015	DIRECT		11,884,393	12,000,000	
093662-AF-1	BLOCK FINANCIAL LLC		09/25/2015	JPMORGAN CHASE & CO.		10,964,140	11,000,000	
095370-AA-0	BLUE CUBE SPINCO INC		12/08/2015	Various		610,834	575,000	7,326
095370-AC-6	BLUE CUBE SPINCO INC		09/25/2015	JPMORGAN CHASE & CO.		2,150,000	2,150,000	2,389
05578M-AA-0	BMC SOFTWARE FINANCE INC		01/30/2015	CITIGROUP GLOBAL MARKETS		219,105	250,000	1,072
05579U-AD-5	BMWLT_2014-1 ABS		09/18/2015	BARCLAYS		4,202,133	4,200,000	347
097023-BL-8	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.		1,925,720	2,000,000	
097751-BJ-9	BOMBARDIER INC	A	03/26/2015	JANNEY MONTGOMERY SCOTT LLC		948,750	1,000,000	27,667
097751-BK-6	BOMBARDIER INC	A	02/27/2015	JPMORGAN CHASE & CO.		725,000	725,000	
097751-BM-2	BOMBARDIER INC	A	02/27/2015	JPMORGAN CHASE & CO.		3,225,000	3,225,000	
09776N-AF-9	BON TON STORES INC		12/08/2015	JPMORGAN CHASE & CO.		1,525,508	4,961,000	194,030
099724-AJ-5	BORGWARNER INC		11/18/2015	Various		8,965,346	8,800,000	18,788
101137-AQ-0	BOSTON SCIENTIFIC CORP		11/19/2015	BARCLAYS		1,987,540	2,000,000	844
05565Q-CW-6	BP CAPITAL MARKETS PLC	F	11/24/2015	DEUTSCHE BANK AG		995,090	1,000,000	370

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10510K-AA-5	BRAMBLES USA INC	R	11/18/2015	BARCLAYS		548,090	500,000	3,864
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	F	11/23/2015	HSBC SECURITIES, INC.		750,713	750,000	3,883
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		01/01/2015	VARIOUS			1	
07387B-EG-4	BSCMS_05-PW10 CMBS		07/01/2015	SCHEDULED PAY UP			186,111	
118230-AL-5	BUCKEYE PARTNERS LP		12/08/2015	KEYCORP		1,476,030	1,500,000	2,871
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		02/18/2015	Various		1,542,500	1,500,000	21,575
G1696#-BL-9	BUNZL PLC	F	11/19/2015	SANTANDER		20,000,000	20,000,000	
12429T-AC-8	BWAY HOLDING CO		12/08/2015	Various		684,838	700,000	24,891
12673P-AF-2	CA INC		11/19/2015	Various		6,014,650	6,000,000	5,500
12685J-AA-3	CABLE ONE INC		06/03/2015	JPMORGAN CHASE & CO.		350,000	350,000	
413626-AU-6	CAESARS ENT OP CO TERM B-6B		05/26/2015	CITIBANK		1,226,485	1,370,124	
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7		12/22/2015	CITIBANK		2,994,148	3,345,069	
12806#-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		08/11/2015	DIRECT		13,365,000	13,500,000	
128195-AH-7	CALATLANTIC GROUP INC		10/05/2015	EXCHANGE		12,546,656	12,500,000	238,715
13057Q-AF-4	CALIFORNIA RESOURCES CORP		04/30/2015	EXCHANGE		481,833	500,000	17,417
13057Q-AG-2	CALIFORNIA RESOURCES CORP		12/15/2015	EXCHANGE		199,680	307,200	
131347-CE-4	CALPINE CORP		05/19/2015	BANK OF AMERICA/MERRILL LYNCH		2,005,000	2,000,000	11,049
131347-CF-1	CALPINE CORP		07/09/2015	Various		923,375	920,000	21,318
131347-CJ-3	CALPINE CORP		02/11/2015	Various		3,610,385	3,615,385	2,139
136375-CC-4	CANADIAN NATIONAL RAILWAY CO	A	12/03/2015	U.S. BANCORP		744,447	750,000	266
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	A	04/21/2015	MORGAN STANLEY		10,052,175	10,000,000	65,653
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	11/19/2015	Various		6,034,930	6,000,000	12,420
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION		11/19/2015	Various		1,997,780	2,000,000	1,458
14149Y-BC-1	CARDINAL HEALTH INC		11/19/2015	Various		10,992,875	11,000,000	4,090
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		09/21/2015	BARCLAYS		11,224,072	11,250,000	2,503
14313J-AD-3	CARMX_12-2 ABS		08/20/2015	JPMORGAN CHASE & CO.		6,225,135	6,213,000	2,002
14313P-AC-1	CARMX_13-4 ABS		08/20/2015	JPMORGAN CHASE & CO.		5,863,781	5,868,136	1,304
14313Q-AC-9	CARMX_14-1 ABS		06/29/2015	WELLS FARGO		36,195,446	36,245,000	11,931
14313R-AC-7	CARMX_14-2 ABS		08/20/2015	BARCLAYS		6,141,756	6,148,000	1,674
14313T-AC-3	CARMX_14-3 ABS		08/24/2015	JPMORGAN CHASE & CO.		13,500,000	13,500,000	5,220
147446-AR-9	CASE NEW HOLLAND INC		12/08/2015	Various		2,176,100	2,000,000	17,063
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		02/27/2015	CITIGROUP GLOBAL MARKETS		10,399,300	10,000,000	83,958
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		11/19/2015	Various		2,990,980	3,000,000	4,389
14987B-AD-5	CC HOLDINGS GS V LLC/CRO		12/10/2015	MARKET AXESS		404,040	400,000	
17119Y-AD-9	CCART_14-BA_A4 ABS		03/24/2015	BARCLAYS		35,299,609	35,000,000	20,533
17119R-AD-4	CCART_2013-A ABS		07/15/2015	BARCLAYS		15,043,359	15,000,000	2,792
17305E-EF-8	CCCIT_08-A2-A2 ABS		03/24/2015	TD SECURITIES		15,380,859	15,000,000	2,205
17305E-FC-4	CCCIT_13-A3 ABS		09/02/2015	TD SECURITIES		11,231,938	11,200,000	14,504
17305E-FE-0	CCCIT_13-A6 ABS		09/02/2015	Various		21,674,672	21,566,000	139,963
17305E-FN-0	CCCIT_14-A2 ABS		12/15/2015	Various		80,138,571	80,241,000	260,638
16678R-FD-4	CCMFC_06-1A RMBS		11/25/2015	SCHEDULED PAY UP			18,981	
1248EP-BB-8	CCO HOLDINGS LLC		05/15/2015	BANK OF AMERICA/MERRILL LYNCH		1,008,750	1,000,000	9,479
1248EP-BF-9	CCO HOLDINGS LLC		04/13/2015	CREDIT SUISSE		2,000,000	2,000,000	
1248EP-BK-8	CCO HOLDINGS LLC		04/15/2015	CREDIT SUISSE		2,000,000	2,000,000	
14987E-AC-1	CCOH SAFARI LLC		11/06/2015	Various		3,703,128	3,700,000	
12513G-BA-6	CDW LLC		12/08/2015	Various		3,841,465	3,750,000	23,451
12513G-AZ-2	CDW LLC / CDW FINANCE CORP		01/06/2015	MORGAN STANLEY		3,105,000	3,000,000	77,000
12513G-BB-4	CDW LLC / CDW FINANCE CORP		03/04/2015	Various		6,905,000	6,875,000	2,639
15089Q-AD-6	CELANESE US HOLDINGS LLC		02/09/2015	Various		10,092,500	10,000,000	185,514
151020-AH-7	CELGENE CORP		11/19/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		1,352,147	1,350,000	12,066
151020-AQ-7	CELGENE CORP		11/19/2015	Various		12,983,850	13,000,000	8,146
151020-AR-5	CELGENE CORP		11/19/2015	Various		7,850,502	7,850,000	13,579
151020-AT-1	CELGENE CORP		08/03/2015	JPMORGAN CHASE & CO.		17,998,920	18,000,000	
153527-AL-0	CENTRAL GARDEN & PET COMPANY		11/04/2015	JPMORGAN CHASE & CO.		60,000	60,000	
156700-AR-7	CENTURYLINK INC		12/08/2015	Various		2,381,313	2,250,000	33,549
156700-AS-5	CENTURYLINK INC		03/06/2015	Various		4,781,250	4,500,000	122,767
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		12/08/2015	Various		3,682,185	3,750,000	51,642
161571-GJ-7	CHAIT_14-A1 ABS		12/07/2015	Various		23,941,426	23,927,000	19,108
161571-HA-5	CHAIT_15-7 ABS		07/22/2015	JPMORGAN CHASE & CO.		34,490,582	34,500,000	
161175-AK-0	CHARTER COMMUNICATIONS INC		12/01/2015	Various		7,021,360	7,000,000	26,047
161175-AL-8	CHARTER COMMUNICATIONS INC		11/19/2015	Various		8,012,710	8,000,000	15,004
161175-AM-6	CHARTER COMMUNICATIONS INC		11/19/2015	Various		1,904,596	1,900,000	6,599
161630-BD-9	CHASE 2007-A1 11M1 RMBS		11/01/2015	SCHEDULED PAY UP			8,901	
165167-CQ-8	CHESAPEAKE ENERGY CORP		12/23/2015	EXCHANGE		3,561,840	7,344,000	
166764-AM-2	CHEVRON CORP		11/24/2015	DEUTSCHE BANK AG		1,991,040	2,000,000	600

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166764-AT-7	CHEVRON CORP		11/19/2015	Various		984,940	1,000,000	5,425
166764-AY-6	CHEVRON CORP		11/09/2015	BARCLAYS		3,000,000	3,000,000	
166764-BA-7	CHEVRON CORP		11/09/2015	MORGAN STANLEY		15,000,000	15,000,000	
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		05/18/2015	EXCHANGE		2,669,559	2,687,678	
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		03/13/2015	EXCHANGE		1,544,440	1,560,368	
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		05/18/2015	EXCHANGE		1,450,868	1,460,716	
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		12/08/2015	Various		460,625	450,000	8,463
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		12/08/2015	Various		6,476,310	6,200,000	166,528
125509-BU-2	CIGNA CORPORATION		11/19/2015	Various		1,487,555	1,500,000	1,760
125581-GP-7	CIT GROUP INC		12/08/2015	Various		2,041,120	2,000,000	33,882
125581-GQ-5	CIT GROUP INC		08/11/2015	BARCLAYS		2,565,625	2,500,000	62,153
125581-GR-3	CIT GROUP INC		01/05/2015	Various		1,275,000	1,250,000	27,257
172967-HR-5	CITIGROUP INC		11/30/2015	Various		3,490,137	3,500,000	2,337
172967-JW-2	CITIGROUP INC		07/23/2015	CITIGROUP GLOBAL MARKETS		9,997,400	10,000,000	
172967-KA-8	CITIGROUP INC		11/19/2015	Various		998,760	1,000,000	6,799
174010-AB-7	CITIZENS BANK NA		12/08/2015	STIFEL CAPITAL MARKETS		1,484,310	1,500,000	715
184496-AL-1	CLEAN HARBORS INC		12/14/2015	JPMORGAN CHASE & CO.		114,138	115,000	262
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		12/08/2015	Various		2,574,803	2,575,000	
125896-BP-4	CMS ENERGY CORP		11/19/2015	Various		999,765	1,000,000	750
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC		11/03/2015	BARCLAYS		4,972,300	5,000,000	
191216-BR-0	COCA-COLA CO		10/22/2015	WELLS FARGO		11,994,720	12,000,000	
191216-BT-6	COCA-COLA CO		11/23/2015	Various		1,991,940	2,000,000	1,563
19238V-AG-0	COGECO CABLE INC	G	12/08/2015	Various		886,835	875,000	7,685
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH		3,375,000	3,375,000	
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	03/02/2015	DEUTSCHE BANK SECURITIES		140,091	141,506	
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		03/10/2015	DEUTSCHE BANK SECURITIES		822,934	855,994	
198280-AC-3	COLUMBIA PIPELINE GROUP INC		11/19/2015	Various		3,503,610	3,500,000	17,600
20030N-BD-2	COMCAST CORP		11/19/2015	Various		1,012,500	1,000,000	12,196
200339-DW-6	COMERICA BANK		07/07/2015	Various		13,517,715	13,500,000	7,917
14041N-ET-4	COMET_14-A5-A ABS		12/07/2015	Various		14,638,382	14,605,000	12,242
14041N-EU-1	COMET_15-A1 ABS		07/14/2015	JPMORGAN CHASE & CO.		11,562,741	11,565,000	447
14041N-EY-3	COMET_15-A5 ABS		07/16/2015	JPMORGAN CHASE & CO.		36,998,187	37,000,000	
14041N-EM-9	COMET_2013-A3 ABS		12/15/2015	Various		60,577,793	60,547,000	12,961
14041N-EP-2	COMET_2014-A2 ABS		08/14/2015	CREDIT SUISSE		12,603,625	12,582,000	1,761
201723-AK-9	COMMERCIAL METALS CO		10/19/2015	Various		2,110,106	2,225,000	25,232
203372-AM-9	COMMSCOPE INC		05/01/2015	JPMORGAN CHASE & CO.		2,015,000	2,000,000	43,083
203372-AN-7	COMMSCOPE INC		05/28/2015	JPMORGAN CHASE & CO.		150,000	150,000	
20337Y-AA-5	COMMSCOPE INC		12/08/2015	Various		782,908	800,000	11,250
205768-AK-0	COMSTOCK RESOURCES INC		03/10/2015	Various		1,327,725	1,340,000	
20826F-AE-6	CONOCOPHILLIPS CO		11/19/2015	WELLS FARGO		996,620	1,000,000	719
20826F-AH-9	CONOCOPHILLIPS CO		11/30/2015	Various		3,283,779	3,300,000	820
20826F-AM-8	CONOCOPHILLIPS CO		12/03/2015	Various		3,291,402	3,300,000	549
210382-AA-5	CONSTELLIS HOLDINGS LLC		05/06/2015	JEFFERIES & COMPANY, INC.		373,174	375,000	
210518-CY-0	CONSUMERS ENERGY CO		11/19/2015	Various		998,605	1,000,000	1,025
212015-AQ-4	CONTINENTAL RESOURCES INC		12/17/2015	JPMORGAN CHASE & CO.		192,000	320,000	915
219350-BA-2	CORNING INC		11/19/2015	Various		2,492,295	2,500,000	333
22160K-AH-8	COSTCO WHOLESALE CORP		02/20/2015	Various		4,947,650	5,000,000	2,500
13056J-AB-0	CRART_15-3 ABS		09/25/2015	CREDIT SUISSE		26,997,638	27,000,000	
225310-AJ-0	CREDIT ACCEPTANCE CORP		12/08/2015	Various		626,323	625,000	6,607
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	11/19/2015	Various		1,502,095	1,500,000	3,642
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	12/07/2015	CREDIT SUISSE		3,742,950	3,750,000	
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	11/19/2015	Various		698,705	700,000	3,101
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/09/2015	Various		4,902,613	4,869,000	
228189-AB-2	CROWN AMERICAS LLC		12/03/2015	JPMORGAN CHASE & CO.		1,995,000	2,000,000	35,750
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		02/02/2015	WELLS FARGO		508,750	500,000	7,448
228227-BD-5	CROWN CASTLE INTL CORP		01/06/2015	JPMORGAN CHASE & CO.		2,553,125	2,500,000	63,146
228255-AH-8	CROWN CORK & SEAL CO INC		11/05/2015	OPPENHEIMER & CO., INC.		1,812,938	1,650,000	49,013
126307-AF-4	CSC HOLDINGS LLC		12/08/2015	Various		1,557,068	1,500,000	14,766
126307-AH-0	CSC HOLDINGS LLC		06/23/2015	EXCHANGE		6,363,275	6,215,000	19,940
225458-6G-8	CSFB 2005-9 5A9 RMBS		10/01/2015	SCHEDULED PAY UP			1,380	
225470-Q8-9	CSMC 2006-3 5A5 RMBS		12/01/2015	SCHEDULED PAY UP			8	
126650-CH-1	CVS HEALTH CORP		11/19/2015	Various		42,774,688	42,800,000	5,236
126650-CJ-7	CVS HEALTH CORP		11/19/2015	Various		4,809,456	4,800,000	7,716
126650-CK-4	CVS HEALTH CORP		11/19/2015	Various		7,318,437	7,300,000	9,644
126650-CP-3	CVS HEALTH CORP		10/26/2015	EXCHANGE		750,000	750,000	14,349

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126650-CR-9	CVS HEALTH CORP		10/26/2015	EXCHANGE		2,577,556	2,493,333	50,213
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2015	SCHEDULED PAY UP			6,407	
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2015	SCHEDULED PAY UP			975	
02151N-AB-8	CWALT_07-18CB RMBS		11/25/2015	SCHEDULED PAY UP			2,339	
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2015	SCHEDULED PAY UP			4,241	
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2015	SCHEDULED PAY UP			3,023	
12543P-AK-9	CWHL_06-21 RMBS		12/01/2015	SCHEDULED PAY UP			2,818	
12666R-AF-7	CWL_06-9 RMBS		04/01/2015	SCHEDULED PAY UP			2,445	
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	06/26/2015	INVESTEC		8,038,067	8,038,067	
23331A-BE-8	D.R. HORTON INC		05/06/2015	WELLS FARGO		1,992,500	2,000,000	13,611
23331A-BK-4	D.R. HORTON INC		12/08/2015	Various		3,516,670	3,500,000	12,889
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC	R	11/19/2015	DEUTSCHE BANK AG		1,987,840	2,000,000	818
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	11/19/2015	Various		5,725,308	5,750,000	3,844
233851-BY-9	DAIMLER FINANCE NORTH AMERICA LLC	R	07/28/2015	DEUTSCHE BANK AG		19,992,200	20,000,000	
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC	R	07/28/2015	DEUTSCHE BANK AG		9,979,700	10,000,000	
235825-AB-2	DANA HOLDING CORP		08/11/2015	BANK OF AMERICA/MERRILL LYNCH		1,567,500	1,500,000	50,344
235825-AC-0	DANA HOLDING CORP		04/21/2015	Various		1,565,625	1,500,000	8,734
235825-AD-8	DANA HOLDING CORP		02/23/2015	BANK OF AMERICA/MERRILL LYNCH		4,166,475	3,965,000	94,019
235825-AE-6	DANA HOLDING CORP		09/24/2015	Various		580,188	575,000	7,795
235851-AN-2	DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MARKETS		19,973,200	20,000,000	
237266-AG-6	DARLING INGREDIENTS INC		01/29/2015	Various		5,336,150	5,385,000	31,533
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		12/08/2015	Various		3,497,043	3,500,000	2,778
24023K-AA-6	DBS GROUP HOLDINGS LTD	F	12/03/2015	HSBC SECURITIES, INC.		1,502,670	1,500,000	13,289
254683-AW-5	DCENT_12-4 ABS		08/20/2015	DEUTSCHE BANK AG		9,359,320	9,348,000	1,032
254683-BL-8	DCENT_14-A5 ABS		12/07/2015	Various		11,420,594	11,400,000	7,722
254683-BE-4	DCENT_2013-A5 ABS		10/27/2015	Various		5,671,497	5,660,000	2,453
254683-BJ-3	DCENT_2014-A3 ABS		09/16/2015	Various		20,602,195	20,557,000	3,839
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/26/2015	Various		2,140,650	2,250,000	24,750
242370-AD-6	DEAN FOODS CO		06/10/2015	Various		1,891,250	1,850,000	22,795
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	12/03/2015	CITIGROUP GLOBAL MARKETS		400,560	400,000	4,946
24702R-AF-8	DELL INC		04/15/2015	OPPENHEIMER & CO., INC.		3,501,250	3,350,000	59,773
24713G-AA-0	DELPHI AUTOMOTIVE PLC	E	11/09/2015	BARCLAYS		1,995,680	2,000,000	
254683-BA-2	DISC_13-2 ABS		06/29/2015	WELLS FARGO		23,045,999	23,037,000	6,623
25466A-AB-7	DISCOVER BANK		12/01/2015	UNION BANK OF SWITZERLAND		574,130	500,000	4,764
25466A-AG-6	DISCOVER BANK		11/19/2015	Various		1,005,530	1,000,000	7,319
25470X-AW-5	DISH DBS CORP		02/05/2015	EXCHANGE		5,640,000	5,640,000	69,031
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		05/07/2015	EXCHANGE		2,089,718	2,095,779	
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1		07/27/2015	Various		3,276,558	3,293,266	
25674D-AF-0	DOLLAR TREE TLB2		06/24/2015	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	
257375-AK-1	DOMINION GAS HOLDINGS LLC		11/12/2015	MORGAN STANLEY		498,315	500,000	
25746U-CA-5	DOMINION RESOURCES INC		11/19/2015	JEFFERIES & COMPANY, INC.		500,000	500,000	6,007
26138E-AP-4	DR PEPPER SNAPPLE GROUP		02/20/2015	JPMORGAN CHASE & CO.		2,091,100	2,000,000	17,778
06742L-AC-7	DROCK_14-2 ABS		02/05/2015	TD SECURITIES		14,990,625	15,000,000	5,487
233331-AT-4	DTE ENERGY COMPANY		11/19/2015	WELLS FARGO		498,760	500,000	5,767
26441C-AN-5	DUKE ENERGY CORP		02/23/2015	JPMORGAN CHASE & CO.		3,727,885	3,500,000	47,760
26483E-AH-3	DUN & BRADSTREET CORP		11/19/2015	Various		1,512,371	1,500,000	12,367
26817R-AN-8	DYNEGY INC		12/08/2015	Various		1,480,473	1,500,000	29,961
263534-BT-5	E.I. DU PONT DE NEMOURS		10/28/2015	CITIGROUP GLOBAL MARKETS		5,675,962	5,115,000	91,218
277432-AQ-3	EASTMAN CHEMICAL CO		11/19/2015	Various		5,918,028	5,930,000	95,247
278642-AM-5	EBAY INC		11/24/2015	DEUTSCHE BANK AG		1,482,060	1,500,000	719
278642-AK-9	EBAY INC.		11/19/2015	UNION BANK OF SWITZERLAND		993,640	1,000,000	9,024
278642-AL-7	EBAY INC.		02/27/2015	CITIGROUP GLOBAL MARKETS		4,897,800	5,000,000	15,813
278865-AR-1	ECOLAB INC		12/08/2015	WELLS FARGO		505,445	500,000	4,656
263534-BZ-1	EI DU PONT DE NEMOUR & C		11/30/2015	BB&T CAPITAL MARKETS		540,695	500,000	8,865
268317-AN-4	ELECTRICITE DE FRANCE SA	F	10/07/2015	MITSUBISHI UFJ SECURITIES (USA)		19,831,000	20,000,000	
268648-AP-7	EMC CORP		11/19/2015	Various		809,192	844,000	6,701
268648-AQ-5	EMC CORP		12/01/2015	MORGAN STANLEY		912,655	1,000,000	5,190
26867L-AA-8	EMD FINANCE LLC	R	11/30/2015	Various		5,997,360	6,000,000	1,464
26867L-AC-4	EMD FINANCE LLC	R	12/08/2015	JPMORGAN CHASE & CO.		5,498,745	5,500,000	1,936
26867L-AE-0	EMD FINANCE LLC	R	07/29/2015	Various		16,060,339	16,125,000	144,050
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		12/30/2015	EXCHANGE		929,999	1,000,000	3,000
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP		11/19/2015	Various		3,835,164	3,850,000	2,042
29271L-AA-2	ENDO FINANCE CO		10/27/2015	Various		1,196,250	1,150,000	11,460
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		11/03/2015	BANK OF AMERICA/MERRILL LYNCH		7,177,613	6,885,000	164,523
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		09/24/2015	Various		6,121,250	6,100,000	36,968

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29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		09/24/2015	Various		1,007,500	1,000,000	4,833
29265W-AA-6	ENEL SPA	F	03/04/2015	OPPENHEIMER & CO., INC.		3,697,500	3,000,000	120,313
29273A-AA-4	ENERGIZER SPINCO INC		12/08/2015	Various		1,792,460	1,825,000	30,074
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		10/26/2015	Various		6,256,403	5,409,494	
29273V-AD-2	ENERGY TRANSFER EQUITY LP		06/10/2015	JPMORGAN CHASE & CO.		1,050,000	1,000,000	24,479
29273V-AF-7	ENERGY TRANSFER EQUITY LP		05/19/2015	MORGAN STANLEY		1,477,500	1,500,000	
29273R-AX-7	ENERGY TRANSFER PARTNERS LP		11/19/2015	Various		960,134	950,000	7,476
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		11/19/2015	Various		703,176	800,000	6,210
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		11/19/2015	Various		3,517,271	3,650,000	6,105
29273R-BH-1	ENERGY TRANSFER PARTNERS LP		11/19/2015	Various		4,002,435	4,000,000	8,576
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		11/19/2015	Various		947,900	1,000,000	11,067
29358Q-AA-7	ENSCO PLC	E	11/19/2015	Various		1,489,419	1,550,000	23,885
29358Q-AC-3	ENSCO PLC	E	11/30/2015	MORGAN STANLEY		1,380,640	1,500,000	20,250
29365P-AN-2	ENTERGY GULF STATES LA		12/08/2015	CL KING & ASSOCIATES		329,031	300,000	2,000
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING LLC		11/19/2015	Various		3,283,333	3,300,000	1,013
268787-AD-0	EP ENERGY LLC		08/12/2015	EXCHANGE		5,004,285	5,000,000	65,521
29977H-AB-6	EP ENERGY/EP FINANCE INC		05/06/2015	JPMORGAN CHASE & CO.		649,000	600,000	22,396
29444U-AM-8	EQUINIX INC		12/08/2015	Various		6,649,230	6,413,000	107,354
29444U-AN-6	EQUINIX INC		09/02/2015	WELLS FARGO		5,050,000	5,000,000	50,017
30161N-AH-4	EXELON CORP		11/19/2015	Various		852,346	850,000	10,969
30161M-AP-8	EXELON GENERATION CO LLC		12/08/2015	JPMORGAN CHASE & CO.		500,695	500,000	5,982
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		02/20/2015	BANK OF AMERICA/MERRILL LYNCH		2,034,840	2,000,000	13,611
30231G-AF-9	EXXON MOBIL CORP		03/23/2015	Various		20,000,000	20,000,000	
30706V-AA-3	FAMILY TREE ESCROW LLC		02/09/2015	JPMORGAN CHASE & CO.		1,015,000	1,000,000	
31428X-BC-9	FEDEX CORP		02/27/2015	JPMORGAN CHASE & CO.		10,138,200	10,000,000	48,889
315292-AM-4	FERRELLGAS LP		12/08/2015	Various		2,546,340	2,583,000	58,966
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	F	07/30/2015	EXCHANGE		3,000,000	3,000,000	46,375
315786-AA-1	FIDELITY & GUARANTY LIFE		12/08/2015	Various		1,051,250	1,000,000	17,177
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV		12/03/2015	Various		1,003,335	1,000,000	1,900
316773-CT-5	FIFTH THIRD BANCORP		07/22/2015	DEUTSCHE BANK AG		24,967,750	25,000,000	
32008D-AA-4	FIRST DATA CORP		11/05/2015	DEUTSCHE BANK AG		2,080,000	2,080,000	
32008D-AB-2	FIRST DATA CORP		12/10/2015	Various		1,338,750	1,350,000	3,514
320517-AB-1	FIRST HORIZON NATIONAL CORP		11/19/2015	Various		6,484,100	6,500,000	2,333
337738-AN-8	FISERV INC		07/07/2015	Various		4,018,540	4,000,000	10,800
31679G-AD-1	FITAT_13-1 ABS		10/27/2015	Various		18,246,687	18,195,000	8,297
31679J-AD-5	FITAT_14-1 ABS		09/16/2015	SOCIETE GENERALE		6,002,344	6,000,000	1,140
31679K-AE-0	FITAT_2014-2 ABS		09/16/2015	WELLS FARGO		4,358,970	4,352,000	1,001
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	06/10/2015	CREDIT SUISSE		520,000	500,000	8,333
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD	F	06/03/2015	BANK OF AMERICA/MERRILL LYNCH		992,130	1,000,000	
345397-WM-1	FORD MOTOR CREDIT CO LLC		12/03/2015	BARCLAYS		1,992,496	2,000,000	3,042
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC		11/30/2015	Market Axess		988,037	1,000,000	1,018
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC		11/24/2015	GOLDMAN, SACHS & CO.		1,685,465	1,700,000	3,091
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		11/19/2015	Various		15,001,050	15,000,000	9,646
345397-XN-8	FORD MOTOR CREDIT COMPANY LLC		11/19/2015	Various		1,501,630	1,500,000	3,260
34530J-AD-8	FORDL_14-A ABS		08/20/2015	MORGAN STANLEY		23,695,371	23,700,000	4,477
34530J-AE-6	FORDL_14-A ABS		09/02/2015	TD SECURITIES		9,202,516	9,200,000	4,370
34530L-AE-1	FORDL_14-B ABS		10/09/2015	WELLS FARGO		3,752,344	3,750,000	
34530F-AE-4	FORDL_2013-B ABS		08/20/2015	TD SECURITIES		8,808,250	8,800,000	2,347
345838-AE-6	FOREST LABORATORIES INC		11/18/2015	Various		3,068,849	2,850,000	59,489
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		12/02/2015	JPMORGAN CHASE & CO.		1,125,225	1,667,000	14,714
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		07/27/2015	MIZUHO SECURITIES USA INC.		69,000	100,000	2,044
35802X-AF-0	FRESENIUS MED CARE II		12/08/2015	Various		951,373	875,000	16,993
35906A-AR-9	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.		141,000	141,000	
36740P-AA-1	GATES GLOBAL LLC		12/08/2015	Various		662,500	750,000	7,583
361448-AV-5	GATX CORPORATION		12/08/2015	Various		3,666,529	3,700,000	25,256
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING C	E	11/19/2015	Various		22,595,496	25,550,693	1,822
36159J-CK-5	GEMNT_11-2 ABS		02/05/2015	WELLS FARGO		15,023,438	15,000,000	7,004
36159J-CY-5	GEMNT_12-3 ABS		02/17/2015	JPMORGAN CHASE & CO.		33,529,570	33,500,000	9,213
36962G-4D-3	GENERAL ELEC CAP CORP		11/19/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		400,253	350,000	6,242
37045V-AD-2	GENERAL MOTORS CO		02/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,040,000	1,000,000	12,347
37045V-AG-5	GENERAL MOTORS CO		11/19/2015	BANK OF AMERICA/MERRILL LYNCH		578,652	600,000	3,533
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC		11/19/2015	SOCIETE GENERALE		992,490	1,000,000	11,288
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		11/19/2015	Various		4,677,910	4,750,000	21,500
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		11/19/2015	Various		4,574,012	4,600,000	2,530
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I		11/19/2015	Various		1,394,380	1,400,000	4,658

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY I		11/19/2015	BARCLAYS		1,392,534	1,400,000	6,259
74971X-AC-1	GENON ENERGY INC		04/23/2015	BAIRD (ROBERT W.) & CO. INC.		251,875	250,000	7,273
372917-AS-3	GENZYME CORP-GENL DIVISN	R	12/08/2015	U.S. BANCORP		1,120,530	1,000,000	24,444
375558-AY-9	GILEAD SCIENCES INC		07/06/2015	MORGAN STANLEY		3,029,940	3,000,000	45,433
375558-BB-8	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		17,967,600	18,000,000	
375558-BC-6	GILEAD SCIENCES INC		11/19/2015	Various		2,012,210	2,000,000	6,319
375558-BD-4	GILEAD SCIENCES INC		11/19/2015	Various		504,525	500,000	4,618
375558-BE-2	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.		9,998,900	10,000,000	
375558-BF-9	GILEAD SCIENCES INC		11/19/2015	JPMORGAN CHASE & CO.		502,255	500,000	3,549
378272-AL-2	GLENCORE FUNDING LLC	R	12/04/2015	Various		2,282,600	2,400,000	2,356
37954F-AD-6	GLOBAL PARTNERS LP		10/23/2015	EXCHANGE		215,000	215,000	5,811
361841-AF-6	GLP CAPITAL LP		10/01/2015	MORGAN STANLEY		247,500	250,000	5,786
38012T-AC-6	GMACM_06-HE3 RMBS		11/01/2015	SCHEDULED PAY UP			89,569	
361894-AG-3	GMFALT_14-1 ABS		08/20/2015	TD SECURITIES		8,445,214	8,435,000	1,523
38141G-VP-6	GOLDMAN SACHS GROUP INC		11/19/2015	Various		2,813,166	2,800,000	12,238
38148L-AD-8	GOLDMAN SACHS GROUP INC		11/24/2015	GOLDMAN, SACHS & CO.		10,500,075	10,500,000	102
382550-BD-2	GOODYEAR TIRE & RUBBER		12/08/2015	Various		1,063,460	1,000,000	15,302
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		11/02/2015	GOLDMAN, SACHS & CO.		2,625,000	2,625,000	
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		04/27/2015	CREDIT SUISSE		261,250	250,000	5,891
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		06/15/2015	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(67,468)		
398905-AK-5	GROUP 1 AUTOMOTIVE INC		12/08/2015	Various		7,796,299	7,800,000	84,542
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		12/03/2015	WELLS FARGO		1,000,000	1,000,000	
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	12/08/2015	HSBC SECURITIES, INC.		1,068,980	1,000,000	21,802
40052V-AC-8	GRUPO BIMBO SAB DE CV	F	12/09/2015	HSBC SECURITIES, INC.		974,560	1,000,000	17,976
36245E-AG-3	GSAMP_06-HE7 RMBS		11/25/2015	SCHEDULED PAY UP			34,223	
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		11/19/2015	Various		3,479,440	3,500,000	4,958
423074-AS-2	H.J. HEINZ CO		01/27/2015	Various		5,000,000	5,000,000	
423074-AZ-6	H.J. HEINZ CO		06/24/2015	Various		12,001,960	12,000,000	
423074-BH-5	H.J. HEINZ CO		11/30/2015	Various		17,793,882	17,825,000	11,115
406216-BF-7	HALLIBURTON CO		11/19/2015	Various		3,497,605	3,500,000	825
406216-BH-3	HALLIBURTON CO		11/19/2015	Various		3,500,405	3,500,000	1,031
44890V-AD-4	HALST_2014-B ABS		07/15/2015	TD SECURITIES		12,519,043	12,500,000	2,188
41242*-AW-2	HARDWOOD FUNDING LLC SERIES U ABS		04/02/2015	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V ABS		04/02/2015	JPMORGAN CHASE & CO.		7,000,000	7,000,000	
41284B-AB-2	HARLY_15-1 ABS		08/14/2015	DEUTSCHE BANK AG		26,432,369	26,475,806	2,353
43814E-AD-7	HAROT_13-2 ABS		03/24/2015	BARCLAYS		9,981,641	10,000,000	2,017
413875-AP-0	HARRIS CORP		04/23/2015	Various		22,588,350	22,500,000	833
413875-AQ-8	HARRIS CORP		11/30/2015	Various		2,746,895	2,750,000	675
413875-AR-6	HARRIS CORP		04/22/2015	Various		5,062,500	5,000,000	
44890U-AC-8	HART_14-B ABS		09/15/2015	WELLS FARGO		11,992,500	12,000,000	900
404119-BN-8	HCA INC		03/10/2015	JEFFERIES & COMPANY, INC.		2,115,000	2,000,000	49,444
404119-BR-9	HCA INC		05/06/2015	Various		10,371,750	10,025,000	89,344
404121-AF-2	HCA INC		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		2,027,500	2,000,000	17,681
421924-BK-6	HEALTHSOUTH CORP		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		2,472,050	2,415,000	33,944
421924-BN-0	HEALTHSOUTH CORP		03/09/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,762,500	2,750,000	
427866-AV-0	HERSHEY CO		08/18/2015	BANK OF AMERICA/MERRILL LYNCH		19,994,800	20,000,000	
42824C-AA-7	HEWLETT PACKARD ENTERPRISE CO		11/19/2015	Various		7,002,410	7,000,000	3,063
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO		11/19/2015	Various		11,988,830	12,000,000	3,563
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		11/19/2015	Various		1,007,590	1,000,000	4,500
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO		11/19/2015	Various		2,855,373	2,850,000	7,425
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.		9,972,500	10,000,000	
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO		11/19/2015	Various		5,979,665	6,000,000	3,969
42958Q-AD-8	HIGGINBOTHAM INSURANCE AGENCY TL		12/17/2015	SUNTRUST CAPITAL MARKETS		7,425,000	7,500,000	
431475-AA-0	HILL-ROM HOLDINGS INC		08/18/2015	GOLDMAN, SACHS & CO.		200,000	200,000	
43739E-BS-5	HMBT_05-4 RMBS		01/26/2015	SCHEDULED PAY UP				
436440-AH-4	HOLOGIC INC		06/18/2015	GOLDMAN, SACHS & CO.		250,000	250,000	
437076-BC-5	HOME DEPOT INC		02/20/2015	JPMORGAN CHASE & CO.		3,790,465	3,500,000	3,646
437076-BE-1	HOME DEPOT INC		07/06/2015	MIZUHO SECURITIES USA INC.		3,025,020	3,000,000	4,000
437076-BG-6	HOME DEPOT INC		11/19/2015	Various		1,995,900	2,000,000	12,542
437076-BJ-0	HOME DEPOT INC		11/24/2015	Various		4,757,470	4,750,000	3,359
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		08/20/2015	Various		12,356,112	12,366,000	2,919
40428H-PR-7	HSBC USA INC	R	11/19/2015	Various		497,245	500,000	2,578
444859-BA-9	HUMANA INC		11/30/2015	WELLS FARGO		688,114	700,000	123
444859-BC-5	HUMANA INC		11/19/2015	UNION BANK OF SWITZERLAND		1,006,340	1,000,000	3,865
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES INC		12/21/2015	BANK OF AMERICA/MERRILL LYNCH		1,524,375	1,500,000	1,875

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446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		11/02/2015	JPMORGAN CHASE & CO.		1,100,000	1,100,000	
446438-RR-6	HUNTINGTON NATIONAL BANK		11/03/2015	GOLDMAN, SACHS & CO.		14,982,300	15,000,000	
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1		08/10/2015	EXCHANGE		488,794	489,865	
451102-BA-4	ICAHN ENTERPRISES LP		12/10/2015	Various		1,005,710	1,000,000	11,132
451102-BB-2	ICAHN ENTERPRISES LP		12/03/2015	JPMORGAN CHASE & CO.		504,685	500,000	5,620
451102-BF-3	ICAHN ENTERPRISES LP		01/20/2015	CITIGROUP GLOBAL MARKETS		1,267,188	1,250,000	35,087
45672N-AD-3	INFOR (US) INC		04/09/2015	BANK OF AMERICA/MERRILL LYNCH		2,153,375	2,150,000	596
45672N-AF-8	INFOR (US) INC		12/08/2015	CREDIT SUISSE		654,125	650,000	8,465
44987C-AC-2	ING BANK NV	F	11/23/2015	Various		2,296,560	2,300,000	1,450
44987C-AF-5	ING BANK NV	F	08/10/2015	HSBC SECURITIES, INC.		25,000,000	25,000,000	
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE	E	11/23/2015	RBC DOMINION SECURITIES		839,503	850,000	1,611
45763P-AE-6	INMARSAT FINANCE PLC	F	12/08/2015	Various		5,321,775	5,345,000	38,362
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		08/15/2015	SCHEDULED PAY UP		22,776	22,776	
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		08/15/2015	SCHEDULED PAY UP		959	959	
458140-AQ-3	INTEL CORP		07/28/2015	Various		41,991,040	42,000,000	953
458140-AR-1	INTEL CORP		07/22/2015	WELLS FARGO		9,995,600	10,000,000	
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	02/04/2015	BARCLAYS		3,962,500	4,000,000	4,049
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		11/19/2015	WELLS FARGO		2,996,640	3,000,000	
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL		05/08/2015	MADISON CAPITAL FUNDING LLC		7,920,000	8,000,000	
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO		11/04/2015	GOLDMAN, SACHS & CO.		7,468,875	7,500,000	
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY	E	04/09/2015	EXCHANGE		375,000	375,000	3,646
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	E	04/09/2015	EXCHANGE		1,100,000	1,100,000	11,122
462613-AK-6	IPALCO ENTERPRISES INC		12/08/2015	Various		6,483,876	6,500,000	90,754
46284P-AP-9	IRON MOUNTAIN INC		01/26/2015	BANK OF AMERICA/MERRILL LYNCH		3,056,250	3,000,000	78,583
46284P-AQ-7	IRON MOUNTAIN INC		12/08/2015	Various		4,728,778	4,500,000	124,917
46284V-AA-9	IRON MOUNTAIN INC		09/24/2015	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000	
464592-AQ-7	ISLE OF CAPRI CASINOS		06/29/2015	EXCHANGE		127,382	125,000	2,122
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		08/03/2015	GOLDMAN, SACHS & CO.		14,962,650	15,000,000	
471109-AN-8	JARDEN CORP		10/21/2015	BARCLAYS		75,000	75,000	
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		12/03/2015	Market Axess		301,491	300,000	1,660
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO		11/19/2015	Various		1,352,986	1,350,000	7,453
24422E-SQ-3	JOHN DEERE CAPITAL CORP		11/24/2015	DEUTSCHE BANK AG		2,494,525	2,500,000	2,941
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		03/01/2015	SCHEDULED PAY UP				
46625H-KA-7	JPMORGAN CHASE & CO		11/23/2015	Various		994,600	1,000,000	7,750
487836-BL-1	KELLOGG CO		02/27/2015	JPMORGAN CHASE & CO.		13,303,935	13,500,000	48,813
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		05/19/2015	CREDIT SUISSE		502,750	500,000	
49327M-2F-0	KEYBANK NA		12/03/2015	KEYCORP		503,340	500,000	6,007
494368-BP-7	KIMBERLY-CLARK CORP		11/23/2015	Various		1,993,430	2,000,000	4,419
494368-BQ-5	KIMBERLY-CLARK CORP		02/27/2015	Various		10,002,600	10,000,000	5,153
494368-BR-3	KIMBERLY-CLARK CORP		08/03/2015	GOLDMAN, SACHS & CO.		2,490,775	2,500,000	
494368-BS-1	KIMBERLY-CLARK CORP		08/03/2015	GOLDMAN, SACHS & CO.		14,993,550	15,000,000	
49456B-AE-1	KINDER MORGAN INC		11/23/2015	Various		5,611,314	5,625,000	31,517
49456B-AJ-0	KINDER MORGAN INC		12/02/2015	Various		401,814	600,000	9,427
494580-AD-5	KINDRED HEALTHCARE INC		02/18/2015	STERNE AGEE CLEARING INC.		786,000	800,000	18,133
501044-CZ-2	KROGER CO		11/23/2015	WELLS FARGO		1,217,405	1,225,000	2,610
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	12/09/2015	BARCLAYS		1,890,935	2,050,000	27,500
501797-AK-0	L BRANDS INC		12/08/2015	Various		12,951,835	12,650,000	6,780
502413-AY-3	L-3 COMMUNICATIONS CORP		11/23/2015	MORGAN STANLEY		1,062,380	1,000,000	6,067
502413-AZ-0	L-3 COMMUNICATIONS CORP		11/23/2015	CITIGROUP GLOBAL MARKETS		313,782	300,000	5,225
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		11/30/2015	KEYCORP		989,210	1,000,000	10,844
50540R-AR-3	LABORATORY CORPORATION OF AMERICA		07/06/2015	BANK OF AMERICA/MERRILL LYNCH		2,988,090	3,000,000	34,781
513075-BE-0	LAMAR MEDIA CORP		04/14/2015	CITIGROUP GLOBAL MARKETS		1,030,000	1,000,000	23,056
513075-BH-3	LAMAR MEDIA CORP.		01/20/2015	CITIGROUP GLOBAL MARKETS		1,037,500	1,000,000	1,194
52108M-DS-9	LBUBS_06-C1 CMBS		09/11/2015	SCHEDULED PAY UP			23,900	
521865-AV-7	LEAR CORP		12/08/2015	Various		4,339,335	4,200,000	76,067
521865-AX-3	LEAR CORP		02/18/2015	Various		2,415,938	2,375,000	30,935
524ESC-S6-8	LEHMAN BROTHERS HOLDINGS INC		04/09/2015	CANTOR FITZGERALD		1,203,125	10,666,000	
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		03/19/2015	Various		2,227,249	15,100,000	
526057-BU-7	LENNAR CORP		12/08/2015	Various		768,235	750,000	4,188
526057-BV-5	LENNAR CORP		04/21/2015	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
526057-BW-3	LENNAR CORP		10/29/2015	DEUTSCHE BANK AG		991,690	1,000,000	
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL		05/08/2015	EXCHANGE		2,978,615	3,000,000	
52736R-BG-6	LEVI STRAUSS & CO		07/21/2015	EXCHANGE		5,150,000	5,150,000	60,083
53944V-AH-2	LLOYDS BANK PLC	F	11/23/2015	Various		502,845	500,000	632
539830-BE-8	LOCKHEED MARTIN CORP		11/23/2015	Various		479,185	500,000	3,464

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539830-BF-5	LOCKHEED MARTIN CORP		11/16/2015	JPMORGAN CHASE & CO.		5,978,460	6,000,000	
539830-BG-3	LOCKHEED MARTIN CORP		11/16/2015	JPMORGAN CHASE & CO.		993,610	1,000,000	
539830-BJ-7	LOCKHEED MARTIN CORP		11/16/2015	CITIGROUP GLOBAL MARKETS		14,974,350	15,000,000	
548661-DF-1	LOWE S COMPANIES INC		11/23/2015	Various		1,503,683	1,500,000	936
548661-DB-0	LOWES COMPANIES INC		11/24/2015	DEUTSCHE BANK AG		1,890,804	1,900,000	3,215
52524M-AX-7	LXS_07-9 RMBS		06/01/2015	SCHEDULED PAY UP			4,274	
55181X-AA-0	LYNX II CORP	R	02/04/2015	BANK OF AMERICA/MERRILL LYNCH		3,745,000	3,500,000	70,656
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST ABS		12/10/2015	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST ABS		12/10/2015	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE	E	04/08/2015	GOLDMAN, SACHS & CO.		75,000	75,000	
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE	E	06/12/2015	Various		398,000	400,000	3,789
565849-AF-3	MARATHON OIL CORP		12/08/2015	BARCLAYS		1,065,670	1,000,000	14,094
565849-AN-6	MARATHON OIL CORP		07/06/2015	JPMORGAN CHASE & CO.		3,491,925	3,500,000	6,525
55336V-AB-6	MARATHON PETROLEUM CORP		12/28/2015	EXCHANGE		5,036,690	5,000,000	101,597
55336V-AD-2	MARATHON PETROLEUM CORP		12/28/2015	EXCHANGE		1,391,944	1,500,000	30,563
55336V-AF-7	MARATHON PETROLEUM CORP		12/28/2015	EXCHANGE		7,300,374	7,250,000	26,508
55336V-AH-3	MARATHON PETROLEUM CORP		12/29/2015	EXCHANGE		8,411,127	8,500,000	31,078
571903-AN-3	MARRIOTT INTERNATIONAL INC		09/09/2015	JPMORGAN CHASE & CO.		5,486,525	5,500,000	
573284-AP-1	MARTIN MARIETTA MATERIALS INC		11/25/2015	CANTOR FITZGERALD		1,491,855	1,500,000	3,685
574599-BJ-4	MASCO CORP		12/10/2015	Various		713,110	720,000	4,524
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		09/30/2015	SCHEDULED PAY UP		89,979	134,968	
57665R-AA-4	MATCH GROUP		11/16/2015	EXCHANGE		6,000,000	6,250,000	
577081-AZ-5	MATTEL INC		11/30/2015	CITIGROUP GLOBAL MARKETS		1,001,860	1,000,000	1,763
587729-AC-8	MBART_14-1 ABS		06/29/2015	CREDIT SUISSE		24,564,256	24,595,000	8,916
58772P-AD-0	MBART_15-1 ABS		07/15/2015	MITSUBISHI UFJ SECURITIES (USA)		37,995,375	38,000,000	
58013M-ET-7	MCDONALD S CORP		07/08/2015	Various		1,663,315	1,670,000	3,361
58013M-EW-0	MCDONALDS CORPORATION		12/02/2015	MORGAN STANLEY		2,248,898	2,250,000	
58013M-EX-8	MCDONALDS CORPORATION		12/02/2015	MORGAN STANLEY		2,994,450	3,000,000	
58013M-EY-6	MCDONALDS CORPORATION		12/02/2015	MORGAN STANLEY		2,242,710	2,250,000	
580645-AM-1	MCGRAW HILL FINANCIAL INC		12/21/2015	EXCHANGE		17,154,234	17,068,000	145,789
580645-AN-9	MCGRAW HILL FINANCIAL INC		12/21/2015	EXCHANGE		2,221,939	2,210,000	24,918
581557-AZ-8	MCKESSON CORP		02/20/2015	BANK OF AMERICA/MERRILL LYNCH		3,966,480	4,000,000	21,000
581557-BE-4	MCKESSON CORP		03/26/2015	Various		9,793,741	9,297,000	76,843
582839-AE-6	MEAD JOHNSON NUTRITION C		12/03/2015	U.S. BANCORP		540,495	500,000	2,518
582839-AJ-5	MEAD JOHNSON NUTRITION CO		11/23/2015	Various		2,849,367	2,850,000	2,700
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/23/2015	JEFFERIES & COMPANY, INC.		524,375	500,000	12,839
58445M-AP-7	MEDIACOM LLC/US		12/08/2015	Various		913,273	875,000	24,444
58502B-AA-4	MEDNAX INC		12/03/2015	JPMORGAN CHASE & CO.		85,000	85,000	
585055-BG-0	MEDTRONIC INC		09/03/2015	EXCHANGE		3,019,463	3,000,000	35,000
585055-BJ-4	MEDTRONIC INC		11/24/2015	DEUTSCHE BANK AG		1,002,180	1,000,000	2,401
585055-BR-6	MEDTRONIC INC		09/03/2015	EXCHANGE		5,036,011	5,000,000	73,500
552704-AA-6	MEG ENERGY CORP	A	07/23/2015	Various		115,313	125,000	3,002
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		07/15/2015	TD SECURITIES		31,354,282	31,270,000	4,908
58933Y-AP-0	MERCK & CO INC		11/24/2015	DEUTSCHE BANK AG		1,990,380	2,000,000	796
58933Y-AR-6	MERCK & CO INC		03/26/2015	Various		13,940,220	14,000,000	33,917
BA5OCU-KS-4	MERCURY LAND PARTNERS LLC		12/09/2015	DIRECT		6,859,144	6,859,144	
59001A-AY-8	MERITAGE HOMES CORP		08/10/2015	EXCHANGE		215,000	215,000	2,437
59001K-AD-2	MERITOR INC		06/08/2015	BANK OF AMERICA/MERRILL LYNCH		252,656	250,000	3,798
59151K-AK-4	METHANEX CORP	A	11/23/2015	MORGAN STANLEY		447,400	500,000	10,389
552953-BY-6	MGM RESORTS INTERNATIONAL		02/02/2015	DEUTSCHE BANK AG		397,500	375,000	8,719
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		01/09/2015	RBC DOMINION SECURITIES		1,481,250	1,500,000	
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		03/31/2015	CREDIT SUISSE		162,745	162,745	
595112-BG-7	MICRON TECHNOLOGY INC		12/08/2015	Various		731,250	750,000	5,703
594918-BA-1	MICROSOFT CORP		11/23/2015	MORGAN STANLEY		993,750	1,000,000	6,927
594918-BF-0	MICROSOFT CORP		10/29/2015	JPMORGAN CHASE & CO.		19,980,000	20,000,000	
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		08/11/2015	SUNTRUST INVESTMENT SERVICES, INC.		400,000	400,000	
60682V-AD-2	MITSUBISHI UFJ TRUST & BANKING COR	F	11/23/2015	Various		997,915	1,000,000	1,399
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2015	SCHEDULED PAY UP			172	
60856B-AA-2	MOLEX INC		11/23/2015	Various		4,956,220	5,000,000	25,662
60855R-AF-7	MOLINA HEALTHCARE INC		12/10/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,401,875	1,400,000	2,613
60877U-BE-6	MOMENTIVE PERFORMANCE MATERIALS IN		11/13/2015	Various		1,164,400	1,667,000	5,929
609207-AC-9	MONDELEZ INTERNATIONAL INC		12/03/2015	WELLS FARGO		983,381	1,000,000	849
61166W-AW-1	MONSANTO CO		11/23/2015	Various		2,269,644	2,300,000	998
61166W-AE-1	MONSANTO COMPANY		02/20/2015	JPMORGAN CHASE & CO.		2,712,938	2,250,000	3,438
61166W-AT-8	MONSANTO COMPANY		11/23/2015	MORGAN STANLEY		1,487,355	1,500,000	15,125

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
615369-AD-7	MOODY S CORP		11/23/2015	MORGAN STANLEY		813,568	800,000	8,067
61761J-B4-0	MORGAN STANLEY		11/30/2015	Various		1,001,756	1,000,000	1,425
61761J-VN-6	MORGAN STANLEY		11/30/2015	WELLS FARGO		2,506,265	2,500,000	4,359
55336V-AA-8	MPLX LP		02/09/2015	Various		3,513,615	3,500,000	
55354G-AA-8	MSCI INC		12/08/2015	Various		4,116,085	3,975,000	31,613
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2015	SCHEDULED PAY UP			1,301	
55292L-AD-6	MTBAT_2013-1 ABS		08/20/2015	BARCLAYS		7,998,135	7,950,000	3,467
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		08/20/2015	EXCHANGE		3,378,122	3,402,576	
628530-AL-1	MYLAN INC		03/31/2015	Various		(11,625)		
628530-BF-3	MYLAN INC		12/08/2015	MORGAN STANLEY		1,480,080	1,500,000	7,756
62854A-AA-2	MYLAN NV	E	12/04/2015	GOLDMAN, SACHS & CO.		2,996,220	3,000,000	
62854A-AB-0	MYLAN NV	E	12/04/2015	GOLDMAN, SACHS & CO.		2,999,040	3,000,000	
65490B-AE-5	NALT_14-B ABS		12/07/2015	Various		10,862,442	10,896,000	7,580
65477N-AE-6	NALT_2014-A ABS		10/09/2015	Various		31,019,268	31,016,000	2,565
65475U-AD-4	NAROT_12-A ABS		08/20/2015	WELLS FARGO		8,594,572	8,584,177	2,146
65475W-AD-0	NAROT_15-B ABS		07/15/2015	CITIGROUP GLOBAL MARKETS		39,496,860	39,500,000	
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS		06/30/2015	BANK OF AMERICA/MERRILL LYNCH		26,000,000	26,000,000	
636180-BM-2	NATIONAL FUEL GAS CO		11/23/2015	Various		672,382	675,000	3,842
637432-ND-3	NATIONAL RURAL UTILITIES COOP ABS		11/23/2015	MORGAN STANLEY		485,130	500,000	4,750
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI ABS		11/23/2015	Various		6,583,692	6,600,000	1,150
62886E-AH-1	NCR CORP		06/24/2015	JPMORGAN CHASE & CO.		101,500	100,000	1,722
62886E-AS-7	NCR CORP		06/25/2015	OPPENHEIMER & CO., INC.		54,000	50,000	133
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		05/01/2015	Various		1,542,147	1,542,147	
64072T-AA-3	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000	
64072T-AC-9	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000	
64072T-AE-5	NEPTUNE FINCO CORP		09/25/2015	JPMORGAN CHASE & CO.		200,000	200,000	
64110L-AG-1	NETFLIX INC		03/03/2015	EXCHANGE		1,787,282	1,750,000	559
64110L-AH-9	NETFLIX INC		02/03/2015	MORGAN STANLEY		2,265,000	2,250,000	306
64110L-AK-2	NETFLIX INC		02/02/2015	MORGAN STANLEY		1,000,000	1,000,000	
64126X-AC-6	NEUSTAR INC		06/18/2015	STIFEL CAPITAL MARKETS		88,700	100,000	1,941
64753U-AB-4	NEW MILLENNIUM CLOSING TL		12/21/2015	EXCHANGE		1,221,126	1,436,619	
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		11/30/2015	WELLS FARGO		3,008,553	3,000,000	4,063
64952W-CB-7	NEW YORK LIFE GLOBAL FUNDING		10/27/2015	BANK OF AMERICA/MERRILL LYNCH		19,971,400	20,000,000	
651229-AR-7	NEWELL RUBBERMAID INC		12/08/2015	Various		1,989,890	2,000,000	3,106
65157Y-A*-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	JEFFERIES & COMPANY, INC.		365,457	4,500,000	
BAS0A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	CANCELLED TRADE		(365,457)	(4,500,000)	
65409Q-BB-7	NIELSEN FINANCE LLC		05/01/2015	Various		5,306,375	5,250,000	69,674
655044-AM-7	NOBLE ENERGY INC		07/31/2015	EXCHANGE		2,192,062	2,200,000	21,542
65504L-AH-0	NOBLE HOLDING INTL LTD	E	12/08/2015	MORGAN STANLEY		1,432,500	1,500,000	8,958
65535H-AG-4	NOMURA HOLDINGS INC	F	11/23/2015	WELLS FARGO		253,250	250,000	1,299
65557C-AP-8	NORDEA BANK AB	F	11/25/2015	Various		2,856,480	2,850,000	3,303
65557C-AR-4	NORDEA BANK AB	F	11/23/2015	Various		1,498,285	1,500,000	2,431
655844-BR-8	NORFOLK SOUTHERN CORP		10/29/2015	CITIGROUP GLOBAL MARKETS		2,483,175	2,500,000	
656560-AJ-8	NORTEK INC INCREMENTAL 1 TL		08/05/2015	EXCHANGE		987,946	990,000	
665772-CM-9	NORTHERN STATES POWER CO		08/04/2015	MORGAN STANLEY		998,160	1,000,000	
665859-AP-9	NORTHERN TRUST CORP		04/16/2015	HSBC SECURITIES, INC.		5,379,600	5,000,000	93,813
66977W-AN-9	NOVA CHEMICALS CORP	G	02/20/2015	OPPENHEIMER & CO., INC.		2,618,750	2,500,000	8,750
66977W-AP-4	NOVA CHEMICALS CORP	A	12/08/2015	Various		4,396,533	4,250,000	53,035
67000X-AM-8	NOVELIS INC	A	12/14/2015	Various		287,573	293,000	7,917
629377-BU-5	NRG ENERGY INC		01/29/2015	JPMORGAN CHASE & CO.		521,250	500,000	12,698
62943W-AB-5	NRG YIELD OPERATING LLC		07/23/2015	EXCHANGE		5,740,433	5,500,000	129,747
67054L-AA-5	NUMERICABLE GROUP SA	F	12/21/2015	CITIGROUP GLOBAL MARKETS		1,945,000	2,000,000	34,938
67054L-AB-3	NUMERICABLE GROUP SA	F	02/19/2015	Various		5,603,750	5,500,000	97,417
62947Q-AT-5	NXP BV	F	06/23/2015	CITIGROUP GLOBAL MARKETS		99,875	100,000	218
677050-AE-6	OGLETHORPE POWER CORP		12/07/2015	U.S. BANCORP		554,830	500,000	7,201
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		07/21/2015	EXCHANGE		2,479,717	2,500,000	1,875
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LL		10/29/2015	EXCHANGE		5,037,746	5,000,000	11,472
68268N-AP-8	ONEOK PARTNERS LP		11/23/2015	Various		1,356,192	1,400,000	3,920
683715-AA-4	OPEN TEXT CORP	A	12/08/2015	Various		4,159,373	4,000,000	49,805
68389X-AR-6	ORACLE CORP		11/25/2015	DEUTSCHE BANK AG		1,502,430	1,500,000	1,763
688239-AE-2	OSHKOSH CORP		06/26/2015	EXCHANGE		9,465,532	9,250,000	157,443
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		02/05/2015	Various		3,169,370	3,050,000	37,195
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		04/17/2015	Various		9,674,460	9,515,000	129,638
690732-AD-4	OWENS & MINOR INC		12/08/2015	JPMORGAN CHASE & CO.		1,507,095	1,500,000	13,885
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		12/08/2015	Various		2,919,608	2,875,000	14,632

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69371R-L9-5	PACCAR FINANCIAL CORP		12/03/2015	U.S. BANCORP		2,000,302	2,000,000	36
694308-HN-0	PACIFIC GAS AND ELECTRIC CO		11/23/2015	Various		491,885	500,000	1,299
70213B-AA-9	PARTNERRE FINANCE B LLC		12/08/2015	MARKET AXESS		1,101,740	1,000,000	1,528
702150-AC-7	PARTY CITY HOLDCO INC		08/05/2015	BANK OF AMERICA/MERRILL LYNCH		200,000	200,000	
709599-AQ-7	PENSKE TRUCK LEASING CO LP		12/03/2015	FIRST TENNESSEE BANK		986,770	1,000,000	12,014
709599-AU-8	PENSKE TRUCK LEASING CO LP		12/03/2015	Various		16,434,430	16,500,000	6,089
713448-CU-0	PEPSICO INC		12/03/2015	Various		7,489,215	7,500,000	1,332
713448-CY-2	PEPSICO INC		07/14/2015	JPMORGAN CHASE & CO.		1,990,640	2,000,000	
714295-AB-8	PERRIGO CO	E	11/23/2015	BANK OF AMERICA/MERRILL LYNCH		984,490	1,000,000	15,750
71677H-AF-2	PET SMART INC TL		04/22/2015	MORGAN STANLEY DEAN WITTER		3,022,500	3,000,000	
71654Q-BK-7	PETROLEOS MEXICANOS	F	12/03/2015	JPMORGAN CHASE & CO.		498,750	500,000	1,622
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		08/24/2015	BANK OF MONTREAL		7,796,250	7,875,000	
717081-DM-2	PFIZER INC		11/19/2015	MIZUHO SECURITIES USA INC.		456,701	450,000	383
717081-DQ-3	PFIZER INC		10/07/2015	EXCHANGE		2,038,374	2,000,000	2,353
717081-DR-1	PFIZER INC		10/22/2015	EXCHANGE		26,178,767	24,243,000	192,597
717081-DS-9	PFIZER INC		10/07/2015	EXCHANGE		17,700,328	17,750,000	157,285
717081-DT-7	PFIZER INC		10/07/2015	EXCHANGE		3,483,724	3,600,000	12,320
718549-AA-6	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC		7,000,000	7,000,000	
718549-AB-4	PHILLIPS 66 PARTNERS LP		11/23/2015	Various		5,363,146	5,400,000	4,086
72147K-AC-2	PILGRIMS PRIDE CORP		11/10/2015	Various		2,545,000	2,545,000	23,529
73329A-AC-2	PILOT_14-1 ABS		08/20/2015	BANK OF AMERICA/MERRILL LYNCH		20,012,500	20,000,000	2,861
723787-AL-1	PIONEER NATURAL RESOURCES CO		11/30/2015	GOLDMAN, SACHS & CO.		2,992,500	3,000,000	
723787-AM-9	PIONEER NATURAL RESOURCES CO		11/30/2015	MORGAN STANLEY		1,498,335	1,500,000	
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		11/23/2015	STIFEL CAPITAL MARKETS		477,485	500,000	5,850
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		11/23/2015	Various		969,825	1,000,000	6,006
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		03/12/2015	EXCHANGE		1,139,584	1,125,000	8,125
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP		12/23/2015	EXCHANGE		1,139,077	1,125,000	13,941
69353R-EN-4	PNC BANK NA		11/19/2015	Various		1,997,000	2,000,000	1,737
69353R-ES-3	PNC BANK NA		07/16/2015	JPMORGAN CHASE & CO.		4,996,500	5,000,000	
69353R-ET-1	PNC BANK NA		10/29/2015	MORGAN STANLEY		7,498,875	7,500,000	
69353R-EU-8	PNC BANK NA		12/01/2015	Various		2,004,480	2,000,000	2,110
69353R-ER-5	PNC FINANCIAL SERVICES GROUP INC (		07/16/2015	JPMORGAN CHASE & CO.		9,998,800	10,000,000	
737446-AH-7	POST HOLDINGS INC		08/12/2015	BARCLAYS		100,000	100,000	
737446-AJ-3	POST HOLDINGS INC		08/12/2015	BARCLAYS		85,000	85,000	
739348-AA-4	POWER STOP LLC TERM LOAN		05/29/2015	BANK OF MONTREAL		7,425,000	7,500,000	
69352J-AN-7	PPL ENERGY SUPPLY LLC		07/01/2015	CITIGROUP GLOBAL MARKETS		255,406	275,000	773
74005P-BP-8	PRAXAIR INC		09/21/2015	DEUTSCHE BANK AG		19,981,200	20,000,000	
74153W-CF-4	PRICOA GLOBAL FUNDING I		09/14/2015	DEUTSCHE BANK AG		9,995,600	10,000,000	
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II		03/31/2015	U.S. BANCORP		998,680	1,000,000	
742718-EG-0	PROCTER & GAMBLE CO		07/07/2015	MITSUBISHI UFJ SECURITIES (USA)		3,030,540	3,000,000	10,925
742718-EH-8	PROCTER & GAMBLE CO		11/24/2015	DEUTSCHE BANK AG		1,498,260	1,500,000	724
743263-AR-6	PROGRESS ENERGY INC		02/20/2015	CITIGROUP GLOBAL MARKETS		1,103,570	1,000,000	4,889
744320-BX-2	PRUDENTIAL FINANCIAL INC		11/19/2015	DEUTSCHE BANK AG		1,003,820	1,000,000	254
744320-AV-4	PRUDENTIAL FINANCIAL INC ABS		11/23/2015	Various		1,506,250	1,500,000	896
745310-AH-5	PUGET ENERGY INC		12/31/2015	EXCHANGE		1,086,444	1,100,000	5,130
745867-AP-6	PULTE HOMES INC		10/07/2015	CANTOR FITZGERALD		3,082,500	3,000,000	78,625
745867-AT-8	PULTE HOMES INC		12/15/2015	CANTOR FITZGERALD		3,313,973	3,373,000	69,147
747525-AF-0	QUALCOMM INC		11/23/2015	Various		1,468,365	1,500,000	335
747525-AH-6	QUALCOMM INC		12/08/2015	Various		3,295,772	3,300,000	485
74819R-AP-1	QUEBECOR MEDIA INC	G	02/23/2015	BANK OF AMERICA/MERRILL LYNCH		2,085,000	2,000,000	22,681
74834L-AW-0	QUEST DIAGNOSTICS INC		11/19/2015	Various		2,739,893	2,750,000	938
74834L-AX-8	QUEST DIAGNOSTICS INC		11/30/2015	Various		8,248,918	8,250,000	15,288
74840L-AA-0	QUICKEN LOANS INC		05/12/2015	Various		3,684,500	3,650,000	950
748767-AF-7	QUINTILES TRANSNATIONAL CORP		12/08/2015	Various		753,710	750,000	1,760
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B		05/27/2015	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000	
747262-AQ-6	QVC INC		12/08/2015	STIFEL CAPITAL MARKETS		1,488,090	1,500,000	9,115
747262-AW-3	QVC INC		11/23/2015	Market Axess		441,255	500,000	7,721
751212-AB-7	RALPH LAUREN CORP		08/13/2015	GOLDMAN, SACHS & CO.		9,979,500	10,000,000	
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2015	SCHEDULED PAY UP			1,226	
75444J-AC-8	RAVN AIR GROUP INC TL		08/20/2015	BNP PARIBAS SECURITIES CORP		8,465,000	8,500,000	
759187-BL-0	REGIONS BANK OF ALABAMA		07/28/2015	DEUTSCHE BANK AG		7,491,075	7,500,000	
7591EP-AJ-9	REGIONS FINANCIAL CORP		12/08/2015	KEYCORP		996,980	1,000,000	1,444
76009N-AK-6	RENT-A-CENTER INC		12/08/2015	Various		420,664	525,000	1,392
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		12/08/2015	Various		1,785,938	1,750,000	19,566
767201-AS-5	RIO TINTO FINANCE (USA) LTD	F	06/11/2015	DEUTSCHE BANK AG		7,449,975	7,500,000	

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767754-CH-5	RITE AID CORP		03/19/2015	CITIGROUP GLOBAL MARKETS		250,000	250,000	
74966N-AA-4	RJS POWER HOLDINGS LLC		01/23/2015	JPMORGAN CHASE & CO.		4,387,500	4,500,000	8,328
771196-AZ-5	ROCHE HOLDINGS INC	R	11/25/2015	MORGAN STANLEY		993,980	1,000,000	1,148
771196-BJ-0	ROCHE HOLDINGS INC	R	11/23/2015	Various		994,610	1,000,000	708
772739-AP-3	ROCK-TENN CO		11/30/2015	JEFFERIES & COMPANY, INC.		613,776	600,000	5,367
773903-AF-6	ROCKWELL AUTOMATION INC		07/08/2015	Various		2,980,500	3,000,000	24,942
773903-AG-4	ROCKWELL AUTOMATION INC		12/03/2015	Various		4,295,372	4,300,000	2,084
77578J-AA-6	ROLLS ROYCE CORP	F	11/23/2015	Various		2,827,688	2,850,000	3,830
77578J-AB-4	ROLLS ROYCE CORP	F	11/23/2015	Various		10,974,130	11,000,000	4,330
776743-AA-4	ROPER TECHNOLOGIES INC		11/30/2015	BANK OF AMERICA/MERRILL LYNCH		2,998,860	3,000,000	
776743-AB-2	ROPER TECHNOLOGIES INC		11/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,347,759	1,350,000	
77714T-AA-9	ROSE ROCK MIDSTREAM LP		05/11/2015	WELLS FARGO		196,690	200,000	
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		05/12/2015	BANK OF AMERICA		2,613,990	2,613,990	
749685-AU-7	RPM INTERNATIONAL INC		05/26/2015	BANK OF AMERICA/MERRILL LYNCH		2,485,025	2,500,000	
78355H-JZ-3	RYDER SYSTEM INC		12/03/2015	Various		491,342	500,000	573
785592-AD-8	SABINE PASS LIQUEFACTION LLC		12/08/2015	Various		1,895,420	2,000,000	25,625
78390X-AA-9	SABINE PASS LIQUEFACTION LLC		06/10/2015	Various		6,493,750	6,500,000	7,969
78390X-AA-9	SAIC INC		12/08/2015	CANTOR FITZGERALD		1,022,720	1,000,000	1,236
79546V-AK-2	SALLY HOLDINGS LLC		02/04/2015	SUNTRUST INVESTMENT SERVICES, INC.		1,289,313	1,225,000	18,341
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		12/16/2015	BARCLAYS		1,005,000	1,000,000	2,813
79586K-AC-5	SAMARCO MINERACAO SA	F	11/10/2015	JPMORGAN CHASE & CO.		122,500	200,000	703
86359D-SR-9	SASC 2005-17 5A1 RMBS		11/01/2015	SCHEDULED PAY UP			87	
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		12/08/2015	Various		8,116,480	8,250,000	175,703
78401F-AG-2	SBA TELECOMMUNICATIONS		01/06/2015	JPMORGAN CHASE & CO.		619,913	610,000	16,953
78403D-AJ-9	SBA TOWER TRUST ABS		10/06/2015	BARCLAYS		10,500,000	10,500,000	
806261-AM-5	SCHAEFFLER FINANCE BV	F	03/27/2015	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	
80874P-AK-5	SCIENTIFIC GAMES CORP		11/04/2015	JPMORGAN CHASE & CO.		456,250	500,000	6,094
810186-AL-0	SCOTTS MIRACLE-GRO CO		10/07/2015	BANK OF AMERICA/MERRILL LYNCH		150,000	150,000	
81180W-AQ-4	SEAGATE HDD CAYMAN	E	05/11/2015	MORGAN STANLEY		4,985,900	5,000,000	
81211K-AW-0	SEALED AIR CORPORATION		11/30/2015	Various		3,724,375	3,625,000	32,209
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		05/01/2015	BABSON CAPITAL MANAGEMENT LLC		7,387,500	7,500,000	
816851-AW-9	SEMPRA ENERGY		11/23/2015	Various		2,745,985	2,750,000	1,200
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		05/11/2015	EXCHANGE		781,561	780,471	
81725W-AG-8	SENSATA TECHNOLOGIES BV	E	05/19/2015	CREDIT SUISSE		1,030,000	1,000,000	5,010
81725W-AH-6	SENSATA TECHNOLOGIES BV	E	06/10/2015	Various		4,287,500	4,000,000	16,719
81725W-AJ-2	SENSATA TECHNOLOGIES BV	E	06/10/2015	Various		3,514,375	3,500,000	12,708
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING	F	12/10/2015	Various		1,042,813	1,025,000	1,107
817565-CB-8	SERVICE CORP INTERNATIONAL		12/08/2015	Various		3,137,450	3,000,000	36,505
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		01/21/2015	BANK OF AMERICA/MERRILL LYNCH		1,707,750	1,650,000	2,710
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP	R	11/23/2015	JPMORGAN CHASE & CO.		1,490,865	1,500,000	6,458
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	07/29/2015	BARCLAYS		5,048,950	5,000,000	21,667
822582-BP-6	SHELL INTERNATIONAL FINANCE BV	F	11/05/2015	JPMORGAN CHASE & CO.		14,917,650	15,000,000	
82620K-AA-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	11/19/2015	DEUTSCHE BANK AG		1,497,750	1,500,000	2,310
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	07/29/2015	Various		16,609,134	16,765,000	54,257
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	11/23/2015	Various		3,378,173	3,375,000	
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	E	03/31/2015	BARCLAYS BANK		1,990,000	2,000,000	
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2015	SCHEDULED PAY UP		82,196	82,196	
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		12/10/2015	Various		2,240,401	2,375,000	57,577
827048-AR-0	SILGAN HOLDINGS INC		10/21/2015	Various		3,988,438	3,875,000	88,821
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1		05/06/2015	J. P. MORGAN SECURITIES, INC.		1,997,500	2,000,000	
82967N-AN-8	SIRIUS XM RADIO INC		12/21/2015	RBC DOMINION SECURITIES		1,545,000	1,500,000	34,260
82967N-AQ-1	SIRIUS XM RADIO INC		12/10/2015	Various		6,063,795	5,837,000	115,319
82967N-AU-2	SIRIUS XM RADIO INC		06/10/2015	Various		7,961,250	8,000,000	16,872
78454L-AH-3	SM ENERGY CO		05/19/2015	BANK OF AMERICA/MERRILL LYNCH		2,024,375	2,050,000	36,160
78454L-AK-6	SM ENERGY CO		07/14/2015	EXCHANGE		1,004,531	1,000,000	10,038
78454L-AL-4	SM ENERGY CO		07/15/2015	Various		2,494,525	2,585,000	23,830
832248-AV-0	SMITHFIELD FOODS INC		12/08/2015	Various		1,863,455	1,750,000	45,087
834423-AA-3	SOLVAY FINANCE AMERICA LLC	R	11/30/2015	MORGAN STANLEY		2,999,580	3,000,000	
834423-AB-1	SOLVAY FINANCE AMERICA LLC	R	11/30/2015	Various		1,648,631	1,650,000	
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO		12/09/2015	MORGAN STANLEY		1,185,158	1,200,000	9,539
843646-AN-0	SOUTHERN POWER CO		11/12/2015	BANK OF AMERICA/MERRILL LYNCH		4,997,100	5,000,000	
844741-BA-5	SOUTHWEST AIRLINES CO		12/03/2015	WELLS FARGO		1,017,280	1,000,000	2,444
844741-BB-3	SOUTHWEST AIRLINES CO		11/23/2015	Various		4,742,333	4,750,000	2,907
845467-AK-5	SOUTHWESTERN ENERGY CO		07/29/2015	Various		2,455,304	2,414,000	2,716
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		11/23/2015	Various		3,623,592	3,650,000	1,050

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
84762L-AT-2	SPECTRUM BRANDS INC		12/08/2015	Various		1,231,199	1,206,000	14,463
847788-AT-3	SPEEDWAY MOTORSPORTS INC		06/19/2015	EXCHANGE		2,000,000	2,000,000	40,431
85207U-AH-8	SPRINT CORP		01/16/2015	CITIGROUP GLOBAL MARKETS		476,875	500,000	3,661
85207U-AJ-4	SPRINT CORP		10/07/2015	RBC DOMINION SECURITIES		4,552,875	5,325,000	65,416
852061-AK-6	SPRINT NEXTEL CORP		12/08/2015	Various		2,135,408	1,875,000	60,938
790849-AL-7	ST. JUDE MEDICAL INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH		29,927,700	30,000,000	
790849-AM-5	ST. JUDE MEDICAL INC		11/30/2015	BANK OF AMERICA/MERRILL LYNCH		3,806,568	3,800,000	9,800
854502-AB-7	STANLEY BLACK & DECKER INC		11/05/2015	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	
855030-AL-6	STAPLES INC		12/03/2015	Market Axess		302,370	300,000	3,346
855244-AD-1	STARBUCKS CORP		03/26/2015	JPMORGAN CHASE & CO.		4,348,760	4,000,000	77,000
857477-AS-2	STATE STREET CORP		08/13/2015	GOLDMAN, SACHS & CO.		14,965,800	15,000,000	
85771P-AM-4	STATOIL ASA	E	12/07/2015	WELLS FARGO		1,293,227	1,300,000	565
858119-AV-2	STEEL DYNAMICS INC		12/08/2015	Various		1,452,813	1,375,000	37,807
858119-AZ-3	STEEL DYNAMICS INC		12/23/2015	Various		1,852,500	2,025,000	22,181
858119-BD-1	STEEL DYNAMICS INC		12/14/2015	Various		8,212,399	8,000,000	70,797
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		04/16/2015	KEYCORP		1,035,000	1,000,000	21,389
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		12/08/2015	Various		1,477,210	1,500,000	7,986
86680W-AA-3	SUN MERGER SUB INC		07/13/2015	MORGAN STANLEY		204,250	200,000	4,813
86680W-AB-1	SUN MERGER SUB INC		04/27/2015	Various		3,578,750	3,500,000	98,733
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		11/12/2015	U.S. BANCORP		499,525	500,000	
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		12/08/2015	Various		7,682,878	7,465,000	14,220
86765L-AB-3	SUNOCO LP / SUNOCO FINANCE CORP		07/15/2015	CREDIT SUISSE		6,000,000	6,000,000	
87165B-AE-3	SYNCHRONY FINANCIAL		11/23/2015	CITIGROUP GLOBAL MARKETS		987,800	1,000,000	8,550
87165B-AJ-2	SYNCHRONY FINANCIAL		12/01/2015	CITIGROUP GLOBAL MARKETS		15,745,905	15,750,000	
89231T-AB-6	TAOT_15-C ABS		12/15/2015	Various		49,953,125	50,000,000	3,833
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/15/2015	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
87612B-AK-8	TARGA RESOURCES PARTNERS		01/05/2015	BARCLAYS		2,030,000	2,000,000	55,604
87612B-AR-3	TARGA RESOURCES PARTNERS LP		10/30/2015	EXCHANGE		4,596,710	4,750,000	89,805
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		12/08/2015	Various		819,220	875,000	9,042
87612E-BD-7	TARGET CORP		04/21/2015	CITIGROUP GLOBAL MARKETS		3,803,096	3,553,000	39,034
87612E-BB-1	TARGET CORPORATION		07/06/2015	MIZUHO SECURITIES USA INC.		3,052,290	3,000,000	2,492
87233Q-AB-4	TC PIPELINES LP		11/30/2015	Various		728,820	750,000	2,431
872267-AC-3	TCFAT_14-1 ABS		09/16/2015	Various		18,541,295	18,570,000	2,651
87815V-AG-8	TEAMHEALTH HOLDINGS INC		11/13/2015	CITIGROUP GLOBAL MARKETS		200,000	200,000	
878744-AA-9	TECK RESOURCES LIMITED	A	11/30/2015	Various		685,171	800,000	7,508
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		09/21/2015	Various		300,750	300,000	
88031R-AA-6	TENASKA ALABAMA		10/19/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		8,886,491	8,266,503	30,942
88033G-BU-3	TENET HEALTHCARE CORP		01/05/2015	BANK OF AMERICA/MERRILL LYNCH		1,020,000	1,000,000	4,882
88033G-CA-6	TENET HEALTHCARE CORP		12/08/2015	Various		748,375	750,000	6,988
88033G-CK-4	TENET HEALTHCARE CORP		06/02/2015	BARCLAYS		99,500	100,000	
88033G-CN-8	TENET HEALTHCARE CORPORATION		08/24/2015	EXCHANGE		49,754	50,000	638
88037E-AJ-0	TENNECO INC		02/10/2015	BARCLAYS		3,564,308	3,419,000	34,712
881609-AZ-4	TESORO CORP		12/08/2015	Various		1,024,035	1,000,000	14,557
881609-BA-8	TESORO CORP		12/18/2015	Various		5,796,250	5,750,000	101,076
882508-AZ-7	TEXAS INSTRUMENTS INC		04/27/2015	MORGAN STANLEY		4,982,450	5,000,000	
920355-AH-7	THE VALSPAR CORP		02/03/2015	WELLS FARGO		1,152,851	1,131,000	1,555
883556-BH-4	THERMO FISHER SCIENTIFIC INC		12/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,762,128	1,750,000	18,608
883556-BL-5	THERMO FISHER SCIENTIFIC INC		11/30/2015	MIZUHO SECURITIES USA INC.		9,999,700	10,000,000	
872539-AA-9	TJX COMPANIES INC		07/06/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		3,048,630	3,000,000	5,500
87264A-AL-9	T-MOBILE USA INC		12/08/2015	Various		2,619,460	2,500,000	57,785
88947E-AN-0	TOLL BROTHERS FINANCE CORP		06/10/2015	BANK OF AMERICA/MERRILL LYNCH		1,732,500	1,750,000	12,760
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		10/27/2015	DEUTSCHE BANK AG		4,125,000	4,125,000	
89033*-AA-2	TOO FACED COSMETICS TL		07/10/2015	KEYBANK NATIONAL ASSOCIATION		7,425,000	7,500,000	
891906-AA-7	TOTAL SYSTEM SERVICES IN		11/30/2015	Market Axess		2,745,710	2,750,000	363
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		06/17/2015	CITIZENS BANK, NA		7,223,750	7,250,000	
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		08/20/2015	TD SECURITIES		14,973,047	15,000,000	2,875
89352H-AQ-2	TRANSCANADA PIPELINES LTD	A	11/04/2015	HSBC SECURITIES, INC.		14,993,850	15,000,000	
893830-AS-8	TRANSOCEAN INC	F	12/08/2015	Various		6,430,058	7,025,000	155,343
893830-AZ-2	TRANSOCEAN INC	F	02/04/2015	Various		564,475	670,000	7,387
893830-BB-4	TRANSOCEAN INC	F	04/22/2015	WELLS FARGO		87,750	100,000	2,338
893830-BC-2	TRANSOCEAN INC	F	06/17/2015	BANK OF AMERICA/MERRILL LYNCH		235,500	300,000	1,899
893830-BD-0	TRANSOCEAN INC	F	02/11/2015	Various		5,214,000	5,785,000	48,045
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		06/23/2015	Various		7,443,750	7,500,000	
89469A-AB-0	TREEHOUSE FOODS INC		12/08/2015	Various		2,886,563	2,875,000	50,155
962178-AL-3	TRI POINTE HOLDINGS INC		06/19/2015	EXCHANGE		295,216	300,000	146

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962178-AN-9	TRI POINTE HOLDINGS INC		06/19/2015	EXCHANGE		2,826,116	2,750,000	1,795
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	11/30/2015	Various		524,160	500,000	5,623
902494-AW-3	TYSON FOODS INC		11/30/2015	BARCLAYS		201,824	200,000	1,590
90261X-HM-7	UBS AG (STAMFORD BRANCH)	F	11/25/2015	Various		1,999,390	2,000,000	
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD	F	11/30/2015	Various		2,000,360	2,000,000	5,654
903914-AC-3	ULTRA PETROLEUM CORP	G	03/26/2015	Various		3,036,250	3,500,000	89,238
904764-AR-8	UNILEVER CAPITAL CORP	R	07/28/2015	JPMORGAN CHASE & CO.		29,826,300	30,000,000	
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)		12/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,306,682	1,300,000	2,844
907818-DY-1	UNION PACIFIC CORP		02/27/2015	CITIGROUP GLOBAL MARKETS		7,336,770	7,000,000	30,965
907818-EA-2	UNION PACIFIC CORP		12/03/2015	UNION BANK OF SWITZERLAND		987,470	1,000,000	6,350
907818-EE-4	UNION PACIFIC CORP		06/16/2015	JPMORGAN CHASE & CO.		29,976,000	30,000,000	
910047-AF-6	UNITED CONTINENTAL HLDGS		12/08/2015	Various		1,061,000	1,000,000	14,167
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		04/06/2015	GOLDMAN, SACHS & CO.		1,037,500	1,000,000	23,000
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		12/08/2015	Various		2,740,935	2,750,000	9,378
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		08/17/2015	Various		1,370,000	1,375,000	668
913017-BZ-1	UNITED TECHNOLOGIES CORP		04/29/2015	JPMORGAN CHASE & CO.		30,112,500	30,000,000	3,875
91324P-CL-4	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		34,955,550	35,000,000	
91324P-CM-2	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.		16,989,800	17,000,000	
91337D-AB-0	UNITYMEDIA KABELBW GMBH	F	02/03/2015	JPMORGAN CHASE & CO.		1,060,000	1,000,000	17,694
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		10/09/2015	BNP PARIBAS SECURITIES CORP		3,712,500	3,750,000	
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		12/08/2015	Various		1,233,905	1,300,000	27,228
90346W-AB-9	US AIRWAYS INC ABS		12/15/2015	CANTOR FITZGERALD		708,782	701,765	3,458
90331H-MM-2	US BANK NA		11/25/2015	U.S. BANCORP		996,150	1,000,000	759
90327Q-CX-5	USAA CAPITAL CORP		07/14/2015	CITIGROUP GLOBAL MARKETS		39,980,800	40,000,000	
90290X-AD-9	USAOT_15-1-A4 ABS		07/21/2015	RBC DOMINION SECURITIES		19,996,106	20,000,000	
91912E-AA-3	VALE SA	F	12/02/2015	Various		2,551,596	3,900,000	50,844
920253-AD-3	VALMONT INDUSTRIES		12/08/2015	MORGAN STANLEY		225,584	200,000	1,877
920253-AE-1	VALMONT INDUSTRIES INC		11/30/2015	JPMORGAN CHASE & CO.		348,576	400,000	3,617
920253-AF-8	VALMONT INDUSTRIES INC		11/30/2015	JPMORGAN CHASE & CO.		175,132	200,000	1,722
92345Y-AD-8	VERISK ANALYTICS INC		11/30/2015	Various		988,975	1,000,000	11,000
92343V-CD-4	VERIZON COMMUNICATIONS INC		11/24/2015	DEUTSCHE BANK AG		1,995,480	2,000,000	3,339
92553P-AH-5	VIACOM INC		03/25/2015	CITIGROUP GLOBAL MARKETS		1,391,402	1,360,000	9,917
92553P-AY-8	VIACOM INC		07/07/2015	GOLDMAN, SACHS & CO.		3,018,270	3,000,000	5,729
92660F-AG-9	VIDEOTRON LTD	A	12/08/2015	Various		4,102,400	4,000,000	30,906
92658T-AQ-1	VIDEOTRON LTEE	A	12/23/2015	Various		6,314,750	6,200,000	47,472
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	04/17/2015	Various		2,497,170	2,357,000	11,833
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	01/13/2015	OPPENHEIMER & CO., INC.		2,525,000	2,500,000	
G9368P-AV-6	VIRGIN MEDIA FINANCE PLC TL TAC F	E	06/17/2015	EXCHANGE		2,667,239	2,693,285	
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC	F	12/21/2015	RBC DOMINION SECURITIES		1,990,000	2,000,000	48,583
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	F	04/23/2015	GOLDMAN, SACHS & CO.		3,030,000	3,000,000	13,125
92826C-AB-8	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH		3,746,813	3,750,000	
92826C-AC-6	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH		6,740,618	6,750,000	
92826C-AD-4	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH		1,494,510	1,500,000	
92826C-AF-9	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH		3,743,738	3,750,000	
928377-AA-8	VISTA OUTDOOR INC		12/08/2015	Various		3,182,658	3,125,000	7,833
928668-AJ-1	VOLKSWAGEN AG	F	05/19/2015	GOLDMAN, SACHS & CO.		25,000,000	25,000,000	
928668-AM-4	VOLKSWAGEN AG	F	11/30/2015	Various		445,651	480,000	2,069
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	07/07/2015	RBC DOMINION SECURITIES		3,016,200	3,000,000	8,323
91829K-AA-1	VPI ESCROW CORP		01/07/2015	STERNE AGEE CLEARING INC.		3,120,000	3,000,000	46,219
91831A-AA-9	VRX ESCROW CORP	G	12/08/2015	Various		466,408	500,000	4,815
91831A-AB-7	VRX ESCROW CORP	G	03/13/2015	DEUTSCHE BANK AG		1,125,000	1,125,000	
92867Q-AE-1	VWALT_14-A ABS		09/16/2015	Various		6,767,811	6,770,000	186
92867V-AD-2	VWALT_15-A ABS		02/25/2015	BARCLAYS		20,498,850	20,500,000	
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		07/06/2015	MORGAN STANLEY		3,020,520	3,000,000	11,475
931142-DP-5	WAL-MART STORES INC		02/27/2015	CITIGROUP GLOBAL MARKETS		14,633,615	13,771,000	166,629
25468P-DD-5	WALT DISNEY CO		09/14/2015	GOLDMAN, SACHS & CO.		19,983,000	20,000,000	
25468P-DC-7	WALT DISNEY COMPANY (THE)		11/30/2015	U.S. BANCORP		1,501,578	1,500,000	90
94106L-BA-6	WASTE MANAGEMENT INC		02/27/2015	Various		20,022,900	20,000,000	6,944
947075-AD-9	WEATHERFORD INTL LTD	E	02/09/2015	SEAPORT GROUP		1,526,250	1,500,000	36,750
94974B-GM-6	WELLS FARGO & CO		07/15/2015	WELLS FARGO		19,988,800	20,000,000	
94974B-GG-9	WELLS FARGO & COMPANY		11/24/2015	DEUTSCHE BANK AG		997,960	1,000,000	863
952355-AN-5	WEST CORP		12/08/2015	Various		3,846,175	4,000,000	43,933
958254-AE-4	WESTERN GAS PARTNERS LP		05/26/2015	MORGAN STANLEY		2,469,725	2,500,000	
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2015	SCHEDULED PAY UP			17	
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		02/01/2015	SCHEDULED PAY UP			315	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		11/01/2015	SCHEDULED PAY UP			84	
963320-AQ-9	WHIRLPOOL CORP		11/30/2015	BANK OF AMERICA/MERRILL LYNCH		701,078	700,000	4,293
966244-AA-3	WHITEWAVE FOODS CO		12/08/2015	Various		5,332,200	5,000,000	88,240
966387-AG-7	WHITING PETROLEUM CORP		12/08/2015	Various		592,658	625,000	8,368
97381W-AU-8	WINDSTREAM CORP		01/05/2015	STERNE AGEE CLEARING INC.		2,443,000	2,443,000	49,369
982526-AQ-8	WM WRIGLEY JR CO		07/15/2015	BARCLAYS		11,102,162	10,792,000	90,046
98161J-AD-9	WOART_15-A ABS		02/25/2015	BARCLAYS		15,499,893	15,500,000	
98160L-AE-3	WOLS_2013-A ABS		09/16/2015	HSBC SECURITIES, INC.		7,622,859	7,600,000	1,773
98212B-AE-3	WPX ENERGY INC		07/08/2015	Various		455,000	500,000	6,161
983130-AV-7	WYNN LAS VEGAS LLC		02/11/2015	DEUTSCHE BANK AG		10,500,000	10,500,000	
984121-CH-4	XEROX CORP		07/07/2015	MORGAN STANLEY		3,030,660	3,000,000	12,833
984121-CK-7	XEROX CORP		12/03/2015	Various		1,566,984	1,600,000	4,446
984121-CL-5	XEROX CORP		11/30/2015	Various		5,241,949	5,300,000	3,680
984121-CM-3	XEROX CORP		11/30/2015	Various		5,942,170	6,000,000	5,007
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	R	08/13/2015	CITIGROUP GLOBAL MARKETS		363,242	370,000	2,725
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	04/24/2015	CITIGROUP GLOBAL MARKETS		168,334	170,000	
98954U-AA-1	ZIGGO BOND FINANCE BV	F	01/14/2015	CREDIT SUISSE		1,007,500	1,000,000	
98978V-AJ-2	ZOETIS INC		11/09/2015	BARCLAYS		998,680	1,000,000	
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		05/01/2015	Various		10,670,000	11,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,461,275,218	4,485,918,615	13,477,434
025816-BJ-7	AMERICAN EXPRESS COMPANY		11/18/2015	WELLS FARGO		495,000	500,000	578
172967-JZ-5	CITIGROUP INC		09/30/2015	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
172967-KD-2	CITIGROUP INC		11/05/2015	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
38148B-AB-4	GOLDMAN SACHS GROUP INC		09/30/2015	GOLDMAN, SACHS & CO.		7,500,000	7,500,000	
46625H-KK-5	JPMORGAN CHASE & CO		11/23/2015	Various		2,799,600	2,800,000	3,062
59156R-BP-2	METLIFE INC		11/24/2015	Various		675,875	675,000	4,568
857477-AQ-6	STATE STREET CORP		11/24/2015	Various		926,750	925,000	1,914
902973-AY-2	US BANCORP CAPITAL I		11/16/2015	U.S. BANCORP		1,000,000	1,000,000	
4899999. Subtotal - Bonds - Hybrid Securities						28,397,225	28,400,000	10,122
8399997. Total - Bonds - Part 3						4,901,009,905	4,926,788,615	13,756,717
8399998. Total - Bonds - Part 5						2,905,955,697	2,904,500,141	5,514,517
8399999. Total - Bonds						7,806,965,602	7,831,288,756	19,271,234
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		09/30/2015	Various	6,485,000.000	1,608,642	0.00	
D3207M-11-0	HENKEL VORZUG	D	09/24/2015	Various	7,486.000	812,675	1.00	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	09/24/2015	Various	5,465.000	349,375	0.10	
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV	D	10/15/2015	Various	3,895.000	658,654	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,429,346	XXX	
8999997. Total - Preferred Stocks - Part 3						3,429,346	XXX	
8999998. Total - Preferred Stocks - Part 5						6,005,625	XXX	
8999999. Total - Preferred Stocks						9,434,971	XXX	
88579Y-10-1	3M COMPANY		12/10/2015	Various	11,573.000	1,780,963		
H0010V-10-1	ABB LTD-REG CMN STK	D	09/24/2015	Various	41,009.000	785,067		
002824-10-0	ABBOTT LABS		12/10/2015	Various	47,038.000	2,181,236		
00287Y-10-9	ABBVIE INC		10/15/2015	Various	24,456.000	1,588,465		
G1151C-10-1	ACCENTURE PLC	E	12/10/2015	Various	19,933.000	2,004,860		
H0023R-10-5	ACE LIMITED		12/10/2015	Various	8,183.000	900,338		
D0066B-18-5	ADIDAS SALOMON AG	D	12/23/2015	Various	11,246.000	905,880		
00724F-10-1	ADOBE SYS INC		10/15/2015	Various	13,396.000	1,055,277		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/10/2015	GOLDMAN, SACHS & CO.	1,494.000	231,708		
N00927-29-8	AEGON	D	09/04/2015	Various	28,222.000	210,703		
00817Y-10-8	AETNA INC.		12/10/2015	Various	11,121.000	1,234,027		
001055-10-2	AFLAC INC.		10/15/2015	Various	9,188.000	547,234		
00846U-10-1	AGILENT TECHNOLOGIES INC		09/24/2015	Various	20,888.000	750,396		
S22135-38-8	AGRIUM INC COM	C	09/24/2015	Various	7,351.000	723,816		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	12/23/2015	Various	263,400.000	1,555,304		
009158-10-6	AIR PRODUCTS & CHEM		10/09/2015	Various	5,943.000	787,079		
009363-10-2	AIRGAS INC		12/10/2015	Various	3,260.000	399,946		
J00882-12-6	AJINOMOTO	D	12/17/2015	Various	44,000.000	968,100		
N01803-10-0	AKZO N.V.	D	09/24/2015	Various	12,645.000	853,564		
013817-10-1	ALCOA INC COM		09/24/2015	CITIGROUP GLOBAL MARKETS	27,985.000	295,741		
015351-10-9	ALEXION PHARMACEUTICAL INC		09/24/2015	Various	3,808.000	685,821		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	09/24/2015	Various	15,340.000	671,523		

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G0177J-10-8	ALLERGAN PLC	E	12/10/2015	Various	14,475.000	4,313,033		
D03080-11-2	ALLIANZ SE-REG COM STK	D	10/15/2015	Various	6,937.000	1,135,032		
02079K-30-5	ALPHABET INC CLASS A		11/05/2015	Various	9,614.000	5,837,547		
02079K-10-7	ALPHABET INC CLASS C		12/30/2015	Various	9,388.000	5,680,339		
02209S-10-3	ALTRIA GROUP INC.		10/15/2015	JPMORGAN CHASE & CO.	39,330.000	2,276,027		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	09/24/2015	Various	26,607.000	1,084,542		
023135-10-6	AMAZON COM INC		12/10/2015	Various	7,947.000	4,409,778		
G03080-10-0	AMCOR LTD ORD	D	09/24/2015	Various	87,041.000	842,613		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/10/2015	Various	14,101.000	630,228		
025537-10-1	AMERICAN ELEC PWR INC		10/15/2015	Various	15,183.000	858,164		
025816-10-9	AMERICAN EXPRESS CO		10/15/2015	Various	12,738.000	987,971		
026874-78-4	AMERICAN INTL GROUP INC		12/10/2015	Various	31,125.000	1,880,478		
03027X-10-0	AMERICAN TOWER CORP		09/24/2015	Various	8,718.000	833,108		
03076C-10-6	AMERIPRISE FINL INC		12/09/2015	Various	13,444.000	1,590,044		
03073E-10-5	AMERISOURCEBERGEN CORP		12/10/2015	Various	10,845.000	1,122,404		
031162-10-0	AMGEN INC		12/10/2015	Various	14,396.000	2,271,543		
G0344G-10-1	AMP LTD	D	09/24/2015	Various	148,817.000	615,715		
032095-10-1	AMPHENOL CORP.		09/30/2015	Various	18,369.000	953,842		
032511-10-7	ANADARKO PETE CORP		10/15/2015	Various	8,987.000	640,450		
032654-10-5	ANALOG DEVICES INC		09/24/2015	Various	19,159.000	1,055,474		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	09/24/2015	Various	30,634.000	364,459		
B5064A-10-7	ANHEUSER-BUSCH INBEV NV	D	10/15/2015	JPMORGAN CHASE & CO.	17,995.000	2,072,564		
036752-10-3	ANTHEM INC		09/30/2015	Various	6,007.000	879,217		
Q09504-13-7	ANZ NATIONAL BANK	D	10/15/2015	Various	33,902.000	792,303		
G0408V-10-2	AON PLC	E	12/10/2015	Various	11,407.000	1,084,899		
K0514G-10-1	AP MOLLER MAERSK B	D	09/24/2015	Various	351.000	576,257		
037411-10-5	APACHE CORP		09/24/2015	CITIGROUP GLOBAL MARKETS	8,751.000	385,548		
037833-10-0	APPLE INC.		12/30/2015	Various	123,260.000	14,337,131		
038222-10-5	APPLIED MATERIALS INC		09/24/2015	Various	27,275.000	485,052		
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	09/24/2015	Various	36,332.000	284,742		
039483-10-2	ARCHER DANIELS MIDLAND CO		10/15/2015	Various	13,665.000	634,186		
G0483X-12-2	ARM HOLDINGS PLC	D	12/23/2015	Various	60,453.000	895,810		
04247X-10-2	ARMSTRONG WORLD IND		12/09/2015	Various	7,987.000	413,864		
N07059-20-2	ASML HOLDING N.V.	D	10/15/2015	Various	9,335.000	879,704		
W0817X-20-4	ASSA ABLOY B ORD	D	09/24/2015	Various	69,623.000	1,218,304		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	09/24/2015	Various	37,143.000	707,978		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	09/24/2015	Various	10,188.000	490,098		
J96216-12-2	ASTELLAS PHARMA INC	D	09/24/2015	Various	82,500.000	1,229,384		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	10/15/2015	Various	22,349.000	1,474,975		
00206R-10-2	AT&T INC		12/10/2015	Various	102,901.250	3,505,924		
W10020-11-8	ATLAS COPCO A ORD	D	09/24/2015	Various	36,937.000	948,030		
SBXDZ4-44-4	ATLAS COPCO IL A REDEMPTION SHARES	D	05/15/2015	DISTRIBUTION	19,211.000	15,576		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/24/2015	Various	12,418.000	980,015		
053332-10-2	AUTOZONE INC		12/10/2015	Various	3,259.000	2,320,046		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/24/2015	Various	7,908.000	953,754		
053484-10-1	AVALONBAY CMNTYS INC		09/24/2015	Various	6,607.000	1,095,183		
053611-10-9	AVERY DENNISON CORP		12/09/2015	Various	12,136.000	773,064		
G0683Q-10-9	AVIVA ORD GBP0.25	D	10/15/2015	Various	74,537.000	555,121		
F06106-10-2	AXA	D	10/15/2015	Various	33,976.000	853,046		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	09/24/2015	Various	116,279.000	801,906		
057224-10-7	BAKER HUGHES INC		10/15/2015	Various	9,802.000	549,851		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	10/20/2015	Various	287,798.980	1,886,945		
060505-10-4	BANK AMER CORP COM		12/10/2015	Various	166,642.000	2,805,562		
064058-10-0	BANK NEW YORK MELLON CORP		12/10/2015	Various	26,888.000	1,117,333		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	10/15/2015	Various	18,162.000	864,578		
063671-10-1	BANK OF MONTREAL	C	10/15/2015	Various	11,755.000	677,911		
G08036-12-4	BARCLAYS ORD GBP0.25	D	10/15/2015	Various	270,210.000	1,078,538		
067901-95-9	BARRICK GOLD CORP COM NPV	C	12/23/2015	Various	68,857.000	507,950		
D06216-31-7	BASF SE	D	10/15/2015	Various	17,362.000	1,429,844		
07177M-10-3	BAXALTA INC		12/09/2015	Various	35,681.000	1,187,861		
071813-10-9	BAXTER INTL INC		12/10/2015	Various	19,589.000	885,679		
D07112-11-9	BAYER AG ORD NPV	D	10/15/2015	Various	16,497.000	2,245,479		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		10/15/2015	Various	9,974.000	979,087		
054937-10-7	BB+T CORP		12/10/2015	Various	23,872.000	901,063		
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	10/05/2015	Various	102,691.660	974,821		

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05534B-76-0	BCE INC COM NPV	C	07/28/2015	CITIGROUP GLOBAL MARKETS	6,211.000	263,682		
075887-10-9	BECTON DICKINSON		09/24/2015	Various	5,548.000	786,067		
075896-10-0	BED BATH & BEYOND INC		09/24/2015	Various	12,663.000	810,867		
081437-10-5	BEMIS CO INC		12/09/2015	Various	10,620.000	490,379		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		10/15/2015	Various	15,532.000	2,185,851		
G1245Z-10-8	BG GROUP ORD GBP0.10	D	10/15/2015	Various	51,263.000	788,464		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	10/15/2015	Various	43,483.000	838,544		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	10/15/2015	Various	35,995.000	657,512		
09062X-10-3	BIOGEN INC		10/15/2015	Various	4,371.000	1,366,418		
F1058Q-23-8	BNP PARIBAS S.A.	D	10/15/2015	Various	18,975.000	1,127,221		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	09/24/2015	Various	146,000.000	497,952		
097023-10-5	BOEING CO		12/30/2015	Various	25,387.000	3,582,569		
101121-10-1	BOSTON PPTYS INC		09/24/2015	Various	9,602.000	1,141,570		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/24/2015	Various	45,708.000	751,074		
G12793-10-8	BP PLC	D	10/15/2015	Various	237,071.000	1,436,575		
Q6634U-10-6	BRAMBLES	D	09/24/2015	Various	98,926.000	732,363		
J04578-12-6	BRIDGESTONE	D	10/15/2015	Various	29,900.000	1,073,506		
110122-10-8	BRISTOL MYERS SQUIBB CO		10/15/2015	Various	31,457.000	1,980,177		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	D	10/15/2015	JPMORGAN CHASE & CO.	29,203.000	1,717,590		
G15540-11-8	BRITISH LAND COMPANY PLC	D	09/24/2015	Various	93,630.000	1,161,354		
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	09/24/2015	Various	53,394.000	852,164		
111320-10-7	BROADCOM CORP		10/15/2015	Various	14,006.000	714,410		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	10/15/2015	Various	35,014.000	1,224,088		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	10/15/2015	Various	161,367.000	1,090,492		
G16962-10-5	BUNGE LTD		07/27/2015	Various	4,855.000	424,123		
G1700D-10-5	BURBERRY GROUP	D	09/24/2015	Various	45,429.000	981,402		
127097-10-3	CABOT OIL + GAS CORP COM		09/24/2015	CITIGROUP GLOBAL MARKETS	10,363.000	271,563		
130570-10-7	CALIFORNIA RESOURCES CORP		09/24/2015	Various	32,775.000	97,692		
13342B-10-5	CAMERON INTERNATIONAL		07/27/2015	Various	4,656.000	222,734		
134429-10-9	CAMPBELL SOUP CO		10/15/2015	Various	25,214.000	1,219,303		
136069-10-1	CANADIAN IMP BANK COM NPV	C	10/15/2015	Various	8,561.000	618,663		
13643E-10-5	CANADIAN OIL SANDS LTD	C	09/24/2015	CITIGROUP GLOBAL MARKETS	39,908.000	206,477		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	10/15/2015	Various	4,531.000	738,913		
J05124-14-4	CANON	D	10/15/2015	Various	32,900.000	1,023,888		
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	09/24/2015	Various	31,744.000	592,540		
14040H-10-5	CAPITAL ONE FINL CORP		12/09/2015	Various	20,680.000	1,611,674		
14149Y-10-8	CARDINAL HEALTH INC		12/10/2015	Various	15,603.000	1,302,167		
143658-30-0	CARNIVAL CORP		09/24/2015	Various	15,061.000	744,152		
F13923-11-9	CARREFOUR EUR2.50	D	09/24/2015	Various	22,236.000	699,452		
149123-10-1	CATERPILLAR INC		10/15/2015	Various	8,953.000	674,926		
124857-20-2	CBS CORP C LASS B		12/09/2015	Various	22,442.000	1,115,274		
12508E-10-1	CDK GLOBAL INC		10/21/2015	Various	12,321.000	605,679		
136385-10-1	CDN NAT RES COM NPV	C	10/15/2015	Various	20,040.000	493,033		
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	10/15/2015	Various	15,095.000	935,578		
151020-10-4	CELGENE CORP.		10/15/2015	Various	16,546.000	2,041,934		
15135U-10-9	CENOVUS ENERGY INC	C	09/24/2015	Various	19,825.000	275,044		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	09/24/2015	Various	6,900.000	1,144,844		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	10/15/2015	Various	105,776.000	417,124		
BA50A8-VQ-7	CENTRUE FINANCIAL CORP		06/30/2015	Various	0.000			
156700-10-6	CENTURYLINK INC		09/24/2015	Various	12,924.000	376,543		
156782-10-4	CERNER CORP		09/24/2015	Various	9,149.000	590,376		
808513-10-5	CHARLES SCHWAB		12/09/2015	Various	29,136.000	929,326		
163851-10-8	CHEMOURS ORD		09/04/2015	Various	34,601.000	340,073		
16411R-20-8	CHENIERE ENERGY INC		09/30/2015	Various	8,927.000	514,645		
165167-10-7	CHESAPEAKE ENERGY CORP		07/27/2015	CITIGROUP GLOBAL MARKETS	10,439.000	116,999		
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	D	07/29/2015	Various	108,120.000	801,815		
166764-10-0	CHEVRON CORP		10/15/2015	Various	25,868.000	2,397,186		
169656-10-5	CHIPOTLE MEXICAN GRILL		09/24/2015	Various	717.000	513,800		
171232-10-1	CHUBB CORP		07/28/2015	Various	4,352.000	510,634		
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	07/29/2015	Various	10,578.000	461,845		
125509-10-9	CIGNA CORP		09/30/2015	Various	6,653.000	915,807		
172908-10-5	CINTAS COR P COM		12/09/2015	Various	6,852.000	630,832		
17275R-10-2	CISCO SYS INC		12/30/2015	Various	153,467.000	4,211,098		
172967-42-4	CITIGROUP INC		10/15/2015	Various	44,620.000	2,412,390		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	10/15/2015	Various	106,120.000	1,549,630		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
189054-10-9	CLOROX CO		09/24/2015	Various	10,566.000	1,168,362		
Y1660Q-10-4	CLP HOLDINGS LTD	D	10/05/2015	Various	88,000.000	742,704		
12572Q-10-5	CME GROUP INC.		09/24/2015	Various	7,273.000	668,817		
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		12/09/2015	Various	32,155.000	1,569,765		
191216-10-0	COCA COLA CO.		12/10/2015	Various	75,842.000	3,131,531		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/24/2015	Various	18,550.000	1,117,819		
194162-10-3	COLGATE PALMOLIVE CO		10/15/2015	Various	14,571.000	977,432		
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		09/30/2015	Various	255,450.000	5,623,721		
20030N-10-1	COMCAST CORP NEW CL A		12/16/2015	Various	49,029.000	2,896,375		
200340-10-7	COMERICA INC		12/10/2015	Various	8,540.000	389,935		
D172W1-27-9	COMMERZBANK AG	D	12/17/2015	Various	44,022.000	508,799		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	10/15/2015	Various	24,951.000	1,508,794		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	10/15/2015	Various	10,701.000	870,850		
SBLNN3-L4-1	COMPASS GROUP PLC	D	09/24/2015	Various	59,511.000	961,021		
205887-10-2	CONAGRA INC		09/24/2015	Various	22,626.000	934,950		
20605P-10-1	CONCHO RESOURCES INC		09/30/2015	Various	4,509.000	457,820		
20825C-10-4	CONOCOPHILLIPS		10/15/2015	Various	17,316.000	942,048		
209115-10-4	CONSOLIDATED EDISON INC		09/24/2015	Various	8,266.000	527,992		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		12/09/2015	Various	4,500.000	626,746		
D16212-14-0	CONTINENTAL AG	D	09/24/2015	Various	3,740.000	802,738		
219350-10-5	CORNING IN C COM		10/15/2015	Various	30,227.000	557,083		
22160K-10-5	COSTCO WHS L CORP NEW COM		12/09/2015	Various	16,272.000	2,424,153		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	09/24/2015	Various	26,809.000	366,999		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	12/03/2015	Various	37,685.000	943,993		
22576C-10-1	CRESCENT POINT ENERGY	C	07/27/2015	CITIGROUP GLOBAL MARKETS	12,664.000	218,367		
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	09/24/2015	Various	36,820.000	1,011,884		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/24/2015	Various	10,679.000	856,111		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	10/15/2015	Various	16,362.000	1,087,225		
126408-10-3	CSX CORP		10/15/2015	Various	18,684.000	577,113		
231021-10-6	CUMMINS IN C COM		09/24/2015	Various	4,680.000	549,647		
126650-10-0	CVS HEALTH CORPORATION		12/29/2015	Various	64,519.000	6,527,924		
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	12/24/2015	Various	13,700.000	884,199		
D1668R-12-3	DAIMLERCHRYSLER	D	10/15/2015	Various	18,877.000	1,582,561		
J11718-11-1	DAIWA SECURITIES	D	09/24/2015	Various	70,000.000	503,544		
235851-10-2	DANAHER CO RP COM		12/30/2015	Various	27,989.000	2,517,323		
K22272-11-4	DANSKE BANK	D	09/24/2015	Various	30,525.000	900,801		
237194-10-5	DARDEN RESTAURANTS INC		12/09/2015	Various	9,480.000	579,409		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	07/28/2015	Various	18,400.000	281,137		
244199-10-5	DEERE & CO.		12/10/2015	Various	17,712.000	1,474,497		
G27823-10-6	DELPHI AUTOMOTIVE PLC		09/24/2015	Various	9,654.000	709,584		
247361-70-2	DELTA AIR LINES, INC.		12/10/2015	Various	4,818.000	233,335		
J12075-10-7	DENSO CORP	D	10/15/2015	Various	15,400.000	722,518		
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	10/15/2015	Various	32,077.000	972,473		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	09/24/2015	Various	14,103.000	1,215,103		
D19225-10-7	DEUTSCHE POST AG COM STK	D	10/15/2015	Various	32,933.000	950,385		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/24/2015	Various	68,133.000	1,188,246		
25179M-10-3	DEVON ENERGY CORP.		10/15/2015	Various	8,174.000	414,616		
G42089-11-3	DIAGEO	D	10/15/2015	JPMORGAN CHASE & CO.	39,393.000	1,117,043		
254709-10-8	DISCOVER FINL SVCS		12/09/2015	Various	23,335.000	1,310,367		
25470M-10-9	DISH NETWORK CORP		09/24/2015	Various	6,935.000	438,877		
254687-10-6	DISNEY WALT CO		12/29/2015	Various	99,464.000	10,290,054		
R1812S-10-5	DNB ASA	D	07/27/2015	Various	13,684.000	213,847		
256677-10-5	DOLLAR GENERAL CORP		09/24/2015	Various	12,397.000	922,101		
25746U-10-9	DOMINION RES INC VA		10/15/2015	Various	9,513.000	677,948		
260003-10-8	DOVER CORP COM		09/24/2015	Various	8,967.000	553,007		
260543-10-3	DOW CHEM CO		10/15/2015	Various	20,957.000	960,475		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/30/2015	Various	30,182.000	2,538,782		
233331-10-7	DTE ENERGY CO		12/10/2015	Various	15,943.000	1,247,896		
263534-10-9	DU PONT (E.I.) DE NEMOURS		10/15/2015	Various	13,062.000	771,311		
26441C-20-4	DUKE ENERGY HLDG CORP		12/10/2015	Various	14,564.000	1,083,365		
269246-40-1	E TRADE FINANCIAL CORP		12/10/2015	Various	8,590.000	258,504		
D24914-13-3	E.ON AG CMN STK	D	09/24/2015	Various	32,025.000	385,804		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	10/15/2015	Various	12,109.000	774,726		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	09/24/2015	Various	16,900.000	1,502,648		
G29183-10-3	EATON CORP PLC	E	09/24/2015	Various	8,082.000	459,091		

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278642-10-3	EBAY INC		09/24/2015	Various	27,149.000	728,198		
278865-10-0	ECOLAB INC		12/30/2015	Various	18,697.000	2,105,011		
281020-10-7	EDISON INTL		09/24/2015	Various	8,356.000	512,545		
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/10/2015	Various	2,400.000	352,605		
532457-10-8	ELI LILLY & CO		12/29/2015	Various	33,965.000	2,820,487		
268648-10-2	EMC CORP		12/10/2015	Various	57,481.000	1,519,309		
291011-10-4	EMERSON ELEC CO		10/15/2015	Various	9,332.000	485,791		
29250N-10-5	ENBRIDGE INC	C	10/15/2015	Various	21,019.000	887,655		
292505-10-4	ENCANA CORP COM NPV	C	09/24/2015	Various	32,820.000	229,460		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	09/24/2015	Various	200,254.000	894,692		
T3643A-14-5	ENI SPA	D	09/24/2015	Various	39,816.000	661,684		
29364G-10-3	ENTERGY CORP		07/27/2015	Various	5,267.000	396,210		
26875P-10-1	EOG RESOUR CES INC COM		10/15/2015	Various	11,159.000	887,361		
26884L-10-9	EQT CORPORATION		09/30/2015	Various	3,783.000	286,402		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		10/05/2015	Various	17,174.000	1,306,518		
W26049-11-9	ERICSSON NAMN-AKTIER B	D	09/24/2015	Various	59,588.000	623,822		
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	09/24/2015	Various	7,093.000	863,737		
518439-10-4	ESTEE LAUDER COS.		12/30/2015	Various	21,435.000	1,838,663		
30040W-10-8	EVERSOURCE ENERGY		09/24/2015	Various	28,546.000	1,337,037		
30161N-10-1	EXELON CORP COM		09/24/2015	Various	14,271.000	453,587		
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	09/24/2015	Various	51,135.000	852,041		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/10/2015	Various	21,432.000	1,861,932		
30231G-10-2	EXXON MOBIL CORP		10/15/2015	Various	57,248.000	4,707,214		
315616-10-2	F5 NETWORKS INC		12/09/2015	Various	5,152.000	565,402		
30303M-10-2	FACEBOOK INC		11/05/2015	Various	41,737.000	3,770,211		
J13440-10-2	FANUC LTD JPY50	D	09/24/2015	Various	3,700.000	670,819		
J1346E-10-0	FAST RETAILING CO	D	09/24/2015	Various	2,200.000	985,732		
31428X-10-6	FEDEX CORP		12/10/2015	Various	6,812.000	1,082,474		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/24/2015	Various	18,628.000	1,218,835		
316773-10-0	FIFTH THIRD BANCORP		12/09/2015	Various	60,972.000	1,203,430		
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		06/12/2015	FIG Partners LLC	75,397.000	1,583,337		
337932-10-7	FIRSTENERGY CORP		09/24/2015	Various	10,961.000	372,076		
337738-10-8	FISERV INC COM		12/17/2015	Various	16,968.000	1,433,474		
30249U-10-1	FMC TECHNLOGIES INC		09/24/2015	CITIGROUP GLOBAL MARKETS	10,043.000	338,990		
345370-86-0	FORD MTR C O DEL COM PAR U		10/15/2015	Various	68,746.000	1,007,458		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	10/15/2015	Various	11,837.000	203,673		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/09/2015	Various	9,685.000	485,525		
F6866T-10-0	FRANCE TELECOM	D	10/15/2015	Various	39,803.000	646,905		
354613-10-1	FRANKLIN RES INC		07/27/2015	CITIGROUP GLOBAL MARKETS	4,802.000	229,755		
35671D-85-7	FREEPORT MCMORAN INC		09/24/2015	CITIGROUP GLOBAL MARKETS	20,428.000	249,544		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	12/23/2015	Various	9,995.000	804,762		
D27348-12-3	FRESENIUS SE & CO KGAA	D	12/23/2015	Various	23,230.000	1,569,791		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	09/24/2015	Various	21,000.000	781,901		
J14406-13-6	FUJI HEAVY INDUSTRIES	D	10/15/2015	Various	19,900.000	725,671		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	09/04/2015	Various	71,000.000	274,849		
F42768-10-5	GDF SUEZ CMN STK	D	10/15/2015	Various	22,455.000	413,971		
369550-10-8	GENERAL DYNAMICS CORP		12/10/2015	Various	11,448.000	1,623,033		
369604-10-3	GENERAL EL EC CO COM		10/15/2015	Various	146,179.000	3,811,360		
370023-10-3	GENERAL GROWTH PROPERTIES		09/24/2015	Various	34,213.000	883,142		
370334-10-4	GENERAL MLS INC		10/05/2015	Various	23,305.000	1,324,386		
37045V-10-0	GENERAL MOTORS CO		10/15/2015	Various	24,979.000	796,117		
372460-10-5	GENUINE PARTS CO		09/24/2015	Various	6,309.000	547,864		
375558-10-3	GILEAD SCIENCES INC		12/10/2015	Various	28,614.000	3,029,947		
H3238Q-10-2	GIVAUDAN SA REG	D	09/24/2015	Various	643.000	1,095,861		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	10/15/2015	Various	66,097.000	1,349,162		
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	10/15/2015	Various	167,455.000	492,820		
S26763-02-9	GOLDCORP INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	34,865.000	520,358		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/10/2015	Various	9,980.000	1,904,682		
384802-10-4	GRAINGER W W INC		09/24/2015	Various	2,319.000	518,182		
38983D-30-0	GREAT AJAX CORP		09/30/2015	FBR CAPITAL MARKETS LT INC	360,166.000	5,065,827		
39138C-10-6	GREAT-WEST LIFECO INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	7,514.000	193,735		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	09/24/2015	Various	7,462.000	591,080		
F12033-13-4	GROUPE DANONE	D	10/15/2015	Various	15,451.000	1,012,673		
406216-10-1	HALLIBURTON CO		10/15/2015	Various	16,526.000	657,779		
40650V-10-0	HALYARD HEALTH INC		10/21/2015	Various	6,131.000	209,081		

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Y30327-10-3	HANG SENG BANK	D	09/24/2015	Various	28,200.000	525,764		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/09/2015	Various	35,765.000	1,628,602		
40412C-10-1	HCA HOLDINGS INC		10/01/2015	Various	7,846.000	668,945		
40414L-10-9	HCP INC		09/24/2015	Various	10,462.000	423,197		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	10/15/2015	Various	12,721.000	504,668		
F48051-10-0	HERMES INTERNATIONAL	D	09/24/2015	Various	1,290.000	446,274		
427866-10-8	HERSHEY COMPANY		09/24/2015	Various	10,724.000	997,641		
42809H-10-7	HESS CORP		09/24/2015	Various	6,065.000	352,493		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		11/02/2015	DISTRIBUTION	52,132.000	951,640		
J20454-12-0	HITACHI	D	07/28/2015	Various	78,000.000	506,387		
H36940-13-0	HOLCIM	D	09/24/2015	Various	10,885.600	688,578		
437076-10-2	HOME DEPOT INC		12/29/2015	Various	47,158.000	5,694,181		
J22302-11-1	HONDA MOTOR CO., LTD.	D	10/15/2015	Various	44,100.000	1,393,876		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/10/2015	Various	16,015.000	1,592,188		
Y33370-10-0	HONG KONG AND CHINA GAS	D	10/05/2015	Various	266,700.000	540,395		
440452-10-0	HORMEL FOODS CORP		09/24/2015	Various	16,334.000	977,206		
44107P-10-4	HOST HOTELS & RESORTS INC		09/24/2015	Various	24,748.000	484,645		
J22848-10-5	HOYA CORPORATION	D	09/24/2015	Various	23,000.000	884,730		
40434L-10-5	HP INC		11/03/2015	EXCHANGE	52,132.000	791,309		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	10/15/2015	Various	244,790.000	2,127,906		
444859-10-2	HUMANA INC COM		12/09/2015	Various	7,337.000	1,300,560		
E6165F-16-6	IBERDROLA	D	07/29/2015	Various	70,283.480	478,033		
452308-10-9	ILLINOIS TOOL WKS INC		12/09/2015	Various	18,805.000	1,660,128		
452327-10-9	ILLUMINA INC		09/24/2015	Various	3,275.000	661,360		
453038-40-8	IMPERIAL OIL LTD	C	09/24/2015	CITIGROUP GLOBAL MARKETS	9,134.000	307,389		
E6282J-12-5	INDITEX SA	D	10/15/2015	Various	38,975.000	1,265,786		
G4766E-10-8	INDIVIOR PLC	D	10/21/2015	Various	199,199.000	668,560		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	10/15/2015	Various	97,931.000	1,472,246		
G47791-10-1	INGERSOLL-RAND PLC	E	09/24/2015	Various	11,748.000	683,843		
J2467E-10-1	INPEX CORP	D	07/28/2015	Various	27,000.000	289,979		
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	07/28/2015	Various	57,755.000	258,394		
458140-10-0	INTEL CORP		12/10/2015	Various	87,332.000	2,777,931		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/24/2015	Various	2,583.000	585,334		
BASOB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT		12/21/2015	SEAPORT GROUP	1,704,903.000	1,960,638		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/10/2015	Various	14,764.000	2,297,598		
460146-10-3	INTERNATIONAL PAPER CO		09/24/2015	Various	18,479.000	797,063		
T55067-10-1	INTESA SANPAOLO EURO.52	D	09/24/2015	Various	495,257.000	1,725,569		
461202-10-3	INTUIT INC.		09/24/2015	Various	8,668.000	820,525		
46120E-60-2	INTUITIVE SURGICAL INC		09/24/2015	Various	741.000	390,875		
G491BT-10-8	INVESCO LTD		09/24/2015	Various	15,888.000	536,653		
W48102-12-8	INVESTOR B	D	09/24/2015	Various	15,265.000	545,254		
J2501P-10-4	ITOCHU CORP JPY50	D	09/24/2015	Various	49,000.000	564,072		
G4984A-11-0	ITV PLC ORD GBP0.10	D	09/24/2015	Various	190,720.000	721,099		
J27869-10-6	JAPAN TOBACCO INC JPY50000	D	10/15/2015	CREDIT SUISSE	35,300.000	1,209,877		
471109-10-8	JARDEN CORP		12/10/2015	Various	12,192.000	623,261		
478160-10-4	JOHNSON & JOHNSON		12/10/2015	Various	41,722.000	4,153,696		
478366-10-7	JOHNSON CONTROLS INC		10/15/2015	Various	12,920.000	546,070		
46625H-10-0	JP MORGAN CHASE & CO		12/10/2015	Various	69,978.000	4,580,049		
48203R-10-4	JUNIPER NETWORKS INC		12/09/2015	Various	26,120.000	782,235		
J30642-16-9	KAO CORP	D	09/24/2015	Various	27,700.000	1,309,157		
B5337G-16-2	KBC GROUP NV	D	09/24/2015	Various	18,209.000	1,164,889		
J31843-10-5	KDDI CORP JPY5000	D	10/15/2015	Various	56,000.000	1,456,534		
487836-10-8	KELLOGG CO.		09/24/2015	Various	17,674.000	1,171,994		
Y4722Z-12-0	KEPPEL CORP	D	10/15/2015	Various	98,200.000	553,037		
F5433L-10-3	KERING SA	D	09/04/2015	Various	2,079.000	370,093		
G52416-10-7	KERRY A	D	09/24/2015	Various	6,613.000	485,151		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		09/24/2015	Various	4,135.000	296,457		
493267-10-8	KEYCORP NEW COM		12/10/2015	Various	30,544.000	409,787		
J32491-10-2	KEYENCE CORP JPY50	D	10/15/2015	Various	2,000.000	1,030,409		
49338L-10-3	KEYSIGHT TECHNOLOGIES		10/21/2015	Various	14,538.000	459,880		
494368-10-3	KIMBERLY-CLARK CORP		12/10/2015	Various	10,937.000	1,233,667		
49456B-10-1	KINDER MORGAN INC DEL		10/15/2015	Various	36,108.000	1,214,528		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	09/24/2015	Various	109,861.000	587,314		
482480-10-0	KLA TENCOR CORP		09/24/2015	Various	7,359.000	395,946		
500255-10-4	KOHLS CORP		11/05/2015	Various	9,785.000	547,917		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J35759-12-5	KOMATSU LTD NPV	D	10/05/2015	Various	34,200.000	590,668		
X4551T-10-5	KONE B	D	09/24/2015	Various	12,741.000	505,294		
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	10/15/2015	Various	46,349.000	890,910		
BA5OCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER		08/21/2015	DIRECT	112,500.000	11,250,000		
500754-10-6	KRAFT HEINZ ORD		10/15/2015	Various	23,289.000	1,729,670		
501044-10-1	KROGER CO		12/10/2015	Various	36,969.000	1,589,829		
J36662-13-8	KUBOTA CORP	D	09/24/2015	Various	49,000.000	773,255		
J37479-11-0	KYOCERA CORP JPY50	D	09/24/2015	Various	19,200.000	928,103		
501797-10-4	L BRANDS INC		09/24/2015	Various	9,154.000	783,630		
502424-10-4	L-3 COMMUNICATIONS		12/09/2015	Various	5,829.000	707,651		
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	09/08/2015	Various	5,823.050	436,561		
F01764-10-3	L'AIR LIQUIDE S.A.	D	10/15/2015	Various	8,918.000	1,086,188		
G5375M-11-8	LAND SECURITIES GROUP	D	09/24/2015	Various	62,695.000	1,193,740		
517834-10-7	LAS VEGAS SANDS CORP		10/15/2015	Various	7,088.000	375,536		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	09/24/2015	Various	203,901.000	779,823		
524901-10-5	LEGG MASON INC COM		12/09/2015	Various	14,784.000	720,815		
F56196-18-5	LEGRAND	D	09/24/2015	Various	15,092.000	823,025		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	10/15/2015	Various	23,054.000	1,052,325		
G5480U-15-3	LIBERTY LILAC GROUP C	F	09/04/2015	Various	9,233.100	321,879		
534187-10-9	LINCOLN NA TL CORP IN COM		12/10/2015	Various	2,439.000	138,620		
D50348-10-7	LINDE AG	D	09/24/2015	Various	5,415.000	956,805		
Y5281M-11-1	LINK REIT	D	12/23/2015	Various	105,000.000	628,418		
53578A-10-8	LINKEDIN CORP		12/17/2015	Various	2,569.000	539,976		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	10/15/2015	Various	698,851.000	881,337		
539481-10-1	LOBLAW COS LTD COM	C	09/24/2015	Various	8,331.000	434,421		
539830-10-9	LOCKHEED MARTIN CORP		12/10/2015	Various	6,504.000	1,325,594		
G56350-11-2	LONMIN	D	12/10/2015	Various	1,735.390	4,235		
G56350-17-9	LONMIN PLC	D	12/22/2015	EXCHANGE	122,381.420	240,742		
F58149-13-3	L'OREAL CMN STK	D	10/15/2015	Various	3,406.000	615,731		
548661-10-7	LOWES COS INC USD0.50		12/09/2015	Various	38,169.000	2,710,042		
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	10/15/2015	Various	6,043.000	1,036,504		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/10/2015	Various	13,994.000	1,261,228		
55261F-10-4	M & T BANK CORP		12/10/2015	Various	2,004.000	252,164		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	12/23/2015	Various	13,088.000	714,832		
55616P-10-4	MACYS INC		11/05/2015	Various	11,269.000	715,988		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	10/15/2015	Various	12,640.000	633,128		
56501R-10-6	MANULIFE FINANCIAL CORP	C	10/15/2015	Various	45,076.000	748,703		
565849-10-6	MARATHON OIL CORP		09/24/2015	CITIGROUP GLOBAL MARKETS	14,433.000	288,125		
56585A-10-2	MARATHON PETROLEUM CORP		09/30/2015	Various	10,009.000	509,435		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	09/24/2015	Various	84,195.000	652,612		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/10/2015	Various	20,572.000	1,473,392		
571748-10-2	MARSH + MCLENNAN COS INC		09/24/2015	Various	10,949.000	611,665		
J39788-13-8	MARUBENI	D	09/24/2015	Various	119,900.000	652,115		
574599-10-6	MASCO CORP		12/09/2015	Various	17,876.000	494,190		
57636Q-10-4	MASTERCARD INC CLASS A		10/15/2015	Various	20,373.000	1,876,992		
J41551-10-2	MAZDA MOTOR CORP	D	12/24/2015	Various	23,500.000	452,921		
579780-20-6	MCCORMICK & CO.		10/21/2015	Various	16,202.000	1,287,841		
580135-10-1	MCDONALDS CORP		12/10/2015	Various	23,977.000	2,479,828		
580645-10-9	MCGRAW HILL FINANCIAL INC		09/24/2015	Various	8,113.000	767,706		
58155Q-10-3	MCKESSON CORP		10/15/2015	Various	4,542.000	970,468		
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/30/2015	Various	7,906.000	707,502		
G5960L-10-3	MEDTRONIC PLC	E	12/10/2015	Various	49,485.480	3,523,845		
58933Y-10-5	MERCK & CO. INC.		12/10/2015	Various	55,309.000	3,124,599		
59156R-10-8	METLIFE INC COM		10/15/2015	Various	13,957.000	718,778		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/24/2015	Various	7,219.000	325,207		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	09/24/2015	Various	5,840.000	566,032		
595112-10-3	MICRON TEC HNOLOGY INC COM		09/24/2015	Various	20,881.000	399,331		
594918-10-4	MICROSOFT CORP		12/30/2015	Various	132,704.000	6,300,172		
BA5OE7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL		12/21/2015	EXCHANGE	41,969.000	136,399		
J43830-11-6	MITSUBISHI CORPORATION	D	09/24/2015	Various	42,400.000	830,911		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	09/24/2015	Various	45,000.000	519,500		
J43916-11-3	MITSUBISHI ESTATE CO	D	10/15/2015	Various	44,000.000	938,666		
J44002-12-9	MITSUBISHI HEAVY INDS	D	12/24/2015	Various	108,000.000	572,697		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	10/15/2015	Various	244,500.000	1,619,080		
J44690-13-9	MITSUI & CO NPV	D	10/15/2015	Various	60,600.000	773,605		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	09/24/2015	Various	28,000.000	766,875		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	10/15/2015	Various	674,100.000	1,372,623		
608190-10-4	MOHAWK INDUSTRIES INC		12/10/2015	Various	2,422.000	457,796		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/10/2015	Various	38,592.000	1,625,059		
61166W-10-1	MONSANTO CO		09/24/2015	Various	6,902.000	710,303		
61174X-10-9	MONSTER BEVERAGE CORP		09/24/2015	Various	7,637.000	1,009,062		
615369-10-5	MOODYS CORP		09/24/2015	Various	8,887.000	919,746		
617446-44-8	MORGAN STANLEY		10/15/2015	Various	23,216.000	843,819		
61945C-10-3	MOSAIC COMPANY		09/30/2015	Various	12,193.000	467,332		
620076-30-7	MOTOROLA SOLUTIONS INC		09/24/2015	Various	12,073.000	769,460		
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	10/15/2015	Various	2,549.000	482,401		
J46840-10-4	MURATA MANUFACTURING CO LTD	D	10/15/2015	Various	8,800.000	1,333,699		
N59465-10-9	MYLAN NV	E	09/30/2015	Various	17,993.000	977,690		
637071-10-1	NATIONAL OILWELL VARCO INC		07/27/2015	Various	6,419.000	295,539		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	10/15/2015	Various	34,307.000	847,373		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	09/24/2015	CITIGROUP GLOBAL MARKETS	12,245.000	415,796		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	10/15/2015	Various	63,648.000	861,897		
H57312-64-9	NESTLE SA PAR CHF1	D	10/15/2015	Various	56,177.000	4,225,913		
64110L-10-6	NETFLIX INC		12/30/2015	Various	12,402.000	1,342,024		
651639-10-6	NEWMONT MINING CORP		09/24/2015	Various	36,941.000	630,730		
G6500M-10-6	NEXT ORD GBP0.10	D	09/24/2015	Various	6,268.000	714,219		
65339F-10-1	NEXTERA ENERGY INC		12/10/2015	Various	12,898.000	1,334,439		
J52968-10-4	NIDEC CORPORATION JPY50	D	12/24/2015	Various	14,200.000	1,105,298		
654106-10-3	NIKE INC CL B		12/29/2015	Various	33,081.000	3,372,862		
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	10/15/2015	Various	193,400.000	552,442		
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	10/05/2015	Various	27,500.000	1,036,394		
J57160-12-9	NISSAN MOTOR CO CMN STK	D	10/15/2015	Various	89,900.000	881,120		
655044-10-5	NOBLE ENER GY INC COM		10/15/2015	Various	7,652.000	285,264		
X61873-13-3	NOKIA OYJ EURO.06	D	10/15/2015	Various	94,992.000	666,510		
J59009-15-9	NOMURA HOLDINGS INC	D	07/29/2015	Various	95,100.000	617,463		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	10/15/2015	Various	74,552.000	880,308		
655844-10-8	NORFOLK SOUTHERN CORP		10/15/2015	Various	6,435.000	547,889		
665859-10-4	NORTHERN TRUST CORP		12/09/2015	Various	14,070.000	1,013,607		
666807-10-2	NORTHROP GRUMMAN CORP		12/29/2015	Various	17,752.000	3,132,033		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	10/15/2015	Various	41,329.000	4,050,189		
K72807-13-2	NOVO-NORDISK B ORD	D	10/15/2015	Various	53,472.000	2,870,843		
J59399-10-5	NTT DOCOMO, INC	D	09/24/2015	Various	53,500.000	1,032,036		
670346-10-5	NUCOR CORP.		09/24/2015	Various	10,268.000	436,885		
Y64248-20-9	OCBC BANK	D	10/15/2015	Various	93,100.000	657,679		
674599-10-5	OCCIDENTAL PETROLEUM CORP		10/15/2015	Various	11,580.000	813,789		
G67395-11-4	OLD MUTUAL PLC	D	09/24/2015	Various	225,702.000	681,160		
681919-10-6	OMNICOM GROUP		12/10/2015	Various	18,754.000	1,327,143		
68389X-10-5	ORACLE CORP COM		10/15/2015	Various	56,554.000	2,196,635		
67103H-10-7	OREILLY AUTOMOTIVE INC		12/17/2015	Various	7,517.000	1,736,903		
Q71610-10-1	ORIGIN ENERGY LTD	D	10/08/2015	Various	99,556.000	466,301		
J61933-12-3	ORIX CORP COMMON STOCK	D	10/15/2015	Various	50,000.000	675,455		
R67787-10-2	ORKLA ASA	D	09/24/2015	Various	52,655.000	393,481		
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	09/24/2015	Various	14,200.000	495,527		
69331C-10-8	P G & E CORP		09/24/2015	Various	13,713.000	708,097		
693718-10-8	PACCAR INC		09/24/2015	Various	9,550.000	595,258		
J41121-10-4	PANASONIC CORP	D	10/15/2015	Various	92,100.000	1,081,310		
69840W-10-8	PANERA BREAD COMPANY		12/10/2015	Various	2,452.000	452,247		
701094-10-4	PARKER HAN NIFIN CORP COM		09/24/2015	Various	5,451.000	581,368		
704326-10-7	PAYCHEX INC		09/24/2015	Various	21,051.000	957,426		
70450Y-10-3	PAYPAL HOLDINGS INC		09/24/2015	Various	37,920.000	1,282,920		
G69651-10-0	PEARSON	D	09/24/2015	Various	30,909.000	531,939		
706327-10-3	PEMBINA PIPELINE CORP	C	09/24/2015	CITIGROUP GLOBAL MARKETS	15,478.000	425,473		
713448-10-8	PEPSICO INC.		12/10/2015	Various	35,730.000	3,446,333		
G97822-10-3	PERRIGO PLC	E	09/24/2015	Various	3,858.000	696,471		
717081-10-3	PFIZER INC		12/30/2015	Various	174,387.000	5,805,685		
718172-10-9	PHILIP MORRIS INTL.		10/15/2015	JPMORGAN CHASE & CO.	30,984.000	2,666,793		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	07/29/2015	Various	14,414.000	394,133		
718546-10-4	PHILLIPS 66		12/10/2015	Various	17,846.000	1,455,624		
723787-10-7	PIONEER NA T RES CO COM		10/15/2015	Various	3,122.000	389,243		
693475-10-5	PNC FINL SVCS GROUP INC		12/09/2015	Various	7,396.000	689,008		

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S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	10/15/2015	Various	16,417.000	446,292		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	10/15/2015	Various	60,000.000	552,952		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	09/24/2015	CITIGROUP GLOBAL MARKETS	17,215.000	391,797		
73927C-10-0	POWER FINANCIAL CORP	C	07/27/2015	CITIGROUP GLOBAL MARKETS	7,041.000	185,530		
693506-10-7	PPG INDUSTRIES INC		10/15/2015	Various	8,821.000	941,471		
69351T-10-6	PPL CORP		09/24/2015	Various	23,142.000	727,596		
74005P-10-4	PRAXAIR INC.		10/15/2015	Various	5,333.000	607,115		
740189-10-5	PRECISION CASTPARTS CORP COM		07/27/2015	Various	2,109.000	405,156		
741503-40-3	PRICELINE.COM		10/15/2015	Various	900.000	1,111,492		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		12/10/2015	Various	13,942.000	697,664		
742718-10-9	PROCTER & GAMBLE CO		12/10/2015	Various	40,257.000	3,264,564		
74340W-10-3	PROLOGIS INC		09/24/2015	Various	20,460.000	804,590		
G72899-10-0	PRUDENTIAL CORP	D	10/15/2015	Various	44,482.000	1,008,931		
744320-10-2	PRUDENTIAL FINL INC		09/24/2015	Various	6,316.000	525,742		
74460D-10-9	PUBLIC STORAGE		09/24/2015	Various	5,542.000	1,121,519		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/24/2015	Various	17,396.000	700,950		
F7607Z-16-5	PUBLICIS GROUPE	D	09/24/2015	Various	9,402.000	667,104		
Q78063-11-4	QBE INS GROUP NPV	D	09/24/2015	Various	46,974.000	446,918		
747525-10-3	QUALCOMM INC		12/10/2015	Various	34,620.000	2,129,020		
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/10/2015	CITIGROUP GLOBAL MARKETS	2,086.000	116,049		
755111-50-7	RAYTHEON COMPANY		12/10/2015	Various	9,835.000	1,060,260		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	10/15/2015	Various	12,308.000	1,111,809		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/24/2015	Various	1,523.000	793,485		
N73430-11-3	RELX NV	D	09/24/2015	Various	73,003.620	1,189,676		
G74570-12-1	RELX PLC	D	09/24/2015	Various	62,407.000	1,016,630		
F77098-10-5	RENAULT SA COMMON STOCK	D	10/15/2015	Various	5,469.000	493,448		
E8471S-13-0	REPSOL YPF SA EUR1	D	12/21/2015	Various	32,047.510	511,410		
760759-10-0	REPUBLIC S VCS INC COM		12/10/2015	Various	6,911.000	295,070		
G75754-10-4	RIO TINTO CMN STK	D	10/15/2015	Various	18,421.000	717,229		
Q81437-10-7	RIO TINTO LTD	D	07/28/2015	Various	7,313.000	286,314		
767754-10-4	RITE AID CORP.		12/09/2015	Various	84,016.000	633,451		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	10/15/2015	Various	10,402.000	2,901,097		
773903-10-9	ROCKWELL AUTOMATION INC		09/24/2015	Various	7,328.000	795,648		
774341-10-1	ROCKWELL COLLINS INC		12/09/2015	Various	3,597.000	331,229		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	09/24/2015	CITIGROUP GLOBAL MARKETS	11,692.000	416,448		
BA50D8-LU-6	ROLLS ROYCE 0.1P	D	11/02/2015	DISTRIBUTION	5,769,555.300	8,934		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	09/24/2015	Various	39,034.000	437,464		
G76312-15-9	ROLLS-ROYCE HOLDINGS PLC	D	04/23/2015	DISTRIBUTION	4,831,083.000	7,537		
776696-10-6	ROPER TECHNOLOGIES INC		09/24/2015	Various	6,876.000	1,087,087		
778296-10-3	ROSS STORES, INC.		12/10/2015	Various	20,234.000	1,163,990		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/24/2015	Various	61,514.000	318,826		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	10/15/2015	Various	29,393.000	1,693,094		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	10/15/2015	Various	42,385.000	1,194,558		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	10/15/2015	Various	40,389.000	1,154,060		
D6629K-10-9	RWE AG (NEU) CMN STK	D	09/24/2015	Various	16,317.000	262,204		
G77395-10-4	SABMILLER ORD USD0.10	D	10/15/2015	JPMORGAN CHASE & CO.	15,195.000	938,340		
F03381-13-8	SAFRAN	D	09/24/2015	Various	8,644.000	601,211		
79466L-30-2	SALESFORCE.COM INC		10/15/2015	Various	12,606.000	897,831		
X75653-10-9	SAMPO PLC	D	10/15/2015	Various	11,227.000	545,748		
80004C-10-1	SANDISK CORP		09/24/2015	Various	4,726.000	289,493		
G7800X-10-7	SANDS CHINA LTD		07/27/2015	Various	43,600.000	189,543		
F5548N-10-1	SANOFI S.A.	D	10/15/2015	Various	21,106.000	2,129,657		
Q82869-11-8	SANTOS	D	11/25/2015	Various	99,445.000	333,867		
D66992-10-4	SAP AG	D	10/15/2015	Various	17,690.000	1,208,395		
802912-10-5	SAPUTO GROUP INC	C	09/24/2015	CITIGROUP GLOBAL MARKETS	20,508.000	481,054		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	07/29/2015	Various	147,970.000	433,947		
806857-10-8	SCHLUMBERGER LTD		10/15/2015	Various	16,378.000	1,329,892		
S48341-08-5	SCHNEIDER ELECTRIC	D	10/15/2015	Various	10,177.000	676,674		
G7945E-10-5	SEADRILL LTD	D	07/27/2015	Various	13,669.000	120,263		
G7945M-10-7	SEAGATE TECHNOLOGY	E	09/24/2015	Various	7,244.000	356,627		
J69972-10-7	SECOM CO. LTD. ORD	D	09/24/2015	Various	16,900.000	1,070,234		
816851-10-9	SEMPRA ENERGY		09/30/2015	Various	4,894.000	498,430		
L8300G-13-5	SES	D	07/28/2015	Various	9,629.000	314,855		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	09/24/2015	Various	28,100.000	1,237,891		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	09/24/2015	CITIGROUP GLOBAL MARKETS	20,749.000	441,333		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
824348-10-6	SHERWIN WILLIAMS CO		12/10/2015	Various	6,152.000	1,610,519		
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	09/24/2015	Various	13,200.000	783,564		
G8124V-10-8	SHIRE PLC COM	D	10/15/2015	Various	12,755.000	991,264		
D69671-21-8	SIEMANS AG	D	10/15/2015	Various	10,183.000	1,044,856		
828806-10-9	SIMON PPTY GROUP INC		10/15/2015	Various	7,902.000	1,468,155		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	07/29/2015	Various	137,500.000	433,831		
W25381-14-1	SKAND ENSKILDA A	D	09/24/2015	Various	30,140.000	353,407		
J75734-10-3	SMC CORP	D	12/24/2015	Various	3,200.000	789,997		
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	09/24/2015	Various	43,454.000	762,259		
832696-40-5	SMUCKER J M CO COM NEW		10/05/2015	Various	10,253.000	1,141,558		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	10/15/2015	Various	14,894.000	700,699		
F84941-12-3	SODEXO	D	09/24/2015	Various	5,743.000	514,130		
J75963-10-8	SOFTBANK GROUP CORP	D	10/15/2015	Various	23,100.000	1,275,436		
B82095-11-6	SOLVAY SA COMMON STOCK	D	12/21/2015	Various	8,859.000	974,319		
J76379-10-6	SONY CORP NPV	D	10/15/2015	Various	39,300.000	1,088,507		
SBWSW5-C8-4	SOUTH32 LTD	D	05/18/2015	DISTRIBUTION	40,630.000	68,874		
SBWSW5-D9-1	SOUTH32 LTD	D	09/24/2015	Various	403,492.000	461,449		
842587-10-7	SOUTHERN CO		10/15/2015	Various	13,851.000	631,443		
847560-10-9	SPECTRA ENERGY CORP		12/10/2015	Various	24,035.000	703,322		
G8842P-10-2	SSE PLC	D	10/15/2015	Various	20,041.000	467,820		
790849-10-3	ST JUDE MEDICAL INC		09/24/2015	Various	10,586.000	736,159		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	12/10/2015	Various	55,758.000	615,559		
SBVFD7-05-1	STANDARD LIFE PLC	D	09/24/2015	Various	123,859.910	848,877		
854502-10-1	STANLEY BLACK & DECKER INC		12/10/2015	Various	13,719.000	1,381,552		
855244-10-9	STARBUCKS CORP		12/30/2015	Various	67,863.000	4,084,329		
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		12/09/2015	Various	23,116.000	1,708,507		
857477-10-3	STATE STREET CORPORATION		12/09/2015	Various	19,998.000	1,439,263		
R8413J-10-3	STATOIL ASA CMN STK	D	07/27/2015	Various	10,877.000	177,959		
863667-10-1	STRYKER CORP		12/10/2015	Various	11,961.000	1,155,748		
J77282-11-9	SUMITOMO CORP NPV	D	09/24/2015	Various	87,400.000	917,242		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	10/15/2015	Various	34,300.000	1,410,351		
J77841-11-2	SUMITOMO REALTY & JPY50	D	09/24/2015	Various	13,000.000	433,640		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	09/24/2015	Various	42,000.000	600,763		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	10/15/2015	Various	15,387.000	490,476		
867224-10-7	SUNCOR ENERGY INC	C	10/15/2015	Various	25,179.000	671,158		
Q8802S-10-3	SUNCORP GROUP LTD	D	10/15/2015	Various	53,631.000	530,838		
867914-10-3	SUNTRUST B KS INC COM		12/10/2015	Various	26,883.000	1,105,726		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/24/2015	Various	15,141.000	404,503		
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	D	09/24/2015	Various	58,385.000	844,241		
W94232-10-0	SWEDBANK AB	D	09/24/2015	Various	14,429.000	330,968		
H8431B-10-9	SWISS RE LTD	D	10/15/2015	Various	7,530.000	663,167		
H8398N-10-4	SWISSCOM	D	09/24/2015	Various	923.000	516,116		
871503-10-8	SYMANTEC CORP.		09/24/2015	Various	22,692.000	493,909		
H84140-11-2	SYNGENTA CHF8.3	D	09/24/2015	Various	2,382.000	881,793		
871829-10-7	SYSCO CORP		12/10/2015	Various	26,022.000	1,015,066		
74144T-10-8	T. ROWE PRICE GROUP		12/10/2015	Various	8,984.000	690,521		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	09/24/2015	Various	28,400.000	1,361,790		
87422J-10-5	TALEN ENERGY CORP		09/24/2015	Various	19,875.530	272,488		
87612E-10-6	TARGET CORP		12/10/2015	Various	24,271.000	1,869,132		
H84989-10-4	TE CONNECTIVITY LTD	E	12/10/2015	Various	20,503.000	1,286,948		
879382-10-9	TELEFONICA DE ESPANA	D	11/18/2015	Various	105,679.790	1,447,586		
R21882-10-6	TELENOR	D	07/27/2015	Various	10,069.000	219,267		
W9588J-10-4	TELIASONERA AB SEK3.2	D	07/27/2015	Various	28,139.000	173,258		
Q8975N-10-5	TELSTRA CORP NPV	D	07/27/2015	Various	47,764.000	228,268		
G87621-10-1	TESCO	D	09/24/2015	Various	219,397.000	692,331		
88160R-10-1	TESLA MOTORS INC		09/24/2015	Various	1,998.000	487,333		
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	09/24/2015	Various	19,064.000	1,217,701		
882508-10-4	TEXAS INST RS INC COM		12/29/2015	Various	55,252.000	2,936,151		
883203-10-1	TEXTRON IN C COM		12/09/2015	Various	15,591.000	675,007		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	09/24/2015	Various	43,600.000	788,437		
H83949-14-1	THE SWATCH GROUP	D	09/24/2015	Various	1,120.000	459,294		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		12/29/2015	Various	18,664.000	2,503,027		
884903-10-5	THOMSON REUTERS CORP	U	09/24/2015	Various	16,284.000	629,746		
88732J-20-7	TIME WARNER CABLE INC		10/15/2015	Various	6,037.000	1,094,492		
887317-30-3	TIME WARNER INC		12/10/2015	Various	23,201.000	1,818,080		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
872540-10-9	TJX COMPANIES INC		10/15/2015	Various	16,096.000	1,106,574		
J86298-10-6	TOKIO MARINE HOLDINGS	D	09/24/2015	Various	31,100.000	1,198,247		
J87000-10-5	TOKYO GAS CO LTD	D	10/05/2015	Various	211,000.000	1,081,818		
891160-50-9	TORONTO-DOMINION COM NPV	C	10/15/2015	Various	30,581.000	1,226,498		
J89752-11-7	TOSHIBA CORP NPV	D	10/15/2015	Various	242,000.000	697,527		
F92124-10-0	TOTAL SA EUR 2.5	D	10/15/2015	Various	32,219.000	1,582,722		
J92676-11-3	TOYOTA MOTOR	D	10/15/2015	Various	61,700.000	3,918,760		
89353D-10-7	TRANSCANANDA CORP	C	10/15/2015	Various	15,018.000	573,427		
SB5W3N-D5-3	TRANSOCEAN LTD	D	07/27/2015	Various	9,276.000	127,632		
Q9194A-10-6	TRANSURBAN GROUP	D	12/30/2015	Various	161,141.000	1,117,173		
89417E-10-9	TRAVELERS COS INC		12/09/2015	Various	17,500.000	1,881,971		
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		07/28/2015	Various	18,848.000	633,970		
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		09/09/2015	Various	4,927.000	142,919		
90184L-10-2	TWITTER INC		09/24/2015	Various	12,293.000	380,988		
G91442-10-6	TYCO INTERNATIONAL PLC	E	12/09/2015	Various	35,139.000	1,253,415		
902494-10-3	TYSON FOODS INC CLASS A		09/24/2015	Various	10,252.000	433,826		
H42097-10-7	UBS GROUP AG	D	09/24/2015	Various	67,980.000	1,416,464		
B93562-12-0	UCB	D	12/17/2015	Various	8,271.000	661,255		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	09/24/2015	Various	3,378.000	878,125		
T960AS-10-1	Unicredit	D	09/24/2015	Various	133,500.000	849,210		
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	10/15/2015	Various	33,850.000	1,451,755		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	10/15/2015	Various	25,605.000	1,105,789		
907818-10-8	UNION PACIFIC CORP		10/15/2015	Various	15,364.000	1,451,181		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		12/10/2015	Various	3,770.000	258,521		
V96194-12-7	UNITED OVERSEAS BANK	D	10/15/2015	Various	44,400.000	683,493		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/10/2015	Various	16,294.000	1,631,599		
913017-10-9	UNITED TECHNOLOGIES CORP		12/10/2015	Various	16,244.000	1,675,069		
91324P-10-2	UNITEDHEALTH GROUP INC		10/15/2015	Various	17,769.000	2,067,510		
91529Y-10-6	UNUM GROUP		12/10/2015	GOLDMAN, SACHS & CO.	4,024.000	144,924		
91704F-10-4	URBAN EDGE PROPERTIES ORD		01/15/2015	DISTRIBUTION	2,961.500	60,830		
902973-30-4	US BANCORP		10/15/2015	Various	25,853.000	1,106,285		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	10/15/2015	Various	8,358.000	1,862,554		
91913Y-10-0	VALERO ENERGY CORP		10/15/2015	Various	10,711.000	665,363		
920355-10-4	VALSPAR CORP.		12/09/2015	Various	5,021.000	420,287		
92343V-10-4	VERIZON COMMUNICATIONS		12/10/2015	Various	75,317.000	3,461,832		
92532F-10-0	VERTEX PHARMACEUTICALS		09/24/2015	Various	5,075.000	612,889		
918204-10-8	VF CORP		09/24/2015	Various	16,916.000	1,214,037		
92553P-20-1	VIACOM INC NEW CL B		07/27/2015	Various	5,678.000	337,399		
F5879X-10-8	VINCI	D	10/15/2015	Various	11,348.000	707,943		
92826C-83-9	VISA INC		12/30/2015	Various	57,439.000	4,550,273		
F97982-10-6	VIVENDI EUR5.50	D	09/24/2015	Various	28,843.000	710,773		
G93882-19-2	VODAFONE GROUP PLC	D	10/15/2015	Various	458,923.000	1,606,139		
928856-30-1	VOLVO AB-B SHS NPV	D	09/24/2015	Various	40,347.000	445,253		
929042-10-9	VORNADO RLTY TR		09/24/2015	Various	10,822.000	1,001,087		
931427-10-8	WALGREENS BOOTS ALLIANCE		10/15/2015	Various	17,403.000	1,539,797		
931142-10-3	WAL-MART STORES		12/10/2015	Various	31,741.000	2,297,342		
94106L-10-9	WASTE MGMT INC DEL		12/10/2015	Various	26,303.000	1,338,493		
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	09/24/2015	Various	58,511.000	510,264		
949746-10-1	WELLS FARGO CO		12/10/2015	Various	87,260.000	4,747,887		
95040Q-10-4	WELLTOWER INC		09/30/2015	EXCHANGE	16,763.000	1,170,266		
Q95870-10-3	WESFARMERS	D	10/15/2015	Various	27,753.000	841,949		
958102-10-5	WESTERN DIGITAL CORP.		07/27/2015	Various	3,472.000	292,973		
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	09/24/2015	Various	122,646.000	855,919		
Q97417-10-1	WESTPAC BANKING CORP	D	11/16/2015	Various	47,490.000	1,135,387		
962166-10-4	WEYERHAEUSER CO		09/24/2015	Various	16,181.000	483,581		
G9606P-19-7	WHITBREAD	D	09/24/2015	Various	16,195.000	1,184,978		
966244-10-5	WHITEWAVE FOOD CO CLASS A		12/10/2015	Various	10,000.000	436,463		
969457-10-0	WILLIAMS COS INC		10/15/2015	Various	11,980.000	564,603		
969904-10-1	WILLIAMS SONOMA, INC.		12/09/2015	Various	6,771.000	494,031		
Y9586L-10-9	WILMAR INTERNATIONAL	D	07/28/2015	Various	151,900.000	358,668		
G9736L-12-4	WOLSELEY PLC	D	09/24/2015	Various	19,827.000	1,240,880		
980228-10-0	WOODSIDE PETROLEUM	D	07/27/2015	Various	9,204.000	235,493		
Q98418-10-8	WOOL WORTHS LIMITED	D	09/24/2015	Various	19,438.000	400,685		
G97880-10-3	WPP PLC	D	09/24/2015	Various	48,628.000	1,018,682		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/09/2015	Various	6,304.000	498,361		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
983134-10-7	WYNN RESOR TS LTD COM		09/04/2015	Various	2,446.000	243,346		
98389B-10-0	XCEL ENERGY INC		09/24/2015	Various	28,606.000	966,160		
984121-10-3	XEROX CORP COM		09/24/2015	Various	37,767.000	412,902		
G98290-10-2	XL GROUP PLC	R	12/09/2015	Various	17,600.000	682,826		
984332-10-6	YAHOO INC COM		12/10/2015	Various	27,912.000	1,110,600		
988498-10-1	YUM! BRANDS INC		10/15/2015	Various	10,278.000	830,432		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/24/2015	Various	6,114.000	631,339		
98978V-10-3	ZOETIS INC		09/24/2015	Various	22,302.000	1,023,853		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	10/15/2015	Various	2,637.000	773,238		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						748,370,376	XXX	
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	12/30/2015	Various	708,722.870	13,612,462		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	R	07/20/2015	CITIGROUP GLOBAL MARKETS	225,000.000	10,518,633		
464287-20-0	ISHARES CORE S&P 500 ETF		12/22/2015	Various	70,075.000	14,481,162		
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		08/12/2015	Various	915,000.000	88,242,822		
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	10/21/2015	Various	574,677.000	28,659,451		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		10/21/2015	Various	434,292.000	51,090,621		
9299999. Subtotal - Common Stocks - Mutual Funds						206,605,150	XXX	
9799997. Total - Common Stocks - Part 3						954,975,526	XXX	
9799998. Total - Common Stocks - Part 5						338,853,731	XXX	
9799999. Total - Common Stocks						1,293,829,257	XXX	
9899999. Total - Preferred and Common Stocks						1,303,264,228	XXX	
9999999 - Totals						9,110,229,830	XXX	19,271,234

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
362157-XA-2	GOVT NATL MTG ASSOC I #156473		12/01/2015	SCHEDULED REDEMPTION		31	31	35	31		(1)		(1)		31				2	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		12/01/2015	SCHEDULED REDEMPTION		3,249	3,249	3,376	3,273		(24)		(24)		3,249				183	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		01/01/2015	SCHEDULED REDEMPTION		46	46	48	47		(1)		(1)		46					10/15/2016
36216T-D8-8	GOVT NATL MTG ASSOC I #185627		12/01/2015	SCHEDULED REDEMPTION		467	467	485	473		(6)		(6)		467				26	03/15/2017
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		12/01/2015	SCHEDULED REDEMPTION		2,077	2,077	2,158	2,097		(20)		(20)		2,077				117	03/15/2017
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		12/01/2015	SCHEDULED REDEMPTION		1,008	1,008	1,054	1,018		(10)		(10)		1,008				60	02/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2015	SCHEDULED REDEMPTION		10	10	10	8		2		2		10				1	01/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2015	SCHEDULED REDEMPTION		1,163	1,163	1,215	1,211		(48)		(48)		1,163				75	12/15/2020
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2015	SCHEDULED REDEMPTION		587	587	669	654		(67)		(67)		587				26	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2015	SCHEDULED REDEMPTION		16,921	16,921	15,213	14,948		1,972		1,972		16,921				431	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2015	SCHEDULED REDEMPTION		3,608	3,608	3,703	3,736		(127)		(127)		3,608				199	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2015	SCHEDULED REDEMPTION		5,268	5,268	4,843	4,799		469		469		5,268				230	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2015	SCHEDULED REDEMPTION		445	445	456	461		(16)		(16)		445				24	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2015	SCHEDULED REDEMPTION		1,008	1,008	1,151	1,121		(113)		(113)		1,008				44	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2015	SCHEDULED REDEMPTION		374	374	387	396		(22)		(22)		374				21	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2015	SCHEDULED REDEMPTION		2,310	2,310	2,531	2,594		(284)		(284)		2,310				133	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2015	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2015	SCHEDULED REDEMPTION		658	658	667	675		(17)		(17)		658				33	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2015	SCHEDULED REDEMPTION		26	26	27	30		(4)		(4)		26				1	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2015	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10				1	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2015	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				2	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		12/01/2015	SCHEDULED REDEMPTION		617	617	598	603		14		14		617				23	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2015	SCHEDULED REDEMPTION		585	585	619	634		(49)		(49)		585				26	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2015	SCHEDULED REDEMPTION		455	455	482	486		(31)		(31)		455				7	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2015	SCHEDULED REDEMPTION		94	94	100	103		(9)		(9)		94				4	10/15/2030
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2015	SCHEDULED REDEMPTION		69	69	73	76		(8)		(8)		69				2	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2015	SCHEDULED REDEMPTION		225	225	241	256		(32)		(32)		225				11	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2015	SCHEDULED REDEMPTION		69	69	73	77		(8)		(8)		69				3	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2015	SCHEDULED REDEMPTION		179,340	179,340	182,255	184,177		(4,836)		(4,836)		179,340				6,010	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2015	SCHEDULED REDEMPTION		33,375	33,375	32,157	33,014		361		361		33,375				1,776	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		12/01/2015	SCHEDULED REDEMPTION		185	185	184	184		1		1		185				10	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2015	SCHEDULED REDEMPTION		728	728	834	830		(102)		(102)		728				33	05/15/2027
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		08/01/2015	SCHEDULED REDEMPTION		89	89	92	90						89				3	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2015	SCHEDULED REDEMPTION		312	312	319	313		(1)		(1)		312				15	11/20/2015
36202A-06-7	GOVT NATL MTG ASSOC II # 477		11/01/2015	SCHEDULED REDEMPTION		489	489	500	490		(1)		(1)		489				22	01/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		12/01/2015	SCHEDULED REDEMPTION		119	119	111	117		2		2		119				6	09/20/2016
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2015	SCHEDULED REDEMPTION		258	258	241	253		5		5		258				11	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2015	SCHEDULED REDEMPTION		45	45	40	43		2		2		45				3	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2015	SCHEDULED REDEMPTION		271	271	251	265		7		7		271				13	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		12/01/2015	SCHEDULED REDEMPTION		327	327	369	356		(29)		(29)		327				18	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2015	SCHEDULED REDEMPTION		388	388	360	380		8		8		388				21	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2015	SCHEDULED REDEMPTION		2,255	2,255	2,032	2,162		93		93		2,255				120	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		12/01/2015	SCHEDULED REDEMPTION		390	390	440	413		(23)		(23)		390				20	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2015	SCHEDULED REDEMPTION		313	313	292	303		10		10		313				18	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2015	SCHEDULED REDEMPTION		895	895	837	882		13		13		895				50	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		07/01/2015	SCHEDULED REDEMPTION		617	617	575	616		1		1		617				15	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		07/01/2015	SCHEDULED REDEMPTION		791	791	736	747		43		43		791				38	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2015	SCHEDULED REDEMPTION		1,467	1,467	1,367	1,385		82		82		1,467				83	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2015	SCHEDULED REDEMPTION		4,591	4,591	4,286	4,463		128		128		4,591				260	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		12/01/2015	SCHEDULED REDEMPTION		1,360	1,360	1,272	1,353		7		7		1,360				77	01/20/2018
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2015	SCHEDULED REDEMPTION		357	357	367	366		(10)		(10)		357				20	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2015	SCHEDULED REDEMPTION		985	985	1,014	1,015		(30)		(30)		985				35	08/20/2021
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		12/01/2015	SCHEDULED REDEMPTION		739	739	682	724		14		14		739				42	09/20/2016
71646Y-AA-4	PETRODRILL FIVE LTD ABS	E	04/15/2015	SCHEDULED REDEMPTION		1,500,431	1,500,431	1,500,431	1,500,431						1,500,431				62,932	04/15/2016
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/15/2015	Various		13,675,761	12,865,302	12,865,302	12,865,302						12,865,302		810,460	810,460	127,559	04/10/2022
742651-DG-4	PRIVATE EXPORT FUNDING		01/20/2015	MORGAN STANLEY		10,712,448	9,600,000	10,243,680	9,960,031		(4,420)		(4,420)		9,955,611		756,837	756,837	147,000	03/15/2019
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2015	SCHEDULED REDEMPTION		400,484	400,484	400,484	400,484						400,484				8,914	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2015	SCHEDULED REDEMPTION		1,013,837	1,013,837	1,013,837	1,013,837						1,013,837				25,008	11/22/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 During Year	Stated Contractual Maturity Date
912828-A2-6	TREASURY NOTE		11/30/2015	MATURED		27,665,000	27,665,000	27,605,563	27,636,679		28,321		28,321		27,665,000				69,163	11/30/2015
89609G-AA-0	TRICAHUE LEASING LLC		01/16/2015	FIRST TENNESSEE BANK		10,094,646	9,489,143	9,489,143	9,489,143						9,489,143		605,502	605,502	58,171	11/19/2021
716540-BC-5	PETROLEOS MEXICANOS	E	12/20/2015	Various		9,962,128	9,900,000	9,900,000	9,900,000						9,900,000		62,128	62,128	37,156	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS	E	12/20/2015	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,500	12/20/2022
805649-AA-8	SAYARRA LTD	E	01/15/2015	FIRST TENNESSEE BANK		10,500,359	10,086,606	10,086,606	10,086,606						10,086,606		413,753	413,753	63,733	10/29/2021
805649-AB-6	SAYARRA LTD	E	10/29/2015	SCHEDULED REDEMPTION		824,444	824,444	824,444	824,444						824,444				17,278	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	E	05/01/2015	ALLSTATE ASSURANCE COMPANY		15,959,900	18,050,000	11,074,709	13,699,514		203,722		203,722		13,903,236		2,056,665	2,056,665		03/15/2021
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2015	SCHEDULED REDEMPTION		679,440	679,440	729,039	679,440						679,440				60,912	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2015	SCHEDULED REDEMPTION		300,000	300,000	325,125	310,193		(10,193)		(10,193)		300,000				27,870	09/01/2020
0599999. Subtotal - Bonds - U.S. Governments						104,560,991	103,646,800	97,330,250	99,640,916		214,731		214,731		99,855,647		4,705,345	4,705,345	735,595	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	10/08/2015	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
219868-BK-1	CORP ANDINA DE FOMENTO	F	05/05/2015	MATURED		3,000,000	3,000,000	2,423,746	2,961,464		38,536		38,536		3,000,000				76,875	05/05/2015
302154-AV-1	EXPORT-IMPORT BK KOREA	F	09/09/2015	MATURED		2,500,000	2,500,000	2,486,625	2,498,154		1,846		1,846		2,500,000				103,125	09/09/2015
105756-BG-4	FED REPUBLIC OF BRAZIL	F	03/07/2015	MATURED		5,000,000	5,000,000	5,886,250	5,034,810		(34,810)		(34,810)		5,000,000				196,875	03/07/2015
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2015	SCHEDULED REDEMPTION		722,222	722,222	788,223	756,992		(34,769)		(34,769)		722,222				57,778	01/15/2018
105756-BK-5	FED REPUBLIC OF BRAZIL	F	09/24/2015	CITIGROUP GLOBAL MARKETS		1,840,000	2,000,000	2,315,000	2,289,347		(4,897)		(4,897)		2,284,450		(444,450)	(444,450)	169,813	01/20/2037
105756-BQ-2	FED REPUBLIC OF BRAZIL	F	10/07/2015	CITIGROUP GLOBAL MARKETS		4,284,000	4,000,000	4,244,000	4,123,265		(22,052)		(22,052)		4,101,214		182,786	182,786	292,444	01/15/2019
105756-BR-0	FED REPUBLIC OF BRAZIL	F	09/24/2015	MORGAN STANLEY		5,404,000	7,000,000	7,448,490	7,419,028		(5,834)		(5,834)		7,413,194		(2,009,194)	(2,009,194)	483,438	01/07/2041
105756-BS-8	FED REPUBLIC OF BRAZIL	F	10/01/2015	Various		37,050,000	37,000,000	37,951,160	37,685,926		(11,044)		(11,044)		37,674,883		(624,883)	(624,883)	1,888,792	01/22/2021
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2015	SCHEDULED REDEMPTION		1,340,495	1,340,495	1,340,495	1,340,495						1,340,495				81,636	01/01/2023
515110-BB-9	LANDWIRTSCH. RENTENBANK	F	07/15/2015	MATURED		15,000,000	15,000,000	14,927,100	14,992,289		7,711		7,711		15,000,000				468,750	07/15/2015
669827-FX-0	NOVA SCOTIA PROVINCE	A	07/21/2015	MATURED		5,000,000	5,000,000	4,995,100	4,999,427		573		573		5,000,000				118,750	07/21/2015
748149-AF-8	PROVINCE OF QUEBEC	A	08/31/2015	SCOTIA CAPITAL (USA) INC.		10,295,100	10,000,000	10,019,000	10,013,243		(1,232)		(1,232)		10,012,011		283,089	283,089	281,111	08/25/2021
168863-AW-8	REPUBLIC OF CHILE	F	08/31/2015	HSBC SECURITIES, INC.		10,437,500	10,000,000	9,913,100	9,938,635		5,550		5,550		9,944,185		493,315	493,315	315,069	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA	F	09/24/2015	JPMORGAN CHASE & CO.		20,412,500	20,000,000	20,574,950	20,405,031		(38,315)		(38,315)		20,366,716		45,784	45,784	1,030,556	07/12/2021
715638-AN-2	REPUBLIC OF PERU	F	02/06/2015	MATURED		7,500,000	7,500,000	9,456,250	7,539,815		(39,815)		(39,815)		7,500,000				370,313	02/06/2015
731011-AS-1	REPUBLIC OF POLAND	F	07/16/2015	MATURED		5,000,000	5,000,000	4,985,150	4,998,249		1,751		1,751		5,000,000				193,750	07/16/2015
836205-AL-8	REPUBLIC OF SOUTH AFRICA	F	12/15/2015	BNP CAPITAL MARKETS		5,311,050	5,000,000	4,839,750	4,898,999		10,494		10,494		4,909,493		401,557	401,557	306,806	05/30/2022
836205-AQ-7	REPUBLIC OF SOUTH AFRICA	F	12/15/2015	Various		4,854,525	5,000,000	5,000,000	5,000,000						5,000,000		(145,475)	(145,475)	329,790	01/17/2024
00254E-KM-3	SWEDISH EXPORT CREDIT	F	10/20/2015	MATURED		3,000,000	3,000,000	2,996,580	2,999,431		569		569		3,000,000				52,500	10/20/2015
87973K-AA-3	TEMASEK FINANCIAL I LTD	F	09/21/2015	MATURED		4,000,000	4,000,000	3,727,300	3,972,130		27,870		27,870		4,000,000				180,000	09/21/2015
1099999. Subtotal - Bonds - All Other Governments						153,618,059	153,729,384	157,984,936	155,533,396		(97,867)		(97,867)		155,435,529		(1,817,470)	(1,817,470)	7,086,502	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09		07/23/2015	Various		35,991,470	25,000,000	25,775,900	25,723,864		(6,299)		(6,299)		25,717,565		10,273,905	10,273,905	1,527,197	04/01/2039
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B		03/01/2015	MATURED		3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				79,413	03/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						39,081,470	28,090,000	28,865,900	28,813,864		(6,299)		(6,299)		28,807,565		10,273,905	10,273,905	1,606,610	XXX
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
101565-D2-2	BOULDER LARIMER & WELD CNTYS C		03/20/2015	Various		1,568,694	1,250,000	1,554,288	1,548,744		(6,114)		(6,114)		1,542,630		26,063	26,063	17,011	12/15/2024
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL		05/04/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		386,132	325,000	383,146	382,049		(1,712)		(1,712)		380,337		5,795	5,795	6,594	06/01/2029
157432-JD-8	CHAFFEY CMNTY COLLEGE DIST CAL		11/20/2015	MORGAN STANLEY		1,172,690	1,000,000	1,170,650	1,167,445		(14,078)		(14,078)		1,153,368		19,322	19,322	49,167	06/01/2030
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
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E		07/20/2015	CITIGROUP GLOBAL MARKETS		7,241,575	8,500,000	8,500,000	8,500,104		(1)		(1)		8,500,103		(1,258,528)	(1,258,528)	336,226	12/01/2039
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		08/06/2015	Various		21,077,006	21,275,000	21,275,000	21,275,087		(2)		(2)		21,275,085		(198,079)	(198,079)	989,993	11/15/2031
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A		07/15/2015	RAYMOND JAMES & ASSOCIATES, INC.		17,773,950	15,000,000	15,000,000	15,000,000						15,000,000		2,773,950	2,773,950	575,744	12/01/2034
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09		07/15/2015	PIPER JAFFRAY INC.		18,123,900	15,000,000	15,000,000	15,000,000						15,000,000		3,123,900	3,123,900	836,030	05/01/2039
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1		09/09/2015	FIRST TENNESSEE BANK		4,199,944	3,700,000	3,700,000	3,700,000						3,700,000		499,944	499,944	273,456	01/15/2030
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B		09/01/2015	Various		10,379,903	9,020,000	9,020,000	9,020,000						9,020,000		1,359,903	1,359,903	616,737	09/01/2034
39168A-BW-2	GREATER CLARK CNTY SCH BDLG CO		02/10/2015	FIRST TENNESSEE BANK		770,570	715,000	742,492	741,986		(279)		(279)		741,707		28,863	28,863	9,454	07/15/2031
39168A-BX-0	GREATER CLARK CNTY SCH BDLG CO		11/18/2015	Various		1,099,746	1,055,000	1,090,279	1,089,632		(2,764)		(2,764)		1,086,868		12,879	12,879	46,649	07/15/2032
39168A-BY-8	GREATER CLARK CNTY SCH BDLG CO		10/29/2015	Various		1,152,234	1,100,000	1,132,208	1,131,619		(2,122)		(2,122)		1,129,496		22,738	22,738	42,544	07/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 During Year	Stated Contractual Maturity Date
39168A-BZ-5	GREATER CLARK CNTY SCH BDLG CO		03/23/2015	WELLS FARGO		1,238,362	1,190,000	1,215,026	1,214,570		(511)		(511)		1,214,059		24,303	24,303	21,420	07/15/2035
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		08/12/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		669,131	655,000	663,954	663,792		(427)		(427)		663,364		5,767	5,767	20,066	01/15/2038
39168A-DN-0	GREATER CLARK CNTY SCH BDLG CO		10/01/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,278,537	1,240,000	1,261,006	1,260,624		(818)		(818)		1,259,806		18,730	18,730	32,920	07/15/2036
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF		04/01/2015	CALLED @ 100.000		155,000	155,000	154,936	154,985		15		15		155,000				3,875	04/01/2017
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF		04/01/2015	CALLED @ 100.000		255,000	255,000	254,523	254,857		143		143		255,000				6,630	04/01/2020
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF		04/01/2015	CALLED @ 100.000		615,000	615,000	614,745	614,929		71		71		615,000				15,375	04/01/2017
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF		04/01/2015	CALLED @ 100.000		745,000	745,000	743,606	744,478		522		522		745,000				19,370	04/01/2020
416415-FY-8	HARTFORD CONN		12/14/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		123,108	105,000	124,094	123,802		(1,629)		(1,629)		122,172		936	936	5,965	10/01/2031
416415-FZ-5	HARTFORD CONN		12/02/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,768,770	1,550,000	1,821,622	1,817,474		(17,433)		(17,433)		1,800,041		(31,271)	(31,271)	69,924	10/01/2032
416415-GA-9	HARTFORD CONN		03/23/2015	JPMORGAN CHASE & CO.		2,318,342	2,025,000	2,368,460	2,363,230		(7,056)		(7,056)		2,356,174		(37,833)	(37,833)	41,625	10/01/2033
416415-GB-7	HARTFORD CONN		07/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,064,334	1,680,000	1,957,116	1,952,907		(13,475)		(13,475)		1,939,432		124,902	124,902	61,367	10/01/2034
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2		09/10/2015	RAYMOND JAMES & ASSOCIATES, INC.		31,158,680	28,000,000	28,000,000	28,000,000						28,000,000		3,158,680	3,158,680	1,870,960	02/15/2034
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B		09/14/2015	STIFEL CAPITAL MARKETS		1,150,490	1,000,000	1,000,000	1,000,000						1,000,000		150,490	150,490	65,998	03/01/2030
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (		09/11/2015	FIRST TENNESSEE BANK		5,728,900	5,000,000	5,000,000	5,000,000						5,000,000		728,900	728,900	344,786	02/15/2041
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A		07/27/2015	WELLS FARGO		6,423,900	5,000,000	5,000,000	5,000,000						5,000,000		1,423,900	1,423,900	227,050	12/01/2028
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP		11/09/2015	Various		2,734,114	5,670,000	1,426,232	2,546,617		130,519		130,519		2,677,136		56,978	56,978		10/15/2029
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A		12/21/2015	Various		5,092,208	6,585,000	1,893,056	3,896,927		202,601		202,601		4,099,528		992,679	992,679		06/30/2023
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)		08/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		2,287,620	2,000,000	2,000,000	2,000,000						2,000,000		287,620	287,620	126,504	08/01/2035
790697-DF-0	ST JOSEPH MICH PUB SCHS		04/20/2015	VINING-SPARKS IBG LP		1,702,074	1,455,000	1,685,850	1,685,850		(5,174)		(5,174)		1,680,676		21,398	21,398	19,804	05/01/2033
790697-DG-8	ST JOSEPH MICH PUB SCHS		03/23/2015	STIFEL CAPITAL MARKETS		1,746,128	1,515,000	1,748,189	1,748,189		(3,777)		(3,777)		1,744,412		1,716	1,716	14,940	05/01/2034
790697-DH-6	ST JOSEPH MICH PUB SCHS		10/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,206,505	1,060,000	1,218,141	1,218,141		(8,034)		(8,034)		1,210,107		(3,602)	(3,602)	32,597	05/01/2035
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
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09		09/09/2015	FIRST TENNESSEE BANK		12,245,813	10,945,000	10,948,750	10,946,935		(278)		(278)		10,946,656		1,299,157	1,299,157	626,157	05/01/2039
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						172,185,853	160,610,000	154,093,717	157,186,926		243,053		243,053		157,429,979		14,755,874	14,755,874	7,488,186	XXX
010869-CD-5	ALAMEDA CORRIDOR TRANSN CA SR 99C		08/13/2015	MESIROW FINANCIAL, INC.		27,351,926	23,435,000	23,799,896	23,458,297		(2,461)		(2,461)		23,455,836		3,896,090	3,896,090	1,361,964	10/01/2029
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/14/2015	MESIROW FINANCIAL, INC.		4,922,190	7,000,000	1,886,360	4,225,595		177,959		177,959		4,403,554		518,636	518,636		10/01/2022
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/18/2015	D.A. DAVIDSON & CO.		1,411,958	3,350,000	672,647	1,274,683		50,958		50,958		1,325,641		86,317	86,317		10/01/2030
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		08/18/2015	Various		1,212,000	3,000,000	566,520	1,073,574		42,475		42,475		1,116,049		95,951	95,951		10/01/2031
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		6,848,740	19,000,000	3,374,400	6,394,638		229,616		229,616		6,624,254		224,486	224,486		10/01/2032
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		6,397,110	19,000,000	3,173,570	6,014,076		215,952		215,952		6,230,029		167,081	167,081		10/01/2033
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		5,969,420	19,000,000	2,984,710	5,656,184		203,102		203,102		5,859,285		110,135	110,135		10/01/2034
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	D.A. DAVIDSON & CO.		5,586,760	19,000,000	2,807,250	5,319,791		191,017		191,017		5,510,808		75,952	75,952		10/01/2035
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		07/23/2015	Various		7,762,478	28,165,000	3,913,527	7,416,345		266,069		266,069		7,682,414		80,064	80,064		10/01/2036
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		07/24/2015	D.A. DAVIDSON & CO.		25,234,911	79,425,000	12,710,383	24,687,666		905,158		905,158		25,592,824		(357,913)	(357,913)		10/01/2033
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2015	CALLED @ 100.000		500,000	500,000	500,000	500,000						500,000				26,350	12/15/2018
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09		09/16/2015	SEIBERT, BRANFORD INC.		11,250,000	10,000,000	10,000,000	10,000,000						10,000,000		1,250,000	1,250,000	720,830	02/15/2039
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BABS 09		07/09/2015	RBC DOMINION SECURITIES		5,836,500	5,000,000	5,000,000	5,000,000						5,000,000		836,500	836,500	276,588	02/15/2043
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B		09/15/2015	Various		24,302,615	20,500,000	20,500,000	20,500,000						20,500,000		3,802,615	3,802,615	1,291,759	02/15/2032
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
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP		03/05/2015	JPMORGAN CHASE & CO.		808,549	725,000	802,814	802,814		(984)		(984)		801,830		6,719	6,719	5,538	02/01/2033
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP		01/29/2015	Various		544,025	480,000	527,290	527,290		(162)		(162)		527,127		16,898	16,898	1,013	02/01/2035
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
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
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2015	CALLED @ 100.000		375,000	375,000	370,478	374,232		18		18		374,250		750	750	25,781	02/01/2021
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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F		07/09/2015	BARCLAYS		16,748,420	13,000,000	13,000,000	13,000,004						13,000,004		3,748,416	3,748,416	640,044	04/01/2049
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
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B		11/01/2015	CALLED @ 100.000		1,745,000	1,745,000	1,847,257	1,755,490		(3,258)		(3,258)		1,752,231		(7,231)	(7,231)	136,110	11/01/2019
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,242,145	3,500,000	795,585	1,108,593		50,169		50,169		1,158,762		83,383	83,383		01/01/2033
16772P-AQ-9	CHICAGO IL TRANS AUTH SLS TAX RECPT BABS		07/21/2015	MESIROW FINANCIAL, INC.		10,598,050	10,000,000	10,000,000	10,000,000						10,000,000		598,050	598,050	395,250	12/01/2040
167736-YU-5	CHICAGO IL WTR REV SEC LIEN BABS 10B		07/14/2015	WELLS FARGO		3,853,581	3,450,000	3,450,000	3,450,000						3,450,000		403,581	403,581	165,404	11/01/2040
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
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B		09/10/2015	FIRST TENNESSEE BANK		5,746,750	5,000,000	5,000,000	5,000,000						5,000,000		746,750	746,750	254,732	12/01/2034
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B		07/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		4,117,330	3,500,000	3,467,450	3,470,682		390		390		3,471,072		646,258	646,258	189,379	09/15/2039
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2		07/13/2015	WELLS FARGO		5,928,200	5,000,000	5,000,000	5,000,000						5,000,000		928,200	928,200	201,268	11/15/2039
196632-LD-3	COLORADO SPRINGS CO UTIL SYS BABS 10B2		09/10/2015	MORGAN STANLEY		16,814,850	15,000,000	15,000,000	15,000,000						15,000,000		1,814,850	1,814,850	692,250	11/15/2040
198499-AK-1	COLUMBIA S C SPL OBLIG		03/20/2015	CITIGROUP GLOBAL MARKETS		2,070,242	1,810,000	2,091,003	2,086,545		(6,199)		(6,199)		2,080,346		(10,105)	(10,105)	36,451	02/01/2039
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
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B		07/15/2015	MESIROW FINANCIAL, INC.		4,602,000	4,000,000	4,000,000	4,000,000						4,000,000		602,000	602,000	146,051	12/01/2029
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2015	CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,419,028		3,000		3,000		1,422,027		27,973	27,973	125,063	06/01/2022
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B		07/09/2015	MORGAN STANLEY		19,036,500	15,000,000	15,000,000	15,000,000						15,000,000		4,036,500	4,036,500	557,407	12/01/2044
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97		12/15/2015	MATURED		970,000	970,000	458,699	906,064		63,936		63,936		970,000					12/15/2015
24919P-GF-5	DENVER CO SCH DIST NO 1 COP 97		12/15/2015	MATURED		12,325,000	12,325,000	7,194,006	11,514,640		810,360		810,360		12,325,000					12/15/2015
24919P-GP-3	DENVER CO SCH DIST NO 1 COP 97		12/15/2015	MATURED		4,035,000	4,035,000	2,355,198	3,769,702		265,298		265,298		4,035,000					12/15/2015
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		12/31/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		510,867	425,000	519,626			(6,391)		(6,391)		513,235		(2,368)	(2,368)	16,608	06/01/2035
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		12/16/2015	SECONDMARKET INC		4,640,625	4,950,000	4,325,180	4,346,236		16,219		16,219		4,362,455		278,170	278,170	6,001	08/01/2041
313446-F2-7	FED HOME LOAN MTG CORP #296485		12/01/2015	SCHEDULED REDEMPTION		627	627	702	641		(14)		(14)		627				42	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2015	SCHEDULED REDEMPTION		58	58	57	55		3		3		58				4	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2015	SCHEDULED REDEMPTION		135	135	156	150		(15)		(15)		135				9	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2015	SCHEDULED REDEMPTION		54	54	63	62		(7)		(7)		54				3	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2015	SCHEDULED REDEMPTION		18	18	21	20		(2)		(2)		18				1	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2015	SCHEDULED REDEMPTION		121,178	121,178	128,675	128,593		(7,416)		(7,416)		121,178				3,468	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2015	SCHEDULED REDEMPTION		42,459	42,459	45,072	45,225		(2,766)		(2,766)		42,459				1,177	09/01/2023
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2015	SCHEDULED REDEMPTION		91	91	96	95		(4)		(4)		91				5	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2015	SCHEDULED REDEMPTION		832	832	880	880		(49)		(49)		832				46	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2015	SCHEDULED REDEMPTION		17,095	17,095	16,558	16,635		460		460		17,095				569	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2015	SCHEDULED REDEMPTION		7,550	7,550	7,476	7,486		64		64		7,550				205	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2015	SCHEDULED REDEMPTION		24,044	24,044	23,289	23,382		663		663		24,044				585	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2015	SCHEDULED REDEMPTION		1,277	1,277	1,232	1,266		12		12		1,277				32	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2015	SCHEDULED REDEMPTION		16,649	16,649	16,058	16,447		202		202		16,649				387	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2015	SCHEDULED REDEMPTION		596	596	576	589		7		7		596				14	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2015	SCHEDULED REDEMPTION		5,162	5,162	4,988	5,104		58		58		5,162				109	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2015	SCHEDULED REDEMPTION		3,038	3,038	2,932	3,002		35		35		3,038				76	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2015	SCHEDULED REDEMPTION		15,474	15,474	14,933	15,301		173		173		15,474				355	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2015	SCHEDULED REDEMPTION		1,492	1,492	1,801	1,547		(55)		(55)		1,492				84	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2015	SCHEDULED REDEMPTION		647	647	684	687		(41)		(41)		647				37	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2015	SCHEDULED REDEMPTION		679	679	705	754		(75)		(75)		679				28	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2015	SCHEDULED REDEMPTION		379	379	390	407		(28)		(28)		379				17	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2015	SCHEDULED REDEMPTION		211	211	220	239		(28)		(28)		211				12	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2015	SCHEDULED REDEMPTION		69	69	71	75		(5)		(5)		69				3	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2015	SCHEDULED REDEMPTION		970	970	999	1,050		(80)		(80)		970				51	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2015	SCHEDULED REDEMPTION		70	70	73	77		(7)		(7)		70				4	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2015	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2015	SCHEDULED REDEMPTION		2,863	2,863	2,985	3,195		(332)		(332)		2,863				94	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2015	SCHEDULED REDEMPTION		138	138	143	144		(6)		(6)		138				8	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2015	SCHEDULED REDEMPTION		2,131	2,131	2,412	2,421		(290)		(290)		2,131				81	03/01/2026
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2015	Various		190	190	196	191		(1)		(1)		190				6	09/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		11/01/2015	Various		1,746	1,746	1,808	1,758		(12)		(12)		1,746				63	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2015	SCHEDULED REDEMPTION		295	295	306	297		(2)		(2)		295				13	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2015	SCHEDULED REDEMPTION		6,550	6,550	6,317	6,485		65		65		6,550				161	04/01/2018
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2015	SCHEDULED REDEMPTION		6,826	6,826	7,065	6,886		(61)		(61)		6,826				227	02/01/2016
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2015	SCHEDULED REDEMPTION		8,515	8,515	8,770	9,188		(674)		(674)		8,515				419	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2015	SCHEDULED REDEMPTION		85	85	87	93		(8)		(8)		85				3	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2015	SCHEDULED REDEMPTION		2,173	2,173	2,227	2,351		(179)		(179)		2,173				111	01/01/2031
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2015	SCHEDULED REDEMPTION		203,134	203,134	208,966	212,475		(9,341)		(9,341)		203,134				6,095	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2015	SCHEDULED REDEMPTION		30,819	30,819	30,537	30,573		246		246		30,819				922	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2015	SCHEDULED REDEMPTION		62,984	62,984	64,793	65,891		(2,907)		(2,907)		62,984				1,937	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2015	SCHEDULED REDEMPTION		192,405	192,405	199,282	199,854		(7,450)		(7,450)		192,405				5,587	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2015	SCHEDULED REDEMPTION		65,454	65,454	67,794	68,095		(2,640)		(2,640)		65,454				2,042	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2015	SCHEDULED REDEMPTION		349,268	349,268	361,751	364,682		(15,414)		(15,414)		349,268				10,497	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2015	SCHEDULED REDEMPTION		506,013	506,013	524,099	527,810		(21,797)		(21,797)		506,013				15,015	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2015	SCHEDULED REDEMPTION		212,025	212,025	219,603	222,215		(10,190)		(10,190)		212,025				6,251	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2015	SCHEDULED REDEMPTION		255,717	255,717	264,857	268,083		(12,366)		(12,366)		255,717				7,401	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2015	SCHEDULED REDEMPTION		72,169	72,169	74,749	75,008		(2,838)		(2,838)		72,169				2,193	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2015	SCHEDULED REDEMPTION		55,158	55,158	57,129	57,423		(2,265)		(2,265)		55,158				1,804	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2015	SCHEDULED REDEMPTION		84,668	84,668	87,694	87,918		(3,250)		(3,250)		84,668				2,459	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2015	SCHEDULED REDEMPTION		111,196	111,196	115,170	114,824		(3,629)		(3,629)		111,196				2,585	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2015	SCHEDULED REDEMPTION		68,048	68,048	70,480	68,722		(675)		(675)		68,048				2,034	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2015	SCHEDULED REDEMPTION		63,004	63,004	65,255	65,203		(2,200)		(2,200)		63,004				1,944	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2015	SCHEDULED REDEMPTION		101,620	101,620	105,252	105,583		(3,964)		(3,964)		101,620				1,914	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2015	SCHEDULED REDEMPTION		13,943	13,943	14,261	14,145		(202)		(202)		13,943				653	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2015	SCHEDULED REDEMPTION		87,295	87,295	85,863	86,509		786		786		87,295				4,522	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		10/01/2015	SCHEDULED REDEMPTION		53,934	53,934	53,049	53,531		403		403		53,934				2,609	08/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		12/01/2015	SCHEDULED REDEMPTION		58,097	58,097	58,169	58,126		(29)		(29)		58,097				1,896	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		07/01/2015	SCHEDULED REDEMPTION		104,384	104,384	100,762	100,991		3,394		3,394		104,384				3,920	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361		12/01/2015	SCHEDULED REDEMPTION		36	36	38	37		(1)		(1)		36				2	06/01/2016
313610-JH-1	FED NATL MTG ASSOC #046164		12/01/2015	SCHEDULED REDEMPTION		30	30	28	28		2		2		30				2	05/01/2017
313614-Y3-7	FED NATL MTG ASSOC #050230		12/01/2015	SCHEDULED REDEMPTION		177	177	171	175		2		2		177				11	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601		12/01/2015	SCHEDULED REDEMPTION		804	804	882	883		(79)		(79)		804				43	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253		12/01/2015	SCHEDULED REDEMPTION		40	40	42	41						40				2	02/01/2017
313628-FD-6	FED NATL MTG ASSOC #081164		12/01/2015	SCHEDULED REDEMPTION		507	507	490	502		5		5		507				29	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165		12/01/2015	SCHEDULED REDEMPTION		1,398	1,398	1,351	1,348		50		50		1,398				78	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2015	SCHEDULED REDEMPTION		5,732	5,732	5,549	5,625		107		107		5,732				195	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2015	SCHEDULED REDEMPTION		1,530	1,530	1,481	1,495		35		35		1,530				57	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2015	SCHEDULED REDEMPTION		4,286	4,286	4,149	4,200		86		86		4,286				155	12/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2015	SCHEDULED REDEMPTION		3,886	3,886	3,762	3,804		82		82		3,886				154	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2015	SCHEDULED REDEMPTION		4,577	4,577	4,431	4,472		105		105		4,577				182	07/01/2019
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2015	SCHEDULED REDEMPTION		994	994	1,003	994						994				11	04/01/2015
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2015	SCHEDULED REDEMPTION		829	829	878	945		(116)		(116)		829				34	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2015	SCHEDULED REDEMPTION		262	262	266	263		(1)		(1)		262				7	10/01/2015
31371J-R5-5	FED NATL MTG ASSOC #253508		10/01/2015	SCHEDULED REDEMPTION		37	37	38	37						37				1	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2015	SCHEDULED REDEMPTION		248	248	262	287		(40)		(40)		248				13	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2015	SCHEDULED REDEMPTION		1,406	1,406	1,430	1,411		(5)		(5)		1,406				44	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2015	SCHEDULED REDEMPTION		69	69	73	79		(11)		(11)		69				4	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		12/01/2015	SCHEDULED REDEMPTION		745	745	759	748		(3)		(3)		745				27	02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797		12/01/2015	SCHEDULED REDEMPTION		589	589	609	592		(3)		(3)		589				19	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2015	SCHEDULED REDEMPTION		4,884	4,884	4,728	4,705		179		179		4,884				190	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2015	SCHEDULED REDEMPTION		5,076	5,076	4,914	4,911		165		165		5,076				198	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		12/01/2015	SCHEDULED REDEMPTION		627	627	658	631		(4)		(4)		627				22	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2015	SCHEDULED REDEMPTION		873	873	846	845		28		28		873				25	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2015	SCHEDULED REDEMPTION		7,211	7,211	6,981	6,979		232		232		7,211				248	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2015	SCHEDULED REDEMPTION		4,963	4,963	4,804	4,805		157		157		4,963				184	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2015	SCHEDULED REDEMPTION		7,382	7,382	7,749	7,473		(92)		(92)		7,382				264	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2015	SCHEDULED REDEMPTION		193	193	205	211		(17)		(17)		193				10	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2015	SCHEDULED REDEMPTION		36,201	36,201	38,002	36,625		(424)		(424)		36,201				1,273	01/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2015	SCHEDULED REDEMPTION		3,294	3,294	3,189	3,193		101		101		3,294				118	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2015	SCHEDULED REDEMPTION		6,237	6,237	6,040	6,041		196		196		6,237				248	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2015	SCHEDULED REDEMPTION		6,749	6,749	6,534	6,532		217		217		6,749				222	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2015	SCHEDULED REDEMPTION		4,089	4,089	3,959	3,959		129		129		4,089				139	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2015	SCHEDULED REDEMPTION		5,609	5,609	5,430	5,414		194		194		5,609				199	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2015	SCHEDULED REDEMPTION		6,514	6,514	6,307	6,303		211		211		6,514				235	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2015	SCHEDULED REDEMPTION		14,768	14,768	14,652	14,643		124		124		14,768				477	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2015	SCHEDULED REDEMPTION		1,083,768	1,083,768	1,162,341	1,164,179		(80,410)		(80,410)		1,083,768				32,705	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2015	SCHEDULED REDEMPTION		868	868	888	892		(24)		(24)		868				51	02/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2015	SCHEDULED REDEMPTION		34,390	34,390	35,281	35,290		(899)		(899)		34,390				874	05/01/2023
31372P-V2-2	FED NATL MTG ASSOC #278833		12/01/2015	SCHEDULED REDEMPTION		1,363	1,363	1,389	1,376		(13)		(13)		1,363				74	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2015	SCHEDULED REDEMPTION		361	361	383	389		(28)		(28)		361				17	12/01/2025
31376J-VL-0	FED NATL MTG ASSOC #357119		12/01/2015	SCHEDULED REDEMPTION		17,188	17,188	18,043	17,347		(159)		(159)		17,188				623	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2015	SCHEDULED REDEMPTION		63,330	63,330	65,650	64,456		(1,126)		(1,126)		63,330				1,948	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2015	SCHEDULED REDEMPTION		4,552	4,552	4,407	4,447		105		105		4,552				181	12/01/2018
31381D-HW-8	FED NATL MTG ASSOC #457545		02/01/2015	SCHEDULED REDEMPTION		1,257	1,257	1,283	1,264		(7)		(7)		1,257				13	08/01/2018
31383S-SM-3	FED NATL MTG ASSOC #511824		12/01/2015	SCHEDULED REDEMPTION		415	415	429	418		(3)		(3)		415				13	07/01/2016
31384Q-FU-2	FED NATL MTG ASSOC #530379		02/01/2015	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393		04/01/2015	SCHEDULED REDEMPTION		958	958	982	959		(2)		(2)		958				14	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652		02/01/2015	SCHEDULED REDEMPTION		16	16	16	16						16					03/01/2015
31384S-WZ-8	FED NATL MTG ASSOC #532664		07/01/2015	Various		25	25	26	25						25				1	07/01/2015
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2015	SCHEDULED REDEMPTION		34	34	34	34						34					04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		02/01/2015	SCHEDULED REDEMPTION		297	297	300	298						297				4	07/01/2015
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2015	SCHEDULED REDEMPTION		324	324	343	370		(46)		(46)		324				15	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2015	SCHEDULED REDEMPTION		1,150	1,150	1,218	1,266		(116)		(116)		1,150				60	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461		07/01/2015	Various		86	86	88	87						86				1	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554		08/01/2015	SCHEDULED REDEMPTION		3,009	3,009	3,061	3,018		(9)		(9)		3,009				69	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		11/01/2015	SCHEDULED REDEMPTION		459	459	471	462		(3)		(3)		459				12	12/01/2015
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2015	SCHEDULED REDEMPTION		869	869	881	902		(33)		(33)		869				37	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2015	SCHEDULED REDEMPTION		4,268	4,268	4,336	4,286		(18)		(18)		4,268				164	04/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327		05/01/2015	Various		1,689	1,689	1,722	1,692		(3)		(3)		1,689				28	05/01/2015
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2015	SCHEDULED REDEMPTION		193	193	204	225		(32)		(32)		193				10	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366		12/01/2015	SCHEDULED REDEMPTION		1,423	1,423	1,480	1,440		(17)		(17)		1,423				51	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2015	SCHEDULED REDEMPTION		24,676	24,676	25,829	25,003		(327)		(327)		24,676				864	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2015	SCHEDULED REDEMPTION		649	649	682	658		(8)		(8)		649				23	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789		12/01/2015	SCHEDULED REDEMPTION		2,693	2,693	2,735	2,698		(5)		(5)		2,693				87	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		12/01/2015	SCHEDULED REDEMPTION		897	897	912	900		(3)		(3)		897				37	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866		08/01/2015	Various		387	387	397	389		(1)		(1)		387				9	08/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148		11/01/2015	Various		62	62	63	62						62				2	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200		07/01/2015	SCHEDULED REDEMPTION		1,225	1,225	1,249	1,228		(3)		(3)		1,225				28	08/01/2015
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2015	SCHEDULED REDEMPTION		292	292	309	330		(38)		(38)		292				16	06/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038		07/01/2015	SCHEDULED REDEMPTION		1,073	1,073	1,094	1,077		(4)		(4)		1,073				32	10/01/2015
31385R-3Y-4	FED NATL MTG ASSOC #550815		12/01/2015	Various		2,628	2,628	2,673	2,640		(13)		(13)		2,628				93	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2015	SCHEDULED REDEMPTION		171	171	175	172		(1)		(1)		171				4	10/01/2015
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2015	SCHEDULED REDEMPTION		55,112	55,112	57,855	55,759		(647)		(647)		55,112				1,987	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2015	SCHEDULED REDEMPTION		29,837	29,837	31,308	30,211		(374)		(374)		29,837				1,069	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2015	SCHEDULED REDEMPTION		36,798	36,798	38,629	37,196		(399)		(399)		36,798				1,265	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2015	SCHEDULED REDEMPTION		7,487	7,487	7,859	7,593		(106)		(106)		7,487				267	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2015	SCHEDULED REDEMPTION		1,672	1,672	1,739	1,697		(25)		(25)		1,672				60	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2015	SCHEDULED REDEMPTION		6,090	6,090	6,393	6,152		(62)		(62)		6,090				215	03/01/2018
31385X-5W-3	FED NATL MTG ASSOC #556261		11/01/2015	SCHEDULED REDEMPTION		99	99	98	99						99				3	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278		12/01/2015	SCHEDULED REDEMPTION		3,181	3,181	3,236	3,192		(11)		(11)		3,181				138	03/01/2016
31386B-5L-4	FED NATL MTG ASSOC #558951		10/01/2015	SCHEDULED REDEMPTION		726	726	745	729		(3)		(3)		726				19	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512		11/01/2015	Various		8,564	8,564	8,730	8,599		(35)		(35)		8,564				297	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		01/01/2015	SCHEDULED REDEMPTION		4,874	4,874	4,969	4,889		(15)		(15)		4,874				30	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2015	SCHEDULED REDEMPTION		3,402	3,402	3,490	3,426		(24)		(24)		3,402				130	01/01/2016
31386E-SS-8	FED NATL MTG ASSOC #561329		01/01/2015	SCHEDULED REDEMPTION		54	54	56	55						54					12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495		10/01/2015	SCHEDULED REDEMPTION		3,122	3,122	3,182	3,131		(9)		(9)		3,122				89	02/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
31386F-CE-3	FED NATL MTG ASSOC #561769		10/01/2015	SCHEDULED REDEMPTION		423	423	431	424		(1)		(1)		423				11	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955		11/01/2015	SCHEDULED REDEMPTION		465	465	473	467		(2)		(2)		465				17	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2015	SCHEDULED REDEMPTION		280	280	288	282		(2)		(2)		280				12	01/01/2016
31386L-WM-0	FED NATL MTG ASSOC #566852		10/01/2015	SCHEDULED REDEMPTION		752	752	764	755		(3)		(3)		752				24	09/01/2016
31386M-GR-5	FED NATL MTG ASSOC #567308		11/01/2015	SCHEDULED REDEMPTION		10,264	10,264	10,181	10,249		15		15		10,264				310	01/01/2016
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2015	SCHEDULED REDEMPTION		5,396	5,396	5,500	5,405		(9)		(9)		5,396				118	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249		08/01/2015	SCHEDULED REDEMPTION		30,972	30,972	31,465	31,094		(122)		(122)		30,972				1,129	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2015	SCHEDULED REDEMPTION		322	322	335	327		(5)		(5)		322				12	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559		12/01/2015	SCHEDULED REDEMPTION		2,923	2,923	2,973	2,930		(7)		(7)		2,923				112	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2015	SCHEDULED REDEMPTION		694	694	706	697		(3)		(3)		694				19	02/01/2016
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2015	SCHEDULED REDEMPTION		515	515	525	517		(2)		(2)		515				16	01/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733		12/01/2015	SCHEDULED REDEMPTION		316	316	313	315		1		1		316				11	02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020		12/01/2015	SCHEDULED REDEMPTION		709	709	704	708		2		2		709				26	04/01/2016
31386T-GZ-2	FED NATL MTG ASSOC #572716		11/01/2015	SCHEDULED REDEMPTION		10,736	10,736	10,921	10,778		(42)		(42)		10,736				380	02/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921		12/01/2015	SCHEDULED REDEMPTION		837	837	859	844		(6)		(6)		837				37	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303		12/01/2015	SCHEDULED REDEMPTION		1,585	1,585	1,612	1,597		(12)		(12)		1,585				64	03/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002		12/01/2015	SCHEDULED REDEMPTION		614	614	609	613		1		1		614				23	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		12/01/2015	SCHEDULED REDEMPTION		984	984	1,033	993		(10)		(10)		984				37	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2015	SCHEDULED REDEMPTION		5,528	5,528	5,645	5,557		(29)		(29)		5,528				242	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		12/01/2015	SCHEDULED REDEMPTION		8,947	8,947	9,179	9,003		(55)		(55)		8,947				391	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2015	SCHEDULED REDEMPTION		6,860	6,860	6,641	6,654		206		206		6,860				295	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165		12/01/2015	SCHEDULED REDEMPTION		13,802	13,802	14,264	13,911		(109)		(109)		13,802				433	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954		12/01/2015	SCHEDULED REDEMPTION		1,701	1,701	1,785	1,714		(13)		(13)		1,701				61	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853		12/01/2015	SCHEDULED REDEMPTION		22,821	22,821	23,957	23,044		(223)		(223)		22,821				802	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2015	SCHEDULED REDEMPTION		1,465	1,465	1,522	1,532		(67)		(67)		1,465				73	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		12/01/2015	SCHEDULED REDEMPTION		137	137	137	137						137				5	05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270		12/01/2015	SCHEDULED REDEMPTION		3,633	3,633	3,691	3,656		(23)		(23)		3,633				146	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		12/01/2015	SCHEDULED REDEMPTION		4,216	4,216	4,283	4,236		(20)		(20)		4,216				171	07/01/2016
31387Q-G6-1	FED NATL MTG ASSOC #590721		12/01/2015	SCHEDULED REDEMPTION		1,307	1,307	1,328	1,313		(6)		(6)		1,307				48	07/01/2016
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2015	SCHEDULED REDEMPTION		1,325	1,325	1,283	1,271		54		54		1,325				55	06/01/2021
31387V-EF-2	FED NATL MTG ASSOC #595134		12/01/2015	SCHEDULED REDEMPTION		1,304	1,304	1,325	1,310		(6)		(6)		1,304				38	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826		12/01/2015	SCHEDULED REDEMPTION		1,867	1,867	1,897	1,876		(9)		(9)		1,867				69	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		12/01/2015	SCHEDULED REDEMPTION		4,014	4,014	4,078	4,036		(22)		(22)		4,014				125	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		12/01/2015	SCHEDULED REDEMPTION		1,263	1,263	1,283	1,269		(6)		(6)		1,263				51	09/01/2016
31387X-UC-7	FED NATL MTG ASSOC #597379		12/01/2015	SCHEDULED REDEMPTION		1,561	1,561	1,638	1,574		(14)		(14)		1,561				58	09/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2015	SCHEDULED REDEMPTION		12	12	12	12						12				1	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		12/01/2015	SCHEDULED REDEMPTION		1,927	1,927	1,957	1,937		(11)		(11)		1,927				76	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137		12/01/2015	SCHEDULED REDEMPTION		297	297	302	299		(2)		(2)		297				7	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390		12/01/2015	SCHEDULED REDEMPTION		7,846	7,846	8,236	7,934		(88)		(88)		7,846				276	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079		12/01/2015	SCHEDULED REDEMPTION		1,035	1,035	1,052	1,040		(5)		(5)		1,035				38	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2015	SCHEDULED REDEMPTION		595	595	630	681		(86)		(86)		595				32	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2015	SCHEDULED REDEMPTION		15,680	15,680	16,460	15,861		(181)		(181)		15,680				556	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2015	SCHEDULED REDEMPTION		2,153	2,153	2,240	2,180		(26)		(26)		2,153				80	12/01/2016
31388Y-QL-4	FED NATL MTG ASSOC #618475		12/01/2015	SCHEDULED REDEMPTION		424	424	438	427		(3)		(3)		424				14	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807		05/01/2015	SCHEDULED REDEMPTION		162	162	170	164		(2)		(2)		162				3	09/01/2016
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2015	SCHEDULED REDEMPTION		217	217	222	218		(1)		(1)		217				6	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239		12/01/2015	SCHEDULED REDEMPTION		4,653	4,653	4,885	4,753		(100)		(100)		4,653				188	08/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2015	SCHEDULED REDEMPTION		27,560	27,560	28,387	27,769		(209)		(209)		27,560				865	02/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2015	SCHEDULED REDEMPTION		10,664	10,664	11,092	10,802		(138)		(138)		10,664				372	05/01/2017
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2015	SCHEDULED REDEMPTION		568	568	631	626		(58)		(58)		568				22	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2015	SCHEDULED REDEMPTION		817	817	858	825		(8)		(8)		817				28	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2015	SCHEDULED REDEMPTION		2,633	2,633	2,764	2,659		(26)		(26)		2,633				97	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2015	SCHEDULED REDEMPTION		4,797	4,797	4,989	4,859		(62)		(62)		4,797				140	07/01/2017
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2015	SCHEDULED REDEMPTION		77,088	77,088	78,348	77,477		(389)		(389)		77,088				2,554	09/01/2017
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2015	SCHEDULED REDEMPTION		5,368	5,368	5,329	5,330		38		38		5,368				171	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2015	SCHEDULED REDEMPTION		56,328	56,328	58,969	60,709		(4,381)		(4,381)		56,328				3,453	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2015	SCHEDULED REDEMPTION		28,410	28,410	29,742	30,435		(2,025)		(2,025)		28,410				1,358	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2015	SCHEDULED REDEMPTION		7,820	7,820	8,187	8,119		(299)		(299)		7,820				317	09/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2015	SCHEDULED REDEMPTION		1,028	1,028	1,033	1,034		(6)		(6)		1,028				42	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2015	SCHEDULED REDEMPTION		7,177	7,177	7,358	7,392		(214)		(214)		7,177				266	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2015	SCHEDULED REDEMPTION		57,106	57,106	58,541	58,770		(1,664)		(1,664)		57,106				2,204	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2015	SCHEDULED REDEMPTION		5,310	5,310	5,402	5,351		(41)		(41)		5,310				153	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2015	SCHEDULED REDEMPTION		1,002	1,002	1,052	1,022		(20)		(20)		1,002				35	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2015	SCHEDULED REDEMPTION		10,367	10,367	10,548	10,441		(74)		(74)		10,367				330	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2015	SCHEDULED REDEMPTION		9,807	9,807	9,978	9,873		(66)		(66)		9,807				324	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2015	SCHEDULED REDEMPTION		10,053	10,053	10,228	10,108		(55)		(55)		10,053				318	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2015	SCHEDULED REDEMPTION		5,744	5,744	5,936	5,820		(76)		(76)		5,744				197	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2015	SCHEDULED REDEMPTION		614	614	634	623		(10)		(10)		614				18	01/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2015	SCHEDULED REDEMPTION		3,977	3,977	4,110	4,033		(56)		(56)		3,977				137	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2015	SCHEDULED REDEMPTION		4,165	4,165	4,306	4,213		(48)		(48)		4,165				84	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2015	SCHEDULED REDEMPTION		12,314	12,314	12,528	12,394		(80)		(80)		12,314				458	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2015	SCHEDULED REDEMPTION		532	532	543	537		(5)		(5)		532				20	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2015	SCHEDULED REDEMPTION		82,400	82,400	84,772	84,563		(2,163)		(2,163)		82,400				1,436	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2015	SCHEDULED REDEMPTION		19,087	19,087	20,037	19,616		(529)		(529)		19,087				720	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2015	SCHEDULED REDEMPTION		11,757	11,757	12,174	11,977		(220)		(220)		11,757				428	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2015	SCHEDULED REDEMPTION		227,990	227,990	229,157	229,146		(1,155)		(1,155)		227,990				8,628	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2015	SCHEDULED REDEMPTION		8,197	8,197	8,340	8,258		(61)		(61)		8,197				237	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2015	SCHEDULED REDEMPTION		5,700	5,700	5,799	5,733		(33)		(33)		5,700				153	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2015	SCHEDULED REDEMPTION		26,189	26,189	26,323	26,325		(136)		(136)		26,189				1,015	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2015	SCHEDULED REDEMPTION		11,040	11,040	11,317	11,348		(309)		(309)		11,040				616	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2015	SCHEDULED REDEMPTION		15,883	15,883	16,239	16,250		(368)		(368)		15,883				389	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2015	SCHEDULED REDEMPTION		7,302	7,302	7,339	7,339		(37)		(37)		7,302				166	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2015	SCHEDULED REDEMPTION		3,491	3,491	3,509	3,508		(18)		(18)		3,491				126	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2015	SCHEDULED REDEMPTION		9,835	9,835	9,885	9,891		(57)		(57)		9,835				365	02/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2015	SCHEDULED REDEMPTION		18,767	18,767	18,864	18,881		(114)		(114)		18,767				1,099	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2015	SCHEDULED REDEMPTION		1,118	1,118	1,124	1,124		(6)		(6)		1,118				39	02/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2015	SCHEDULED REDEMPTION		96	96	98	99		(3)		(3)		96				4	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2015	SCHEDULED REDEMPTION		604	604	619	622		(18)		(18)		604				25	06/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255		12/01/2015	SCHEDULED REDEMPTION		48,588	48,588	50,369	50,372		(1,784)		(1,784)		48,588				1,431	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2015	SCHEDULED REDEMPTION		11,986	11,986	12,287	12,318		(332)		(332)		11,986				567	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2015	SCHEDULED REDEMPTION		1,071	1,071	1,095	1,111		(40)		(40)		1,071				22	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2015	SCHEDULED REDEMPTION		10,666	10,666	10,934	10,949		(283)		(283)		10,666				464	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2015	SCHEDULED REDEMPTION		32,753	32,753	33,601	33,664		(911)		(911)		32,753				868	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2015	SCHEDULED REDEMPTION		25,452	25,452	26,385	26,455		(1,003)		(1,003)		25,452				792	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2015	SCHEDULED REDEMPTION		26,760	26,760	27,432	27,500		(740)		(740)		26,760				1,113	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2015	SCHEDULED REDEMPTION		1,850	1,850	1,897	1,896		(46)		(46)		1,850				75	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2015	SCHEDULED REDEMPTION		4,003	4,003	4,103	4,068		(66)		(66)		4,003				163	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2015	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2015	SCHEDULED REDEMPTION		1,227	1,227	1,258	1,266		(40)		(40)		1,227				52	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2015	SCHEDULED REDEMPTION		1,304	1,304	1,316	1,315		(11)		(11)		1,304				76	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2015	SCHEDULED REDEMPTION		29,131	29,131	30,198	30,141		(1,010)		(1,010)		29,131				887	02/01/2022
31411K-FF-5	FED NATL MTG ASSOC #910166		12/01/2015	SCHEDULED REDEMPTION		1,499	1,499	1,537	1,548		(49)		(49)		1,499				93	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2015	SCHEDULED REDEMPTION		35,060	35,060	35,873	36,002		(942)		(942)		35,060				1,137	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2015	SCHEDULED REDEMPTION		72,299	72,299	74,948	74,317		(2,017)		(2,017)		72,299				1,518	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2015	SCHEDULED REDEMPTION		34,975	34,975	36,256	36,509		(1,535)		(1,535)		34,975				881	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084		11/01/2015	SCHEDULED REDEMPTION		25,954	25,954	26,194	26,363		(409)		(409)		25,954				1,532	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2015	SCHEDULED REDEMPTION		91,827	91,827	95,192	94,678		(2,850)		(2,850)		91,827				2,716	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2015	SCHEDULED REDEMPTION		40,119	40,119	40,489	40,644		(525)		(525)		40,119				1,494	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2015	SCHEDULED REDEMPTION		58,945	58,945	61,126	61,207		(2,263)		(2,263)		58,945				1,824	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2015	SCHEDULED REDEMPTION		65,508	65,508	67,908	67,882		(2,374)		(2,374)		65,508				1,933	05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2015	SCHEDULED REDEMPTION		305	305	313	316		(11)		(11)		305				7	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2015	SCHEDULED REDEMPTION		47,326	47,326	49,060	49,193		(1,867)		(1,867)		47,326				1,458	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2015	SCHEDULED REDEMPTION		1,151	1,151	1,179	1,179		(29)		(29)		1,151				47	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2015	SCHEDULED REDEMPTION		1,955	1,955	2,005	2,005		(50)		(50)		1,955				78	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2015	SCHEDULED REDEMPTION		26,239	26,239	26,898	26,976		(737)		(737)		26,239				1,255	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2015	SCHEDULED REDEMPTION		15,904	15,904	16,303	16,320		(417)		(417)		15,904				552	06/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2015	SCHEDULED REDEMPTION		7,811	7,811	8,007	8,038		(227)		(227)		7,811				497	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2015	SCHEDULED REDEMPTION		45,393	45,393	47,106	47,305		(1,912)		(1,912)		45,393				1,303	01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2015	SCHEDULED REDEMPTION		31,773	31,773	32,510	32,858		(1,086)		(1,086)		31,773				950	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2015	SCHEDULED REDEMPTION		56,173	56,173	58,232	58,381		(2,207)		(2,207)		56,173				1,649	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2015	SCHEDULED REDEMPTION		6,917	6,917	7,091	7,103		(186)		(186)		6,917				267	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2015	SCHEDULED REDEMPTION		75,995	75,995	78,779	78,977		(2,983)		(2,983)		75,995				2,744	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2015	SCHEDULED REDEMPTION		10,644	10,644	10,911	10,922		(278)		(278)		10,644				668	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2015	SCHEDULED REDEMPTION		105,046	105,046	108,895	108,386		(3,340)		(3,340)		105,046				2,954	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2015	SCHEDULED REDEMPTION		823	823	845	837		(14)		(14)		823				24	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2015	SCHEDULED REDEMPTION		5,493	5,493	5,544	5,547		(54)		(54)		5,493				85	07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2015	SCHEDULED REDEMPTION		58,369	58,369	59,835	60,046		(1,677)		(1,677)		58,369				2,852	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2015	SCHEDULED REDEMPTION		1,254	1,254	1,287	1,286		(31)		(31)		1,254				34	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2015	SCHEDULED REDEMPTION		685	685	703	702		(17)		(17)		685				20	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2015	SCHEDULED REDEMPTION		4,799	4,799	4,910	4,937		(138)		(138)		4,799				190	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2015	SCHEDULED REDEMPTION		52,052	52,052	53,959	53,697		(1,645)		(1,645)		52,052				1,936	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2015	SCHEDULED REDEMPTION		2,074	2,074	2,128	2,108		(34)		(34)		2,074				49	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2015	SCHEDULED REDEMPTION		90,422	90,422	93,735	92,797		(2,375)		(2,375)		90,422				2,242	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2015	SCHEDULED REDEMPTION		46,469	46,469	48,172	48,220		(1,751)		(1,751)		46,469				1,229	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2015	SCHEDULED REDEMPTION		31,436	31,436	32,587	32,367		(931)		(931)		31,436				960	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2015	SCHEDULED REDEMPTION		10,321	10,321	10,561	10,681		(360)		(360)		10,321				196	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2015	SCHEDULED REDEMPTION		23,688	23,688	24,238	24,489		(800)		(800)		23,688				748	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2015	SCHEDULED REDEMPTION		20,636	20,636	21,114	21,396		(760)		(760)		20,636				744	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2015	SCHEDULED REDEMPTION		117,799	117,799	120,850	120,887		(3,088)		(3,088)		117,799				3,618	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2015	SCHEDULED REDEMPTION		115,500	115,500	119,732	120,243		(4,743)		(4,743)		115,500				2,967	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2015	SCHEDULED REDEMPTION		46,145	46,145	47,215	47,668		(1,523)		(1,523)		46,145				1,532	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2015	SCHEDULED REDEMPTION		383	383	393	397		(14)		(14)		383				11	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2015	SCHEDULED REDEMPTION		58,159	58,159	60,290	60,727		(2,568)		(2,568)		58,159				2,060	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2015	SCHEDULED REDEMPTION		1,815	1,815	1,862	1,861		(45)		(45)		1,815				36	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2015	SCHEDULED REDEMPTION		18,697	18,697	19,382	19,458		(761)		(761)		18,697				520	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2015	SCHEDULED REDEMPTION		7,923	7,923	8,129	8,108		(185)		(185)		7,923				236	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2015	SCHEDULED REDEMPTION		4,145	4,145	4,241	4,345		(200)		(200)		4,145				177	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2015	SCHEDULED REDEMPTION		11,351	11,351	11,615	11,811		(459)		(459)		11,351				296	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2015	SCHEDULED REDEMPTION		20,275	20,275	21,018	20,874		(599)		(599)		20,275				633	09/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2015	SCHEDULED REDEMPTION		46,805	46,805	48,520	48,295		(1,490)		(1,490)		46,805				1,519	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2015	SCHEDULED REDEMPTION		65,094	65,094	67,481	67,525		(2,431)		(2,431)		65,094				1,358	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2015	SCHEDULED REDEMPTION		29,868	29,868	30,642	30,662		(794)		(794)		29,868				553	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2015	SCHEDULED REDEMPTION		21,173	21,173	21,949	21,984		(811)		(811)		21,173				662	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2015	SCHEDULED REDEMPTION		47,668	47,668	49,415	48,854		(1,186)		(1,186)		47,668				1,399	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2015	SCHEDULED REDEMPTION		25,459	25,459	26,392	26,524		(1,065)		(1,065)		25,459				811	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2015	SCHEDULED REDEMPTION		21,687	21,687	22,249	22,173		(485)		(485)		21,687				604	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2015	SCHEDULED REDEMPTION		2,241,221	2,241,221	2,330,520	2,295,207		(53,985)		(53,985)		2,241,221				52,386	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		12/01/2015	SCHEDULED REDEMPTION		1,351,196	1,351,196	1,426,568	1,398,216		(47,020)		(47,020)		1,351,196				36,523	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102		12/01/2015	SCHEDULED REDEMPTION		47,546	47,546	49,863	49,846		(2,301)		(2,301)		47,546				888	07/01/2027
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2015	CALLED @ 100.000		140,000	140,000	136,706	138,860		142		142		139,002		998	998	6,902	04/01/2020
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05		05/29/2015	VARIOUS		38,405											38,405	38,405		07/15/2040
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP		11/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		172,802	250,000	80,888	146,801		7,055		7,055		153,855		18,946	18,946		08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP		12/30/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		196,288	300,000	91,269	166,163		8,558		8,558		174,721		21,567	21,567		08/15/2025
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP		08/18/2015	MESIROW FINANCIAL, INC.		2,576,475	5,205,000	822,069	1,922,597		91,932		91,932		2,014,530		561,945	561,945		08/15/2028
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A		09/01/2015	Various		2,863,376	4,600,000	1,096,088	2,247,340		92,688		92,688		2,340,027		523,349	523,349		10/01/2026
362832-AZ-0	GAINESVILLE FL PENSION OBLIG 2003 A		11/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,922,895	4,960,000	1,104,592	2,272,028		128,243		128,243		2,400,271		522,624	522,624		10/01/2027
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A		08/18/2015	Various		2,884,836	5,340,000	1,126,366	2,309,415		85,449		85,449		2,394,863		489,972	489,972		10/01/2028
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B		07/14/2015	WELLS FARGO		5,085,040	4,000,000	4,000,000	4,000,000						4,000,000		1,085,040	1,085,040	179,670	06/01/2040
386442-VX-2	GRAND RIVER DAM AUTH OKLA REV		11/18/2015	Various		711,582	600,000	720,558	718,467		(8,452)		(8,452)		710,015		1,566	1,566	25,097	06/01/2027
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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
438701-RH-9	HONOLULU HI CITY & CNTY WSTWTR 2010 BAB		09/09/2015	RBC DOMINION SECURITIES		11,368,500	10,000,000	10,000,000	10,000,000						10,000,000		1,368,500	1,368,500	736,220	07/01/2040
44329H-AD-6	HP COMMUNITIES LLC MA 2008A		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		4,962,500	5,000,000	3,700,000	3,735,626		4,318		4,318		3,739,944		1,222,556	1,222,556	249,775	09/15/2053
44329H-AT-1	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,218,238	2,235,000	1,913,693	1,964,242		6,146		6,146		1,970,388		247,849	247,849	113,760	09/15/2034
44329H-AU-8	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		4,466,250	4,500,000	3,727,822	3,771,772		5,353		5,353		3,777,125		689,125	689,125	234,840	03/15/2046
44329H-AV-6	HP COMMUNITIES LLC MA 2008B		07/21/2015	BANK OF AMERICA/MERRILL LYNCH		3,637,513	3,665,000	3,040,850	3,058,045		2,062		2,062		3,060,107		577,406	577,406	193,781	09/15/2053
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07		07/29/2015	WELLS FARGO		11,629,600	10,000,000	10,000,000	10,000,261		(9)		(9)		10,000,252		1,629,348	1,629,348	684,476	07/01/2033
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C		07/16/2015	Various		9,818,135	8,500,000	8,500,000	8,500,000						8,500,000		1,318,135	1,318,135	564,494	02/01/2035
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BABS 09A		07/14/2015	WELLS FARGO		6,006,400	5,000,000	5,000,000	5,000,000						5,000,000		1,006,400	1,006,400	322,942	01/01/2034
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B		07/14/2015	WELLS FARGO		19,265,105	15,500,000	15,500,000	15,500,000						15,500,000		3,765,105	3,765,105	982,621	02/01/2039
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
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
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL		08/03/2015	RBC DOMINION SECURITIES		6,561,700	25,185,000	4,948,601	8,947,520		354,909		354,909		9,302,429		(2,740,729)	(2,740,729)		09/01/2035
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B		09/01/2015	FIRST TENNESSEE BANK		16,565,235	14,500,000	14,415,320	14,425,899		1,607		1,607		14,427,506		2,137,729	2,137,729	742,219	06/01/2034
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09		07/16/2015	BARCLAYS		10,866,330	9,000,000	9,000,000	9,000,000						9,000,000		1,866,330	1,866,330	575,138	08/01/2029
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09		07/15/2015	WELLS FARGO		15,670,530	13,500,000	13,500,000	13,500,000						13,500,000		2,170,530	2,170,530	597,804	11/01/2029
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010		09/15/2015	RBC DOMINION SECURITIES		3,502,860	3,000,000	3,000,000	3,000,000						3,000,000		502,860	502,860	212,063	09/01/2040
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		07/27/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		13,123,600	12,040,000	11,704,686	11,773,056		10,003		10,003		11,783,058		1,340,542	1,340,542	880,258	09/01/2038
544435-C3-2	LOS ANGELES CA INTL ARPTS BABS 09C		07/14/2015	MESIROW FINANCIAL, INC.		15,536,475	12,500,000	12,500,000	12,500,000						12,500,000		3,036,475	3,036,475	553,071	05/15/2039
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
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
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B		07/09/2015	MESIROW FINANCIAL, INC.		5,708,408	4,750,000	4,797,025	4,793,062		(459)		(459)		4,792,603		915,805	915,805	328,118	07/01/2039
566130-AA-1	MARBURY AL WTR SYS SER 2007		09/25/2015	Various		5,480,300	4,655,000	4,655,000	4,655,000						4,655,000		825,300	825,300	341,608	08/15/2037
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
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09		07/09/2015	CITIGROUP GLOBAL MARKETS		7,491,015	5,250,000	5,250,000	5,250,000						5,250,000		2,241,015	2,241,015	255,690	11/15/2039
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D		07/21/2015	GOLDMAN, SACHS & CO.		11,498,040	9,000,000	9,000,000	9,000,000						9,000,000		2,498,040	2,498,040	542,239	10/01/2046
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
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2015	MATURED		805,000	805,000	805,000	805,000						805,000				24,553	04/01/2015
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		08/18/2015	RBC DOMINION SECURITIES		2,070,776	3,775,000	820,081	1,635,334		70,014		70,014		1,705,348		365,428	365,428		10/01/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		11/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		659,796	1,625,000	244,888	487,750		27,512		27,512		515,261		144,535	144,535		04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		12/02/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		544,230	1,420,000	200,419	399,603		22,722		22,722		422,326		121,904	121,904		04/01/2035
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		12/30/2015	Various		414,140	1,375,000	149,023	298,415		11,215		11,215		309,630		104,510	104,510		04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		12/29/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,383,239	4,900,000	496,909	996,101		45,992		45,992		1,042,093		341,146	341,146		04/01/2040
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/18/2015	Various		312,306	1,200,000	113,832	228,435		9,297		9,297		237,733		74,574	74,574		04/01/2041
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM		11/18/2015	Various		1,239,083	1,100,000	1,244,925	1,241,794		(10,161)		(10,161)		1,231,633		7,450	7,450	53,539	01/01/2033
626207-YF-5	MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P		07/16/2015	Various		26,097,250	22,000,000	22,000,000	22,000,000						22,000,000		4,097,250	4,097,250	1,171,431	04/01/2057
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		12/01/2015	CALLED @ 100.000		890,000	890,000	890,000	890,000						890,000				69,194	01/01/2037
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A		07/14/2015	WELLS FARGO		9,487,200	8,000,000	8,000,000	8,000,000						8,000,000		1,487,200	1,487,200	341,845	11/01/2039
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		12/15/2015	Various		6,364,175	7,855,000	3,034,701	5,569,818		306,362		306,362		5,876,181		487,994	487,994		02/15/2021
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B		09/04/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		922,581	1,310,000	377,778	798,900		34,363		34,363		833,263		89,318	89,318		02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B		12/22/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,939,625	5,975,000	1,621,316	3,428,619		145,128		145,128		3,573,747		365,878	365,878		02/15/2024
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2015	CALLED @ 100.000		1,295,000	1,295,000	1,189,173	1,289,899						1,289,899		5,101	5,101	39,331	01/01/2016
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F		07/10/2015	MORGAN STANLEY		6,773,750	5,000,000	5,000,000	5,000,000						5,000,000		1,773,750	1,773,750	385,116	01/01/2040
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		09/15/2015	Various		3,013,750	3,085,000	3,085,000	3,085,000						3,085,000		(71,250)	(71,250)	224,606	01/01/2046
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA		09/16/2015	MORGAN STANLEY		17,920,988	16,250,000	16,250,000	16,250,000						16,250,000		1,670,988	1,670,988	778,646	06/15/2041
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC		09/16/2015	MORGAN STANLEY		17,101,800	15,000,000	15,000,000	15,000,000						15,000,000		2,101,800	2,101,800	722,430	06/15/2042
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BABS 09 C2		09/16/2015	FIRST TENNESSEE BANK		5,564,500	5,000,000	5,032,750	5,017,792		(2,487)		(2,487)		5,015,305		549,195	549,195	356,871	08/01/2039
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
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
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D		09/15/2015	CITIGROUP GLOBAL MARKETS		13,391,520	12,000,000	12,000,000	12,000,000						12,000,000		1,391,520	1,391,520	769,457	09/01/2039
662903-MH-3	NORTH TX MUN WTR DIST BABS 2010A		08/14/2015	RAYMOND JAMES & ASSOCIATES, INC.		10,282,500	9,000,000	9,000,000	9,000,000						9,000,000		1,282,500	1,282,500	522,870	09/01/2040
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10		09/10/2015	Various		22,727,470	20,000,000	20,000,000	20,000,000						20,000,000		2,727,470	2,727,470	974,131	11/15/2040
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C		07/22/2015	SAMUEL A. RAMIREZ & COMPANY, INC.		8,207,231	7,350,000	7,350,000	7,350,000						7,350,000		857,231	857,231	540,546	01/01/2039
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2015	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,130	07/01/2015
681793-4Q-5	OMAHA NE PUB PWR DIST ELEC BABS 10 A		07/14/2015	BARCLAYS		10,832,900	10,000,000	10,000,000	10,000,000						10,000,000		832,900	832,900	521,979	02/01/2041
68189T-BA-3	OMAHA NE SPL OBLIG RIVERFRONT REDEV 08		08/19/2015	RAYMOND JAMES & ASSOCIATES, INC.		25,870,180	22,535,000	22,535,000	22,535,000						22,535,000		3,335,180	3,335,180	1,534,383	02/01/2026
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A		07/15/2015	JPMORGAN CHASE & CO.		5,447,039	4,825,000	4,658,393	4,692,077		5,142		5,142		4,697,219		749,820	749,820	252,589	08/01/2025
69651A-AN-4	PALM BEACH CNTY FLA HEALTH FAC		10/28/2015	Various		1,082,970	975,000	1,075,092	1,072,930		(6,906)		(6,906)		1,066,025		16,945	16,945	44,691	12/01/2031
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2015	CALLED @ 100.000		3,195,000	3,195,000	3,195,000	3,195,000						3,195,000				179,910	06/01/2023
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D		07/22/2015	PIPER JAFFRAY INC.		12,597,090	11,000,000	11,000,000	11,000,000						11,000,000		1,597,090	1,597,090	448,387	06/01/2039
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
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		09/16/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,487,895	5,220,000	1,491,334	2,951,197		120,649		120,649		3,071,846		416,050	416,050		04/15/2024
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2015	MATURED		1,750,000	1,750,000	1,786,540	1,752,166		(2,166)		(2,166)		1,750,000				100,975	07/01/2015
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
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2015	CALLED @ 100.000		1,915,000	1,915,000	1,911,651	1,914,185		524		524		1,914,709		291	291	105,765	10/01/2016
736742-WC-7	PORTLAND ORE SWR SYS REV		03/20/2015	MORGAN STANLEY		5,782,752	5,520,000	5,708,287	5,704,721		(3,698)		(3,698)		5,701,022		81,730	81,730	135,547	10/01/2037
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL		02/15/2015	MATURED		1,735,000	1,735,000	1,676,288	1,734,143		857		857		1,735,000				41,814	02/15/2015
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0		08/07/2015	Various		23,859,705	20,085,000	20,085,000	20,085,000						20,085,000		3,774,705	3,774,705	1,594,866	01/01/2041
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
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10		09/10/2015	JPMORGAN CHASE & CO.		11,495,800	10,000,000	10,000,000	10,000,000						10,000,000		1,495,800	1,495,800	518,333	05/15/2034
797398-DT-8	SAN DIEGO CNTY CA PENSION OBLIG 2004 C		08/15/2015	MATURED		11,070,000	11,070,000	5,884,480	10,685,705		384,295		384,295		11,070,000					08/15/2015
79741T-AR-5	SAN DIEGO CNTY CA WTR REV BABS 10B		07/09/2015	MORGAN STANLEY		6,080,410	4,900,000	4,900,000	4,900,000						4,900,000		1,180,410	1,180,410	211,369	05/01/2049
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
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		03/20/2015	Various		2,646,937	2,280,000	2,541,037	2,534,854		(3,480)		(3,480)		2,531,374		115,563	115,563	36,173	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C		07/16/2015	BARCLAYS		6,108,100	5,000,000	5,000,000	5,000,000						5,000,000		1,108,100	1,108,100	340,628	01/01/2050
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		11/18/2015	Various		819,482	750,000	849,030	847,565		(6,564)		(6,564)		841,001		(21,519)	(21,519)	35,617	11/01/2044
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2015	CALLED @ 100.000		100,000	100,000	100,000	100,000						100,000				3,760	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2015	CALLED @ 100.000		180,000	180,000	180,000	180,000						180,000				6,768	06/01/2028
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BABS 09B		07/21/2015	Various		30,112,038	25,000,000	25,000,000	25,000,000						25,000,000		5,112,038	5,112,038	1,839,996	01/01/2034
905649-DK-2	UNION CITY CA PENSION OBLIG 2004 CAP		08/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,935,721	3,015,000	770,755	1,524,684		65,601		65,601		1,590,285		345,436	345,436		07/01/2025
914072-VU-4	UNIVERSITY ARK UNIV REV		10/02/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.		733,709	630,000	729,824	729,501		(5,178)		(5,178)		724,324		9,386	9,386	20,646	03/01/2034
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C		09/10/2015	Various		14,656,634	12,840,000	12,720,331	12,728,846		1,674		1,674		12,730,520		1,926,114	1,926,114	938,987	07/01/2038
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA BABS 09A		09/15/2015	RAYMOND JAMES & ASSOCIATES, INC.		5,595,400	5,000,000	5,000,000	5,000,000						5,000,000		595,400	595,400	375,092	07/01/2034
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA BABS 09A		09/11/2015	JPMORGAN CHASE & CO.		4,502,920	4,000,000	4,000,000	4,000,000						4,000,000		502,920	502,920	303,533	07/01/2039
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09B		09/15/2015	D.A. DAVIDSON & CO.		16,441,226	14,770,000	14,770,000	14,770,000						14,770,000		1,671,226	1,671,226	737,584	06/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B		09/14/2015	RBC DOMINION SECURITIES		9,049,760	8,000,000	8,000,000	8,000,000						8,000,000		1,049,760	1,049,760	546,709	08/15/2041
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2015	CALLED @ 100.000		380,000	380,000	393,722	383,488		(1,946)		(1,946)		381,542		(1,542)	(1,542)	25,650	09/01/2016
927781-VT-8	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		08/18/2015	RAYMOND JAMES & ASSOCIATES, INC.		10,478,124	9,365,000	9,365,000	9,365,000						9,365,000		1,113,124	1,113,124	414,271	09/01/2023
927781-VU-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		07/15/2015	GOLDMAN, SACHS & CO.		10,126,391	8,995,000	8,995,000	8,995,000						8,995,000		1,131,391	1,131,391	378,602	09/01/2024
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B		09/15/2015	VINING-SPARKS IBG LP		2,849,400	2,500,000	2,500,000	2,500,000						2,500,000		349,400	349,400	234,735	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2015	CALLED @ 100.000		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				59,607	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04		08/18/2015	STIFEL CAPITAL MARKETS		11,700,000	10,000,000	10,000,000	10,000,000						10,000,000		1,700,000	1,700,000	691,306	07/01/2026
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C		07/14/2015	PIPER JAFFRAY INC.		5,073,120	4,000,000	4,000,000	4,000,000						4,000,000		1,073,120	1,073,120	282,836	01/01/2046
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2015	CALLED @ 100.000		700,000	700,000	751,968	700,000						700,000				43,050	12/01/2017
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/21/2015	VARIOUS		129,224											129,224	129,224		10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/21/2015	VARIOUS		583,265											583,265	583,265		10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/21/2015	VARIOUS		1,958,913											1,958,913	1,958,913		10/01/2031
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		12/01/2015	SCHEDULED REDEMPTION		20,978	20,978	18,468	20,978						20,978				1,212	12/01/2018
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		09/01/2015	SCHEDULED REDEMPTION		31,687	31,687	26,473	30,956		731		731		31,687				1,321	12/01/2018
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2015	SCHEDULED REDEMPTION		209,148	209,148	189,465	199,068		10,080		10,080		209,148				8,920	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2015	SCHEDULED REDEMPTION		230,194	230,194	214,111	222,321		7,874		7,874		230,194				10,633	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2015	SCHEDULED REDEMPTION		147,565	147,565	133,612	140,295		7,270		7,270		147,565				6,955	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2015	SCHEDULED REDEMPTION		97,618	97,618	84,624	90,046		7,572		7,572		97,618				4,035	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2015	SCHEDULED REDEMPTION		3,330	3,330	3,423	3,384		(54)		(54)		3,330				195	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2015	SCHEDULED REDEMPTION		125,613	125,613	92,610	116,572		9,041		9,041		125,613				5,533	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2015	SCHEDULED REDEMPTION		69,608	69,608	56,394	65,792		3,815		3,815		69,608				3,206	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2015	SCHEDULED REDEMPTION		616,999	616,999	572,497	596,867		20,132		20,132		616,999				29,739	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2015	SCHEDULED REDEMPTION		191,161	191,161	143,756	166,219		24,942		24,942		191,161				7,515	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2015	SCHEDULED REDEMPTION		30,261	30,261	31,941	30,906		(645)		(645)		30,261				1,165	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		12/01/2015	SCHEDULED REDEMPTION		375,225	375,225	353,085	361,636		13,589		13,589		375,225				15,567	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS		12/01/2015	SCHEDULED REDEMPTION		409,748	409,748	386,833	397,233		12,515		12,515		409,748				16,049	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2015	SCHEDULED REDEMPTION		111,296	111,296	106,749	108,849		2,447		2,447		111,296				4,425	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS		12/01/2015	SCHEDULED REDEMPTION		1,115,191	1,115,191	1,064,989	1,088,741		26,450		26,450		1,115,191				39,996	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2015	SCHEDULED REDEMPTION		465,660	465,660	444,697	454,431		11,229		11,229		465,660				17,410	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2015	SCHEDULED REDEMPTION		113,131	113,131	117,798	115,591		(2,460)		(2,460)		113,131				3,490	05/15/2032
31396E-GF-7	FHR 3079 MD RMBS		01/01/2015	SCHEDULED REDEMPTION		581,791	581,791	606,017	581,791						581,791				2,424	03/15/2034
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2015	SCHEDULED REDEMPTION		10,101	10,101	10,530	10,101						10,101				431	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2015	SCHEDULED REDEMPTION		338,270	338,270	333,224	337,443		826		826		338,270				9,920	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2015	SCHEDULED REDEMPTION		1,313,699	1,313,699	1,333,815	1,316,526		(2,827)		(2,827)		1,313,699				39,381	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2015	SCHEDULED REDEMPTION		2,343,034	2,343,034	2,267,984	2,319,930		23,104		23,104		2,343,034				68,718	09/25/2023
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		11/01/2015	SCHEDULED REDEMPTION		5,608	5,608	5,348		5,494	114		5,608		5,608				222	09/01/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2015	SCHEDULED REDEMPTION		423,889	423,889	391,736	409,273		14,616		14,616		423,889				19,322	05/15/2022
3136F3-LA-2	FANNIE MAE		05/01/2015	ALLSTATE ASSURANCE COMPANY		4,362,950	8,302,000	2,262,378	2,947,719		54,719		54,719		3,002,439		1,360,511	1,360,511		10/03/2033
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		05/01/2015	Various		5,088,480	4,423,228	4,941,188	4,499,575		(11,586)		(11,586)		4,487,989		600,491	600,491	245,491	09/01/2019
76116E-GN-4	RESOLUTION TR CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		15,877,429	22,957,000	8,971,658	11,471,253		196,894		196,894		11,668,148		4,209,281	4,209,281		07/15/2028
88059E-NG-5	TENN VAL AUTH CPN STRIP		05/01/2015	ALLSTATE ASSURANCE COMPANY		4,971,012	6,584,000	2,987,850	3,857,412		68,837		68,837		3,926,249		1,044,763	1,044,763		01/15/2025
880591-EH-1	TENN VALLEY AUTHORITY		06/23/2015	MORGAN STANLEY		18,040,500	15,000,000	17,461,650	17,295,286		(25,682)		(25,682)		17,269,605		770,895	770,895	610,313	09/15/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						981,606,051	1,061,494,962	796,617,736	858,508,626	5,494	5,517,481		5,522,975		864,551,228		117,054,823	117,054,823	38,550,551	XXX
002824-AW-0	ABBOTT LABORATORIES		02/03/2015	JPMORGAN CHASE & CO.		5,532,200	5,000,000	5,450,900	5,290,680		(4,847)		(4,847)		5,285,833		246,367	246,367	39,531	05/27/2020
002824-AY-6	ABBOTT LABORATORIES		06/11/2015	JPMORGAN CHASE & CO.		15,668,380	14,000,000	13,926,740	13,931,613		592		592		13,932,205		1,736,175	1,736,175	410,161	05/27/2040
002824-BA-7	ABBOTT LABORATORIES		07/22/2015	CREDIT SUISSE		974,150	1,000,000	998,340			83		83		998,423		(24,273)	(24,273)	9,704	03/15/2022
00404A-AJ-8	ACADIA HEALTHCARE CO INC		09/15/2015	BANK OF AMERICA/MERRILL LYNCH		20,350	20,000	20,278			(3)		(3)		20,275		75	75	103	02/15/2023
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		12/31/2015	SCHEDULED REDEMPTION		3,500	3,500	3,483			17		17		3,500				16	02/11/2022
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		12/31/2015	Various		149,898	149,898	148,152	70,723		12,060		12,060		149,898				557,143	11/25/2019
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	E	12/31/2015	SCHEDULED REDEMPTION		15,672	15,672	15,672	15,672						15,672				160	12/13/2019
004488-AA-6	ACCUVANT LLC INIT TERM LOAN		01/28/2015	SCHEDULED REDEMPTION		6,965,000	6,965,000	6,901,130	6,900,993		64,007		64,007		6,965,000				37,401	10/22/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
00440E-AT-4	ACE INA HOLDINGS INC		12/01/2015	Various		4,229,935	4,250,000	4,235,940			85		85		4,236,025		(6,090)	(6,090)	6,117	11/03/2020
00440E-AU-1	ACE INA HOLDINGS INC		12/01/2015	Various		8,265,383	8,250,000	8,232,145			66		66		8,232,211		33,171	33,171	8,046	11/03/2022
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		10/30/2015	SCHEDULED REDEMPTION		19,950	19,950	19,892	19,890		60		60		19,950				192	09/26/2021
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/06/2015	SCHEDULED REDEMPTION		2,687,500	2,687,500	2,687,500	2,687,500						2,687,500				223,063	08/06/2017
00100U-AE-2	ADS WASTE MGT HLDGS NEW TLB-2		09/30/2015	SCHEDULED REDEMPTION		106,726	106,726	106,726	106,726						106,726				2,898	10/09/2019
00101J-AF-3	ADT CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		2,191,313	2,325,000	1,964,207	2,009,453		11,334		11,334		2,020,787		170,526	170,526	64,648	07/15/2022
007903-AX-5	ADVANCED MICRO DEVICES		07/23/2015	OPPENHEIMER & CO., INC.		812,700	1,260,000	1,265,785	1,264,898		(337)		(337)		1,264,561		(451,861)	(451,861)	90,038	08/15/2022
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		02/28/2015	MATURED		1	1				1		1		1					02/28/2015
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2015	SCHEDULED REDEMPTION		1,812	1,812	1,320	1,652		160		160		1,812					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2015	SCHEDULED REDEMPTION		4,983	4,983	3,630	4,542		441		441		4,983					03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		12/31/2015	SCHEDULED REDEMPTION		40,000	40,000	39,912	38,617		93		93		40,000				465	07/25/2021
00769E-AT-7	ADVANTAGE SALES MARKETING TL		01/30/2015	EXCHANGE		128,710	128,710	128,710	128,710						128,710				1,236	07/25/2021
00111@-AA-2	AES HAWAII (HEPCO)		12/31/2015	SCHEDULED REDEMPTION		1,435,700	1,435,700	1,435,700	1,435,700						1,435,700				80,581	06/30/2022
00828D-AN-1	AFFINION GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		2,153,125	3,250,000	3,225,788	3,236,232		2,229		2,229		3,238,461		(1,085,336)	(1,085,336)	69,672	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TL		12/31/2015	Various		975,891	1,038,391	1,033,788	1,032,827		1,347		1,347		1,034,175		(58,283)	(58,283)	20,710	04/30/2018
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2015	SCHEDULED REDEMPTION		1,716,000	1,716,000	1,716,000	1,716,000						1,716,000				104,333	10/01/2016
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	12/31/2015	SCHEDULED REDEMPTION		6,389	6,389	6,366	6,364		25		25		6,389				38	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQ TRANCHE B-2 TL	E	12/31/2015	SCHEDULED REDEMPTION		3,315	3,315	3,303	3,302		13		13		3,315				17	10/03/2019
009363-AJ-1	AIRGAS INC		09/14/2015	CALLED @ 100.000		5,000,000	5,000,000	4,992,450	4,998,790		1,210		1,210		5,000,000				154,826	10/01/2015
010392-FC-7	ALABAMA POWER CO		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		8,722,686	8,241,000	8,535,039	8,434,931		(2,497)		(2,497)		8,432,434		290,252	290,252	91,939	10/01/2020
01071#-AC-2	ALADDIN GAMING TERM D		08/25/2003	BANK LOAN CUT-OVER TRANSACTIONS															200	12/31/2008
012653-AA-9	ALBEMARLE CORP		02/01/2015	MATURED		5,000,000	5,000,000	5,010,800	5,000,113		(113)		(113)		5,000,000				127,500	02/01/2015
012725-AD-9	ALBEMARLE CORP		09/10/2015	Various		3,121,678	2,938,000	2,929,333	2,929,345		47		47		2,929,392		192,286	192,286	79,927	12/01/2044
013817-AQ-4	ALCOA INC		12/08/2015	DEUTSCHE BANK AG		3,465,000	3,500,000	3,532,725	3,519,041		(2,097)		(2,097)		3,516,944		(51,944)	(51,944)	267,085	02/23/2022
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2015	SCHEDULED REDEMPTION		345,000	345,000	345,000	345,000						345,000				22,078	01/01/2027
01741R-AF-9	ALLEGHENY TECHNOLOGIES		12/18/2015	Various		3,224,375	5,500,000	5,316,300	5,335,145		14,154		14,154		5,349,298		(2,124,923)	(2,124,923)	499,736	08/15/2023
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2015	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				60,720	06/15/2025
018804-AP-9	ALLIANT TECHSYSTEMS INC		03/11/2015	CALLED @ 106.544		5,987,773	5,620,000	5,902,113	5,772,033		(7,114)		(7,114)		5,764,919		222,854	222,854	188,894	09/15/2020
018804-AQ-7	ALLIANT TECHSYSTEMS INC		07/15/2015	EXCHANGE		6,804,333	6,770,000	6,820,700	6,808,229		(3,895)		(3,895)		6,804,333				280,391	10/01/2021
02005N-AB-6	ALLY FINANCIAL INC		02/12/2015	MATURED		4,580,000	4,580,000	4,634,844	4,581,583		(1,583)		(1,583)		4,580,000				190,070	02/12/2015
02005N-AW-0	ALLY FINANCIAL INC		07/16/2015	Various		2,725,000	2,750,000	2,728,250	1,982,402		515		515		2,729,167		(4,167)	(4,167)	32,396	11/18/2019
02154V-AA-9	ALTICE SA	F	07/23/2015	GOLDMAN, SACHS & CO.		1,221,875	1,250,000	1,250,000	1,250,000						1,250,000		(28,125)	(28,125)	92,300	05/15/2022
N0306W-AF-2	AMAYA HLDGS BV USD 1ST LIEN TL	E	12/31/2015	SCHEDULED REDEMPTION		9,963	9,963	9,873	9,867		95		95		9,963				102	08/01/2021
00164V-AC-7	AMC NETWORKS INC		09/23/2015	Various		7,819,858	7,785,000	7,712,038	7,721,416		2,746		2,746		7,724,161		95,696	95,696	198,888	12/15/2022
023551-AM-6	AMERADA HESS CORP		08/19/2015	MORGAN STANLEY		7,910,420	7,000,000	7,066,940	7,054,409		(989)		(989)		7,053,420		857,000	857,000	469,656	03/15/2033
02361D-AL-4	AMEREN ILLINOIS CO		12/01/2015	Various		9,991,300	10,000,000	9,996,400	9,997,163		186		186		9,997,350		(6,050)	(6,050)	239,250	09/01/2022
02361D-AC-4	AMEREN ILLINOIS COMPANY		07/30/2015	BANK OF AMERICA/MERRILL LYNCH		25,581,200	20,000,000	19,889,800	19,903,113		1,233		1,233		19,904,347		5,676,853	5,676,853	852,389	06/15/2036
02364W-AW-5	AMERICA MOVIL SAB DE CV	F	07/21/2015	BARCLAYS		6,838,140	6,000,000	5,921,340	5,926,374		700		700		5,927,074		911,066	911,066	300,125	03/30/2040
02376C-AM-7	AMERICAN AIRLINES CLASS B TL 2015		10/13/2015	SCHEDULED REDEMPTION		20,000	20,000	19,863	19,853		147		147		20,000				185	10/10/2021
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		57,348	57,348	57,348	57,348						57,348				3,226	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		520,590	520,590	520,590	520,590						520,590				29,153	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		434,604	434,604	434,604	434,604						434,604				17,384	01/15/2027
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2015	SCHEDULED REDEMPTION		761,386	761,386	761,386	761,386						761,386				37,689	07/15/2024
02474R-AB-9	AMERICAN BLDRS & CONT SUPPLY TLB		12/14/2015	SCHEDULED REDEMPTION		845,284	845,284	845,276	845,274		10		10		845,284				506	04/16/2020
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		10/15/2015	SCHEDULED REDEMPTION		992,284	992,284	992,284	992,284						992,284				103,594	10/15/2017
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO		04/15/2015	MATURED		10,000,000	10,000,000	9,990,300	9,999,689		311		311		10,000,000				268,750	04/15/2015
02636P-AA-0	AMERICAN GILSONITE CO		02/24/2015	Various		3,098,300	3,625,000	3,690,000	3,659,368		(2,480)		(2,480)		3,656,888		(558,588)	(558,588)	190,609	09/01/2017
02665W-AW-1	AMERICAN HONDA FINANCE CORP	R	07/14/2015	BARCLAYS		8,976,780	9,000,000	8,993,430			18		18		8,993,448		(16,668)	(16,668)	1,200	07/13/2018
029912-BB-7	AMERICAN TOWER CORP		02/11/2015	CALLED @ 100.590		5,000,000	5,000,000	4,999,651			155		155		4,999,806		194	194	112,997	04/01/2015
03027X-AD-2	AMERICAN TOWER CORP		09/14/2015	JPMORGAN CHASE & CO.		5,234,600	5,000,000	5,122,900	5,113,379		(7,217)		(7,217)		5,106,161		128,439	128,439	272,222	02/15/2024
03028P-AC-0	AMERICAN TRANSMISSION COMPANY LLC		04/15/2015	MATURED		18,000,000	18,000,000	17,818,579	17,990,869		9,131		9,131		18,000,000				449,280	04/15/2015
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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
03076C-AB-2	AMERIPRISE FINANCIAL INC		11/15/2015	MATURED		1,412,000	1,412,000	1,412,000	1,412,000						1,412,000				79,778	11/15/2015
03073E-AM-7	AMERISOURCEBERGEN CORP		11/24/2015	Various		263,688	273,000	264,444			15		15		264,459		(771)	(771)	2,193	03/01/2025
031162-BD-1	AMGEN INC		12/10/2015	DEUTSCHE BANK AG		10,178,025	9,750,000	9,713,828	9,727,767		2,062		2,062		9,729,830		448,195	448,195	279,977	10/01/2020
031162-BN-9	AMGEN INC		02/05/2015	JPMORGAN CHASE & CO.		15,837,900	15,000,000	14,930,250	14,946,196		692		692		14,946,888		891,012	891,012	128,385	05/15/2022
031162-BV-1	AMGEN INC		07/27/2015	JPMORGAN CHASE & CO.		1,296,841	1,300,000	1,297,842	1,297,952		108		108		1,298,060		(1,219)	(1,219)	32,464	05/22/2024
031652-BC-3	AMKOR TECHNOLOGIES INC		06/19/2015	CALLED @ 101.844		2,000,000	2,000,000	2,029,000	2,007,760		(2,638)		(2,638)		2,005,123		(5,123)	(5,123)	130,297	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC		12/08/2015	Market Axess		816,948	825,000	858,000	844,645		(5,048)		(5,048)		839,597		(22,649)	(22,649)	28,846	06/01/2021
03232P-AB-4	AMSURG CORP		07/13/2015	CITIGROUP GLOBAL MARKETS		2,601,000	2,550,000	2,580,193	2,572,887		(2,903)		(2,903)		2,569,984		31,016	31,016	90,047	11/30/2020
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		12/15/2015	SCHEDULED REDEMPTION		1,309,750	1,309,750	1,309,750	1,309,750						1,309,750				124,426	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		08/07/2015	Various		7,363,734											7,363,734	7,363,734		10/20/2012
02587U-AB-6	AMXCA_12-5 ABS		10/15/2015	SCHEDULED REDEMPTION		5,500,000	5,500,000	5,506,875	5,505,645		(5,645)		(5,645)		5,500,000				27,042	05/15/2018
034863-AM-2	ANGLO AMERICAN PLC	F	12/17/2015	Various		12,098,500	18,000,000	17,946,240	17,951,025		6,642		6,642		17,957,667		(5,859,167)	(5,859,167)	868,863	04/15/2021
03674X-AA-4	ANTERO RESOURCES CORP		03/03/2015	Various		7,208,274	7,250,000	7,280,000	7,277,439		(661)		(661)		7,276,778		(68,504)	(68,504)	87,979	12/01/2022
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		08/27/2015	CITIGROUP GLOBAL MARKETS		68,250	75,000	74,813			13		13		74,826		(6,576)	(6,576)	3,359	11/01/2021
037411-AW-5	APACHE CORP		06/23/2015	BNP CAPITAL MARKETS		14,439,300	15,000,000	14,175,400	14,224,609		6,867		6,867		14,231,476		207,824	207,824	626,875	09/01/2040
037411-AY-1	APACHE CORP		06/17/2015	WELLS FARGO		4,979,100	5,000,000	4,915,650	4,920,485		634		634		4,921,119		57,981	57,981	234,063	02/01/2042
037411-AZ-8	APACHE CORP		02/05/2015	BARCLAYS		14,504,384	14,475,000	14,425,930	14,437,750		491		491		14,438,241		66,143	66,143	150,279	04/15/2022
037833-AR-1	APPLE INC		01/14/2015	JPMORGAN CHASE & CO.		15,560,100	15,000,000	14,963,100	14,966,240		257		257		14,966,497		593,603	593,603	87,875	05/06/2021
00213M-AF-1	APX GROUP INC		01/29/2015	EXCHANGE		1,017,765	1,000,000	1,020,000	1,018,075		(310)		(310)		1,017,765				14,097	12/01/2020
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2015	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,638		362		362		300,000				29,400	07/15/2020
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		12/31/2015	SCHEDULED REDEMPTION		130,042	130,042	129,860	129,760		282		282		130,042				1,225	07/26/2016
03852C-AU-0	ARAMARK CORP US TERM F LOAN		12/31/2015	SCHEDULED REDEMPTION		29,991	29,991	29,884	29,878		113		113		29,991				247	02/24/2021
03938L-AP-9	ARCELORMITTAL	F	10/20/2015	MORGAN STANLEY		349,375	375,000	386,925			(53)		(53)		386,872		(37,497)	(37,497)	10,872	10/15/2039
03938L-AU-8	ARCELORMITTAL	F	09/21/2015	BANK OF AMERICA/MERRILL LYNCH		2,460,935	2,500,000	2,500,000	2,500,000						2,500,000		(39,065)	(39,065)	166,233	03/01/2021
03938L-AX-2	ARCELORMITTAL	F	09/21/2015	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000	1,007,500	1,006,164		(502)		(502)		1,005,662		(10,662)	(10,662)	75,639	02/25/2022
039380-AG-5	ARCH COAL INC		02/03/2015	BANK OF AMERICA/MERRILL LYNCH		77,250	300,000	261,750	269,286		345		345		269,631		(192,381)	(192,381)	3,081	06/15/2021
03938D-AD-4	ARCH COAL INC. TERM LOAN B		12/31/2015	Various		46,772	46,772	59,218	26,113		(5,903)		(5,903)		46,772				499	05/16/2018
039483-BH-4	ARCHER-DANIELS-MIDLAND C		06/24/2015	JPMORGAN CHASE & CO.		9,287,000	10,000,000	6,829,109	6,899,744		19,837		19,837		6,919,581		2,367,419	2,367,419	282,236	04/16/2043
03968M-AD-7	ARDAGH HLDGS USA INC NEW		12/31/2015	SCHEDULED REDEMPTION		25,050	25,050	25,056	25,056		(6)		(6)		25,050				192	12/17/2019
040555-CM-4	ARIZONA PUBLIC SERVICE		07/31/2015	WELLS FARGO		16,571,700	15,000,000	14,898,900	14,904,164		1,027		1,027		14,905,192		1,666,508	1,666,508	702,090	09/01/2041
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		12/30/2015	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				44,156	12/30/2030
007036-UQ-7	ARMT_05-11 RMBS		12/28/2015	SCHEDULED REDEMPTION		924,411	924,411	434,473	457,170		467,241		467,241		924,411				3,129	12/26/2053
2254WO-MM-4	ARMT_05-12 RMBS		12/28/2015	SCHEDULED REDEMPTION		610,075	610,075	275,106	290,014		320,061		320,061		610,075				1,718	11/25/2053
04273W-AA-9	ARROW ELECTRONICS INC		03/26/2015	CALLED @ 101.725		3,000,000	3,000,000	2,989,500	2,998,123		526		526		2,998,649		1,351	1,351	92,531	11/01/2015
04363U-AA-4	ASCIANO FINANCE	F	09/23/2015	MATURED		1,750,000	1,750,000	1,747,340	1,749,587		413		413		1,750,000				54,688	09/23/2015
04624R-AA-6	ASTON ESCROW CORP		04/09/2015	BANK OF AMERICA/MERRILL LYNCH		1,149,500	1,900,000	1,900,000	1,900,000						1,900,000		(750,500)	(750,500)	127,854	08/15/2021
046353-AD-0	ASTRAZENECA PLC	F	07/09/2015	JPMORGAN CHASE & CO.		6,399,800	5,000,000	4,978,900	4,981,066		202		202		4,981,268		1,418,532	1,418,532	267,854	09/15/2037
046353-AK-4	ASTRAZENECA PLC	F	12/07/2015	Various		11,461,995	11,500,000	11,452,160			144		144		11,452,304		9,691	9,691	4,354	11/16/2020
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		10/30/2015	SCHEDULED REDEMPTION		2,442,689	2,442,689	2,415,428	2,412,874		53,059		53,059		2,442,689				36,062	05/24/2019
00206R-CM-2	AT&T INC		05/14/2015	Various		4,561,209	4,571,000	4,569,629			3		3		4,569,631		(8,423)	(8,423)	2,143	06/30/2022
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		12/15/2015	SCHEDULED REDEMPTION		1,166,760	1,166,760	1,275,059	1,191,486		(24,726)		(24,726)		1,166,760				51,779	07/15/2016
00488K-AE-6	ATLANTIC BROADBAND PENN TLB		11/27/2015	SCHEDULED REDEMPTION		10,114	10,114	10,068	10,059		54		54		10,114				26	11/30/2019
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		02/27/2015	TENDER OFFER		4,555,625	4,625,000	4,475,956	4,482,943		2,672		2,672		4,485,614		70,011	70,011	62,245	11/15/2021
049560-AG-0	ATMOS ENERGY CORP		09/09/2015	Various		14,076,740	12,000,000	12,118,240	12,097,872		(1,758)		(1,758)		12,096,114		1,980,626	1,980,626	624,419	10/15/2034
050095-AM-0	ATWOOD OCEANICS INC		11/20/2015	Various		4,222,736	4,907,000	4,994,943	4,961,868		(14,292)		(14,292)		4,947,575		(724,839)	(724,839)	309,320	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN		09/23/2015	ALLSTATE INSURANCE COMPANY		2,158,063	2,150,000	2,209,500	2,204,355		(8,256)		(8,256)		2,196,099		(38,037)	(38,037)	99,617	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		551,375	550,000	587,500	584,400		(3,357)		(3,357)		581,042		(29,667)	(29,667)	30,132	11/01/2023
053015-AD-5	AUTOMATIC DATA PROCESSING INC		10/27/2015	Various		2,020,680	2,000,000	1,998,220			22		22		1,998,242		22,438	22,438	2,938	09/15/2020
053332-AM-4	AUTOZONE INC		01/14/2015	CITIGROUP GLOBAL MARKETS		10,480,600	10,000,000	9,998,400	9,998,775		8		8		9,998,783		481,817	481,817	97,639	04/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
G2967P-AB-0	AVAGO TECHNOLOGIES TERM LOAN	E	12/15/2015	SCHEDULED REDEMPTION		138,983	138,983	138,352	138,335		648		648		138,983				904	05/06/2021
05377J-AL-6	AVIS BUDGET CAR RENT TRANCHE B TL		10/15/2015	Various		978,819	980,035	971,524	973,281		1,208		1,208		974,489		4,330	4,330	23,454	03/15/2019
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP		05/01/2015	CALLED @ 114.466		2,275,000	2,275,000	2,295,568	2,292,622		(1,074)		(1,074)		2,291,547		(16,547)	(16,547)	403,427	10/15/2021
90347B-AG-3	AXALTA COATING DUPONT NEW 2014 TLB		10/16/2015	Various		933,349	941,522	935,304	934,322		1,090		1,090		935,412		(2,063)	(2,063)	28,260	02/03/2020
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		75,342	75,342	75,002	74,976		366		366		75,342					06/12/2021
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	08/10/2015	SCHEDULED REDEMPTION		1,846,255	1,846,255	1,701,119	1,798,252		48,002		48,002		1,846,255				6,072	11/10/2019
05947U-EX-2	BACM_02-PB2 CMBS		05/01/2015	SCHEDULED REDEMPTION		1,942,422	1,942,422	1,967,006	1,942,575		(153)		(153)		1,942,422				27,160	06/11/2035
05947U-4K-1	BACM_05-6 CMBS		12/01/2015	SCHEDULED REDEMPTION		533,386	533,386	526,543	532,642		744		744		533,386				28,117	09/10/2047
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	R	12/04/2015	BANK OF AMERICA/MERRILL LYNCH		1,493,940	1,500,000	1,482,300							1,482,300		11,640	11,640		12/15/2025
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		408,041	1,192,407	398,695	466,739		(58,697)		(58,697)		408,041				42,428	02/25/2052
057224-BC-0	BAKER HUGHES INC		01/27/2015	BARCLAYS		17,407,830	17,000,000	16,965,320	16,975,808		263		263		16,976,071		431,759	431,759	249,333	08/15/2021
058498-AP-1	BALL CORP		03/21/2015	CALLED @ 103.375		1,500,000	1,500,000	1,562,500	1,531,311		(1,976)		(1,976)		1,529,335		(29,335)	(29,335)	102,938	09/15/2020
058498-AQ-9	BALL CORP		03/21/2015	CALLED @ 106.096		6,580,000	6,580,000	6,513,538	6,533,949		1,335		1,335		6,535,284		44,716	44,716	533,536	05/15/2021
059165-EC-0	BALTIMORE GAS & ELECTRIC		07/23/2015	BARCLAYS		6,254,050	5,000,000	5,535,000	5,491,814		(6,857)		(6,857)		5,484,958		769,092	769,092	261,938	10/01/2036
628855-AN-8	BANK OF AMERICA CORP		07/15/2015	MATURED		500,000	500,000	683,632	512,167		(12,167)		(12,167)		500,000				51,000	07/15/2015
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2015	SCHEDULED REDEMPTION		1,413,008	1,413,008	1,413,008	1,413,008						1,413,008				56,440	12/01/2016
06406H-BY-4	BANK OF NEW YORK MELLON		01/14/2015	JPMORGAN CHASE & CO.		14,538,672	13,600,000	13,590,888	13,593,525		45		45		13,593,570		945,102	945,102	156,910	09/23/2021
067901-AL-2	BARRICK GOLD CORP	A	12/30/2015	TENDER OFFER		5,421,054	6,000,000	6,238,200	6,184,085		(20,131)		(20,131)		6,163,954		(742,900)	(742,900)	262,004	04/01/2022
067901-AQ-1	BARRICK GOLD CORPORATION	A	12/30/2015	TENDER OFFER		2,430,560	2,745,000	2,352,322	2,391,775		33,579		33,579		2,425,354		5,206	5,206	130,990	05/01/2023
06849R-AK-8	BARRICK NA FINANCE LLC		07/13/2015	MORGAN STANLEY		5,676,300	6,000,000	4,902,659	4,916,816		6,522		6,522		4,923,338		752,962	752,962	244,375	05/01/2043
071813-BL-2	BAXTER INTERNATIONAL INC		01/01/2015	VARIOUS		(300,000)											(300,000)	(300,000)		06/15/2023
071813-AX-7	BAXTER INTL		07/06/2015	TENDER OFFER		11,364,578	9,385,000	10,497,592	10,416,577		(11,969)		(11,969)		10,404,607		959,971	959,971	350,308	12/01/2037
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,067,441	1,067,441	1,076,781	1,071,764		(4,323)		(4,323)		1,067,441				40,516	05/26/2037
05538B-AH-8	BE AEROSPACE TERM LOAN		07/08/2015	SCHEDULED REDEMPTION		61,818	61,818	61,509			309		309		61,818				545	12/16/2021
07783N-AE-7	BELHURST C CDO - CF - LOANS	E	01/15/2015	SCHEDULED REDEMPTION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				28,538	01/15/2020
084664-BQ-3	BERKSHIRE HATHAWAY FIN		01/15/2015	CITIGROUP GLOBAL MARKETS		5,624,500	5,000,000	5,282,400	5,191,409		(1,578)		(1,578)		5,189,832		434,668	434,668	109,792	01/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC		02/05/2015	JPMORGAN CHASE & CO.		16,383,750	15,000,000	14,998,800	14,999,157		12		12		14,999,169		1,384,581	1,384,581	273,438	08/15/2021
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		12/31/2015	SCHEDULED REDEMPTION		19,218	19,218	19,122	19,124		94		94		19,218				704	10/01/2021
05541V-AF-3	BG ENERGY CAPITAL PLC	F	07/02/2015	BARCLAYS		10,438,300	10,000,000	9,828,400	9,836,760		1,435		1,435		9,838,195		600,105	600,105	365,868	10/15/2041
055451-AL-2	BHP BILLITON FIN USA LTD	F	12/01/2015	GOLDMAN, SACHS & CO.		4,972,600	5,000,000	4,954,850	4,967,326		3,963		3,963		4,971,288		1,312	1,312	168,368	11/21/2021
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	F	12/07/2015	CANTOR FITZGERALD		4,943,950	5,000,000	4,993,850	4,994,498		508		508		4,995,006		(51,056)	(51,056)	229,931	09/30/2023
090613-AJ-9	BIOMET INC		06/26/2015	CALLED @ 105.426		900,000	900,000	939,162	928,652		(3,570)		(3,570)		925,082		(25,082)	(25,082)	101,647	08/01/2020
09061A-AS-3	BIOMET INC DOLLAR TERM LOAN B2		06/24/2015	Various		1,394,457	1,394,457	1,392,124	1,392,064		2,393		2,393		1,394,457				25,194	07/25/2017
991696-9A-5	BIOTRONICS (DKA CALDER) TL		12/31/2015	SCHEDULED REDEMPTION		60,000	60,000	59,422			578		578		60,000				920	09/01/2020
09071*-AA-3	BIRCHWOOD POWER PARTNERS		12/31/2015	SCHEDULED REDEMPTION		4,274,406	4,274,406	4,242,348	4,282,594		(8,188)		(8,188)		4,274,406				345,112	12/30/2016
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS	E	12/21/2015	SCHEDULED REDEMPTION		15,364,402	15,364,402	15,364,402	15,364,402						15,364,402				164,053	06/20/2017
09247X-AJ-0	BLACKROCK INC		02/03/2015	BARCLAYS		10,537,200	10,000,000	9,946,900	9,958,994		475		475		9,959,469		577,731	577,731	60,938	06/01/2022
093662-AF-1	BLOCK FINANCIAL LLC		11/19/2015	BANK OF AMERICA/MERRILL LYNCH		5,066,115	5,000,000	4,983,700			371		371		4,984,071		82,044	82,044	25,839	10/01/2020
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		12/31/2015	SCHEDULED REDEMPTION		10,050	10,050	10,039	10,038		12		12		10,050				127	09/10/2020
05578M-AA-0	BMC SOFTWARE FINANCE INC		09/23/2015	Various		1,111,375	1,350,000	1,343,821	1,300,000		338		338		1,344,159		(232,784)	(232,784)	22,163	07/15/2021
05568N-AF-9	BNSF RAILWAY COMPANY ABS		07/02/2015	SCHEDULED REDEMPTION		1,086,777	1,086,777	1,086,777	1,086,777						1,086,777				61,196	07/02/2016
097751-BJ-9	BOMBARDIER INC	A	09/23/2015	ALLSTATE INSURANCE COMPANY		566,625	750,000	750,000	750,000						750,000		(183,375)	(183,375)	42,250	10/15/2022
097751-BM-2	BOMBARDIER INC	A	04/10/2015	JPMORGAN CHASE & CO.		49,938	50,000	50,000							50,000		(63)	(63)	333	03/15/2025
097760-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2015	SCHEDULED REDEMPTION		753,521	753,521	863,896	801,874		(48,354)		(48,354)		753,521				36,397	09/15/2021
099724-AJ-5	BORGWARNER INC		12/01/2015	Various		3,092,028	3,200,000	3,193,536			376		376		3,193,912		(101,884)	(101,884)	73,744	03/15/2025
055650-BZ-0	BP CAPITAL MARKETS PLC	F	12/14/2015	Various		8,113,920	8,000,000	8,000,000	8,000,000						8,000,000		113,920	113,920	149,000	05/06/2022
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		12/31/2015	SCHEDULED REDEMPTION		30,076	30,076	29,817	29,792		284		284		30,076				55	12/18/2020
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		12/31/2015	SCHEDULED REDEMPTION		7,500	7,500	7,371	7,355		145		145		7,500				7	01/30/2020
11042A-AA-2	BRITISH AIRWAYS PLC ABS	E	12/20/2015	SCHEDULED REDEMPTION		82,842	82,842	82,842	82,842						82,842				3,148	12/20/2025
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG		08/27/2015	Various		3,474	60,510										3,474	3,474		08/27/2015
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		08/27/2015	WRITE OFF OF INVESTMENT			1													08/27/2015
116663-AC-9	BRUCE MANSFIELD UNIT ABS		07/16/2015	Various		10,024,704	9,754,426	9,754,426	9,754,426						9,754,426		270,277	270,277	419,802	06/01/2034
07384M-6H-0	BSARM_04-12 RMBS		12/01/2015	SCHEDULED REDEMPTION		829,858	829,858	815,984	813,012		16,846		16,846		829,858				9,048	10/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
07387B-EG-4	BSCMS_05-PW10 CMBS		11/01/2015	SCHEDULED REDEMPTION			91,144	21,526	21,031		(21,031)		(21,031)						1,258	12/11/2040
11778B-AA-0	BSKYB FINANCE UK LTD	F	10/15/2015	MATURED		20,500,000	20,500,000	20,306,070	21,019,797		(519,797)		(519,797)		20,500,000				1,153,125	10/15/2015
120111-BL-2	BUILDING MATERIALS CORP		10/05/2015	TENDER OFFER		539,039	510,000	511,275	510,781		(121)		(121)		510,660		28,380	28,380	31,939	05/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		10/07/2015	Various		2,503,750	2,500,000	2,503,750	2,250,000		(278)		(278)		2,503,472		278	278	33,930	11/15/2024
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2		12/31/2015	SCHEDULED REDEMPTION		734,532	734,532	727,529	727,340		7,192		7,192		734,532				8,816	12/10/2021
12189T-AF-1	BURLINGTN NORTH SANTA FE		07/13/2015	JPMORGAN CHASE & CO.		12,544,800	10,000,000	10,000,000	10,000,000						10,000,000		2,544,800	2,544,800	694,792	08/01/2097
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2015	SCHEDULED REDEMPTION		1,006,220	1,006,220	938,502	979,341		26,880		26,880		1,006,220				46,035	01/15/2021
12189T-AZ-7	BURLINGTON NORTH SANTA F		07/13/2015	BARCLAYS		6,060,550	5,000,000	4,995,650	4,996,151		45		45		4,996,195		1,064,355	1,064,355	217,813	05/01/2037
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2015	SCHEDULED REDEMPTION		181,353	181,353	181,353	181,353						181,353				10,231	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2015	SCHEDULED REDEMPTION		108,455	108,455	108,455	108,455						108,455				5,716	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2015	SCHEDULED REDEMPTION		66,824	66,824	66,824	66,824						66,824				3,522	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2015	SCHEDULED REDEMPTION		254,889	254,889	254,889	254,889						254,889				13,433	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2015	SCHEDULED REDEMPTION		85,098	85,098	85,098	85,098						85,098				4,485	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2015	SCHEDULED REDEMPTION		40,906	40,906	40,906	40,906						40,906				2,156	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2015	SCHEDULED REDEMPTION		79,114	79,114	79,114	79,114						79,114				4,169	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2015	SCHEDULED REDEMPTION		69,719	69,719	69,719	69,719						69,719				3,676	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2015	SCHEDULED REDEMPTION		892,460	892,460	892,460	892,460						892,460				24,323	08/01/2022
12429T-AC-8	BWAY HOLDING CO		06/18/2015	STIFEL CAPITAL MARKETS		335,563	325,000	324,160	248,473		41		41		324,265		11,298	11,298	25,455	08/15/2021
85746*-DT-4	CAE INC LEASE BKD EQUIP 1B ABS	I	01/31/2015	MATURED		138,938	138,938	138,938	138,938						138,938				4,439	01/31/2015
12768R-AD-9	CAESARS ENTERTAINMENT OP		02/13/2015	IMPERIAL CAPITAL, LLC		444,000	600,000	459,000	455,534		(954)		(954)		454,580		(10,580)	(10,580)	1,191	02/15/2020
127693-AE-9	CAESARS ENTERTAINMENT OP		02/17/2015	CITIGROUP GLOBAL MARKETS		555,000	750,000	573,750	569,854		(1,863)		(1,863)		567,991		(12,991)	(12,991)	1,492	02/15/2020
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2015	SCHEDULED REDEMPTION		259,453	259,453	259,453	259,453						259,453				9,807	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS		12/31/2015	SCHEDULED REDEMPTION		2,491,066	2,491,066	2,491,066	2,491,066						2,491,066				29,943	02/28/2022
130570-AE-7	CALIFORNIA RESOURCES CORP		04/30/2015	Various		1,337,458	1,500,000	1,481,250	1,481,382		450		450		1,481,833		(144,375)	(144,375)	38,875	11/15/2024
130570-AF-4	CALIFORNIA RESOURCES CORP		12/15/2015	Various		199,680	384,000	370,048			677		677		370,724		(171,044)	(171,044)	27,776	11/15/2024
130570-AG-2	CALIFORNIA RESOURCES CORP		12/15/2015	DIRECT		200	200	130							130		70	70		12/15/2022
13134M-AY-9	CALPINE CORP TLB (06-11) SR SECURE		05/28/2015	SCHEDULED REDEMPTION		965,000	965,000	965,000	965,000						965,000				15,853	04/01/2018
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		12/31/2015	SCHEDULED REDEMPTION		25,305	25,305	25,409	25,404		(100)		(100)		25,305				832	10/09/2019
136375-BL-5	CANADIAN NAT'L RAILWAYS	A	05/01/2015	ALLSTATE ASSURANCE COMPANY		13,222,490	10,000,000	10,368,200	10,304,292		(2,787)		(2,787)		10,301,505		2,920,985	2,920,985	468,750	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES	A	07/10/2015	JPMORGAN CHASE & CO.		5,883,912	5,325,000	5,374,629	5,365,682		(639)		(639)		5,365,043		518,869	518,869	186,042	06/30/2033
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	I	01/15/2015	SCHEDULED REDEMPTION		4,289,228	4,289,228	4,289,228	4,283,072		6,156		6,156		4,289,228				321,263	01/15/2021
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	09/08/2015	MORGAN STANLEY		4,086,440	4,000,000	4,000,000							4,000,000		86,440	86,440		09/15/2115
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL		12/31/2015	SCHEDULED REDEMPTION		16,977	16,977	16,887	16,884		93		93		16,977				174	04/10/2019
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION		10/28/2015	Various		1,004,040	1,000,000	999,920							999,920		4,120	4,120	350	10/29/2025
14170T-AB-7	CAREFUSION CORP		04/24/2015	EXCHANGE		4,958,617	5,000,000	4,917,900	4,955,845		2,631		2,631		4,958,476		141	141	232,865	08/01/2019
14313J-AD-3	CARMX_12-2 ABS		12/15/2015	SCHEDULED REDEMPTION		978,952	978,952	980,864			(1,912)		(1,912)		978,952				1,893	12/15/2017
14313P-AC-1	CARMX_13-4 ABS		12/15/2015	SCHEDULED REDEMPTION		1,506,190	1,506,190	1,505,073			1,118		1,118		1,506,190				2,008	07/16/2018
14313Q-AC-9	CARMX_14-1 ABS		12/15/2015	Various		21,236,977	21,257,588	21,228,525			9,525		9,525		21,238,050		(1,073)	(1,073)	54,847	10/15/2018
144141-CV-8	CAROLINA POWER & LIGHT		09/18/2015	MORGAN STANLEY		3,548,820	3,000,000	2,802,480	2,823,540		3,269		3,269		2,826,809		722,011	722,011	167,200	04/01/2035
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		05/27/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		1,000,175	1,000,000	997,820			89		89		997,909		2,266	2,266	4,278	03/05/2020
149123-BL-4	CATERPILLAR INC		07/13/2015	Various		15,496,600	14,000,000	12,441,660	12,598,875		18,578		18,578		12,617,453		2,879,147	2,879,147	619,364	09/15/2035
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		12/15/2015	SCHEDULED REDEMPTION		366,442	366,442	366,442	366,442						366,442				14,185	08/15/2033
1248MG-AP-9	CBASS_07-CB1 RMBS		12/01/2015	SCHEDULED REDEMPTION		374,070	374,070	209,954	171,858		202,212		202,212		374,070				3,674	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS		12/01/2015	SCHEDULED REDEMPTION		786,022	786,022	445,914	398,954		387,068		387,068		786,022				8,944	02/25/2047
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		813,620	800,000	815,000	813,829		(209)		(209)		813,620				9,217	02/15/2022
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		02/04/2015	EXCHANGE		9,064,460	8,955,000	9,076,563	9,065,592		(1,133)		(1,133)		9,064,460				110,538	02/15/2024
17305E-FE-0	CCCIT_13-A6 ABS		05/05/2015	Various		8,980,713	8,920,000	9,009,897	8,983,033		(10,925)		(10,925)		8,972,107		8,605	8,605	71,856	09/07/2018
16678R-BT-3	CCMFC 2004-A B1 RMBS		12/01/2015	SCHEDULED REDEMPTION		170,869	170,869	119,692	114,162		56,707		56,707		170,869				444	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS		12/28/2015	Various		13,564	471,394	31,484									13,564	13,564		12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS		12/01/2015	SCHEDULED REDEMPTION		380,079	380,079	268,541	259,773		120,307		120,307		380,079				973	10/25/2035
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		04/21/2015	TENDER OFFER		3,429,488	3,296,000	3,408,760	3,337,990		(6,660)		(6,660)		3,331,330		98,158	98,158	113,506	10/30/2017
12505V-AB-2	CCO SAFARI (CHARTER) TERM LOAN G		04/27/2015	Various		1,990,000	2,000,000	1,990,377	1,990,330		402		402		1,990,732		(732)	(732)	31,403	09/12/2021
14987E-AA-5	CCOH SAFARI LLC		04/30/2015	CALLED @ 100.000		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				32,439	12/01/2022
14987E-AB-3	CCOH SAFARI LLC		04/30/2015	CALLED @ 100.000		7,550,000	7,550,000	7,381,250	7,381,734		4,110		4,110		7,385,844		164,156	164,156	179,680	12/01/2024
125094-AC-6	CDP FINANCIAL	A	06/25/2015	Various		2,429,910	2,000,000	1,994,800	1,995,198		45		45		1,995,242		434,668	434,668	66,267	11/25/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
151020-AD-6	CELGENE CORP		10/15/2015	MATURED		5,000,000	5,000,000	4,992,700	4,998,794		1,206		1,206		5,000,000				122,500	10/15/2015
151020-AH-7	CELGENE CORP		02/03/2015	GOLDMAN, SACHS & CO.		10,289,700	10,000,000	9,994,900	9,995,974		45		45		9,996,019		293,681	293,681	154,375	08/15/2022
151020-AL-8	CELGENE CORP		09/11/2015	BARCLAYS		5,126,600	5,000,000	4,957,350	4,958,202		454		454		4,958,656		167,944	167,944	285,104	08/15/2043
151020-AQ-7	CELGENE CORP		08/06/2015	BANK OF AMERICA/MERRILL LYNCH		997,960	1,000,000	998,190							998,190		(230)	(230)		08/15/2020
151020-AR-5	CELGENE CORP		11/30/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,067,500	5,000,000	4,986,450			529		529		4,986,979		80,521	80,521	54,729	08/15/2022
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	07/30/2015	DIRECT		3,461,836	3,461,836	3,285,600	3,392,039		17,658		17,658		3,409,697		52,140	52,140	192,781	02/14/2017
15135U-AJ-8	CENOVUS ENERGY INC	G	02/05/2015	MORGAN STANLEY		9,627,500	10,000,000	9,911,200	9,921,394		821		821		9,922,215		(294,715)	(294,715)	153,056	09/15/2023
156700-AJ-5	CENTURYTEL INC		02/15/2015	MATURED		2,000,000	2,000,000	1,660,055	1,993,005		6,995		6,995		2,000,000				50,000	02/15/2015
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		09/23/2015	ALLSTATE INSURANCE COMPANY		528,750	600,000	601,500	601,142		(170)		(170)		600,972		(72,222)	(72,222)	23,746	12/15/2021
173067-GZ-6	CGCMT 2005-C3, AM CMBS		03/01/2015	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,022,422	7,017,300		(17,300)		(17,300)		7,000,000				64,837	05/15/2043
161175-AK-0	CHARTER COMMUNICATIONS INC		12/01/2015	Various		2,011,170	2,000,000	2,000,000							2,000,000		11,170	11,170	23,959	07/23/2020
161175-AL-8	CHARTER COMMUNICATIONS INC		11/09/2015	Various		6,767,490	6,750,000	6,750,000							6,750,000		17,490	17,490	21,762	07/23/2022
161175-AM-6	CHARTER COMMUNICATIONS INC		11/02/2015	JEFFERIES & COMPANY, INC.		508,245	500,000	500,000							500,000		8,245	8,245	6,953	07/23/2025
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,148,448	1,186,973	842,495	824,788		323,660		323,660		1,148,448				19,107	03/25/2037
16282F-AC-5	CHECKOUT HOLDING CORP TLB		12/31/2015	Various		530,970	626,970	624,319	624,071		375		375		624,446		(93,476)	(93,476)	2,991	04/09/2021
165167-CG-0	CHESAPEAKE ENERGY CORP		12/30/2015	Various		699,855	2,500,000	1,350,000	2,547,735		(5,799)	1,222,686	(1,228,485)		1,350,000		(650,145)	(650,145)	207,569	02/15/2021
165167-CL-9	CHESAPEAKE ENERGY CORP		12/30/2015	Various		5,767,504	14,250,000	12,112,224	14,962,290		(2,911,763)		(2,911,763)		12,050,527		(6,283,023)	(6,283,023)	985,247	03/15/2023
165167-CN-5	CHESAPEAKE ENERGY CORP		12/30/2015	Various		6,197,905	7,650,000	7,008,300	7,650,000		107	732,807	(732,700)		7,008,300		(810,395)	(810,395)	271,426	04/15/2022
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS		04/15/2015	CALLED @ 104.406		5,500,000	5,500,000	5,527,500	5,515,126		(1,211)		(1,211)		5,513,915		(13,915)	(13,915)	403,893	04/15/2021
166764-AH-3	CHEVRON CORP		12/15/2015	RBC DOMINION SECURITIES		987,389	978,000	978,000	978,000						978,000		9,389	9,389	30,688	06/24/2023
166764-AY-6	CHEVRON CORP		11/16/2015	Various		1,506,525	1,500,000	1,500,000							1,500,000		6,525	6,525	134	11/17/2020
166764-BA-7	CHEVRON CORP		12/10/2015	BARCLAYS		11,983,680	12,000,000	12,000,000							12,000,000		(16,320)	(16,320)	16,707	11/16/2018
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2015	SCHEDULED REDEMPTION		743,877	743,877	743,877	742,811		1,067		1,067		743,877				60,180	09/30/2017
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER		05/14/2015	CALLED @ 104.622		1,000,000	1,000,000	1,036,250	1,019,071		(2,668)		(2,668)		1,016,403		(16,403)	(16,403)	79,331	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		12/21/2015	Various		1,850,000	1,800,000	1,840,500	1,827,872		(5,036)		(5,036)		1,822,836		27,164	27,164	209,682	06/15/2021
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		12/31/2015	SCHEDULED REDEMPTION		13,438	13,438	13,348			91		91		13,438				48	01/27/2021
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		12/31/2015	SCHEDULED REDEMPTION		11,703	11,703	11,671			32		32		11,703				82	12/31/2018
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		12/31/2015	SCHEDULED REDEMPTION		7,304	7,304	7,254			49		49		7,304				24	12/31/2019
12543K-AK-0	CHS COMMUNITY HEALTH SYSTEMS 2012		05/18/2015	Various		4,130,930	4,158,897	4,129,867	4,129,190		1,728		1,728		4,130,918		12	12	85,978	01/27/2021
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		09/23/2015	ALLSTATE INSURANCE COMPANY		730,625	700,000	717,500	709,793		(2,292)		(2,292)		707,501		23,124	23,124	47,911	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		09/23/2015	ALLSTATE INSURANCE COMPANY		2,064,563	1,950,000	2,128,313	2,071,389		(24,089)		(24,089)		2,047,300		17,263	17,263	165,181	07/15/2020
12543K-AE-4	CHS/COMMUNITY HEALTH SYSTEMS		03/09/2015	EXCHANGE		1,556,143	1,560,368	1,556,074	1,555,733		403		403		1,556,137		6	6	15,231	01/25/2017
125509-BS-7	CIGNA CORPORATION		10/22/2015	BARCLAYS		5,236,900	5,000,000	5,134,600	5,119,816		(12,328)		(12,328)		5,107,488		129,412	129,412	240,000	02/15/2022
17275R-AF-9	CISCO SYSTEMS INC		06/23/2015	Various		13,618,990	12,000,000	11,902,280	11,910,601		804		804		11,911,406		1,707,584	1,707,584	619,819	01/15/2040
17302U-AJ-1	CITGO PETROLEUM CORP TERM LOAN B		02/17/2015	Various		1,940,138	1,995,000	1,995,008	1,995,008		(2)		(2)		1,995,005		(54,868)	(54,868)	10,769	07/29/2021
172967-FA-4	CITIGROUP INC		01/15/2015	MATURED		10,100,000	10,100,000	10,289,486	10,101,425		(1,425)		(1,425)		10,100,000				50,584	01/15/2015
172967-FD-8	CITIGROUP INC		05/19/2015	MATURED		2,359,000	2,359,000	2,345,955	2,357,888		1,112		1,112		2,359,000				56,026	05/19/2015
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
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C		08/23/2015	MATURED		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				575,795	08/23/2015
18055#-AE-2	CLARION LION PROPERTIES FUND HOLD. SER E		12/15/2015	MATURED		15,000,000	15,000,000	15,000,000	15,282,835		(282,835)		(282,835)		15,000,000				843,000	12/15/2015
186108-CJ-3	CLEVELAND ELECTRIC ILLUM		09/01/2015	Various		14,757,330	13,000,000	12,930,580	12,949,229		2,663		2,663		12,951,892		1,805,438	1,805,438	737,153	08/15/2024
18683K-AB-7	CLIFFS NATURAL RESOURCES		03/04/2015	RBC DOMINION SECURITIES		3,212,500	4,750,000	4,740,168	4,743,799		173		173		4,743,972		(1,531,472)	(1,531,472)	99,000	10/01/2020
18683K-AD-3	CLIFFS NATURAL RESOURCES		03/31/2015	Various		2,899,947	4,700,000	2,489,333	4,696,713		(186)	2,205,826	(2,206,012)		2,490,702		409,245	409,245	113,926	04/01/2021
18683K-AF-8	CLIFFS NATURAL RESOURCES		08/28/2015	Various		6,305,250	8,683,000	7,214,010	7,270,367		178,201		178,201		7,448,568		(1,143,318)	(1,143,318)	423,372	01/15/2018
12572X-AA-8	CME GROUP INDEX SERVICES		04/08/2015	CALLED @ 109.870		2,000,000	2,000,000	2,077,640	2,038,748		(3,076)		(3,076)		2,035,672		(35,672)	(35,672)	247,022	03/15/2018
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		3,104,610	3,104,610	3,091,998	3,100,496		4,114		4,114		3,104,610				98,621	08/25/2037
12621E-AG-8	CNO FINANCIAL GROUP INC		06/10/2015	CALLED @ 106.491		930,000	930,000	949,438	942,961		(1,386)		(1,386)		941,575		(11,575)	(11,575)	101,373	10/01/2020
191216-BE-9	COCA-COLA CO		02/05/2015	JPMORGAN CHASE & CO.		5,312,250	5,000,000	4,846,800	4,859,993		1,467		1,467		4,861,460		450,790	450,790	44,000	11/01/2023
191216-BG-4	COCA-COLA CO		01/16/2015	JPMORGAN CHASE & CO.		5,139,700	5,000,000	4,992,950	4,994,043		56		56		4,994,099		145,601	145,601	27,563	11/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
191216-AV-2	COCA-COLA CO/THE		01/27/2015	CITIGROUP GLOBAL MARKETS		18,691,750	17,500,000	17,143,895	17,227,230		2,326		2,326		17,229,557		1,462,193	1,462,193	239,021	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES		02/03/2015	CITIGROUP GLOBAL MARKETS		5,202,450	5,000,000	4,941,050	4,958,704		538		538		4,959,242		243,208	243,208	75,382	08/19/2021
21987B-AK-4	CODELCO INC	F	09/04/2015	JPMORGAN CHASE & CO.		1,561,020	1,500,000	1,443,750	1,449,322		887		887		1,450,209		110,811	110,811	81,797	09/21/2035
21987B-AM-0	CODELCO INC	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		5,952,250	5,000,000	5,971,900	5,481,294		(36,409)		(36,409)		5,444,885		507,365	507,365	297,917	01/15/2019
21987B-AN-8	CODELCO INC	F	09/28/2015	JPMORGAN CHASE & CO.		6,930,700	7,000,000	6,876,730	6,922,207		9,016		9,016		6,931,223		(523)	(523)	238,438	11/04/2020
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		10/20/2015	KEYCORP		122,500	125,000	125,000							125,000		(2,500)	(2,500)	4,535	03/01/2022
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	12/31/2015	SCHEDULED REDEMPTION		1,419	1,419	1,404			14		14		1,419				11	09/06/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		12/31/2015	SCHEDULED REDEMPTION		8,581	8,581	8,496			24,586		24,586		8,581				65	09/06/2021
198280-AC-3	COLUMBIA PIPELINE GROUP INC		09/14/2015	U.S. BANCORP		501,055	500,000	499,100			53		53		499,153		1,902	1,902	5,271	06/01/2020
199575-AV-3	COLUMBUS SOUTHERN POWER		05/01/2015	ALLSTATE ASSURANCE COMPANY		15,822,839	12,750,000	12,606,435	12,627,950		1,014		1,014		12,628,964		3,193,876	3,193,876	793,406	10/01/2035
20007#-AB-3	COMAR LLC TERM LOAN		12/31/2015	Various		118,750	118,750	117,928	29,471		3,111		3,111		118,750				134,004	10/21/2019
20030N-AL-5	COMCAST CORP		06/29/2015	CALLED @ 103.890		2,000,000	2,000,000	1,924,520	1,987,890		4,863		4,863		1,992,753		7,247	7,247	170,889	03/15/2016
20030N-AX-9	COMCAST CORP		07/21/2015	MORGAN STANLEY		1,844,970	1,500,000	1,496,790	1,497,086		31		31		1,497,117		347,853	347,853	66,400	05/15/2038
200339-DW-6	COMERICA BANK		11/19/2015	BNP CAPITAL MARKETS		2,493,275	2,500,000	2,520,450			(1,430)		(1,430)		2,519,020		(25,745)	(25,745)	29,167	06/02/2020
200340-AN-7	COMERICA INC		09/16/2015	MATURED		8,750,000	8,750,000	8,739,150	8,748,364		1,636		1,636		8,750,000				262,500	09/16/2015
14041N-CQ-2	COMET_06-A3 ABS		03/13/2015	NOMURA SECURITIES INTERNATIONAL INC		13,067,137	12,574,000	13,290,620	13,195,611		(118,136)		(118,136)		13,077,474		(10,338)	(10,338)	164,038	12/17/2018
14041N-ET-4	COMET_14-A5-A ABS		01/26/2015	WELLS FARGO		35,223,828	35,000,000	34,990,634	34,991,307		232		232		34,991,539		232,289	232,289	61,256	07/15/2020
14041N-EM-9	COMET_2013-A3 ABS		12/15/2015	Various		19,899,125	19,920,000	19,931,662	11,424,815		(2,503)		(2,503)		19,928,621		(29,496)	(29,496)	42,602	09/16/2019
14041N-EP-2	COMET_2014-A2 ABS		05/21/2015	Various		12,048,281	12,000,000	11,999,419	11,999,561		49		49		11,999,610		48,672	48,672	44,100	01/15/2020
201723-AH-6	COMMERCIAL METALS CO		11/12/2015	GMP SECURITIES FORMERLY MILLER TABAK ROB		522,500	500,000	513,750	507,208		(2,377)		(2,377)		504,832		17,668	17,668	43,514	07/15/2017
201723-AK-9	COMMERCIAL METALS CO		06/25/2015	OPPENHEIMER & CO., INC.		261,250	275,000	262,598			482		482		263,079		(1,829)	(1,829)	8,379	05/15/2023
202795-HZ-6	COMMONWEALTH EDISON		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		10,590,700	10,000,000	9,996,700	9,997,676		25		25		9,997,701		592,999	592,999	140,722	09/01/2021
20337Y-AA-5	COMMSCOPE INC		06/19/2015	BANK OF AMERICA/MERRILL LYNCH		176,313	175,000	175,000							175,000		1,313	1,313	379	06/15/2025
20337E-AM-3	COMMSCOPE INC TRANCHE 3 TERM LOAN		06/11/2015	Various		345,625	345,625	345,046	344,906		719		719		345,625				5,283	01/23/2017
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		11/30/2015	SCHEDULED REDEMPTION		256,563	256,563	256,060	255,965		598		598		256,563				1,051	01/15/2018
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS	R	03/22/2015	MATURED		15,000,000	15,000,000	14,884,784	15,065,462		(65,462)		(65,462)		15,000,000				393,750	03/22/2015
205768-AJ-3	COMSTOCK RESOURCES INC		01/29/2015	OPPENHEIMER & CO., INC.		2,438,820	4,750,000	4,526,940	4,579,879		1,944		1,944		4,581,823		(2,143,003)	(2,143,003)	56,815	06/15/2020
205768-AK-0	COMSTOCK RESOURCES INC		11/05/2015	Various		164,400	240,000	238,800			127		127		238,927		(74,527)	(74,527)	15,800	03/15/2020
205887-BN-1	CONAGRA FOODS INC		07/15/2015	BARCLAYS		11,400,290	11,000,000	10,901,935	10,903,781		876		876		10,904,657		495,633	495,633	678,142	08/15/2039
207597-DT-9	CONNECTICUT LIGHT & PWR		04/01/2015	MATURED		15,000,000	15,000,000	14,910,600	14,997,190		2,810		2,810		15,000,000				375,000	04/01/2015
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,910	9,904		96		96		10,000				119	05/14/2021
20825C-AU-8	CONOCOPHILLIPS		02/03/2015	BARCLAYS		11,822,400	10,000,000	12,399,700	11,503,115		(27,098)		(27,098)		11,476,017		346,383	346,383	335,000	01/15/2020
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
209111-EY-5	CONS EDISON CO OF NY		09/11/2015	Various		12,625,480	11,000,000	10,958,420	10,961,630		439		439		10,962,069		1,663,411	1,663,411	410,819	12/01/2039
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		12/31/2015	SCHEDULED REDEMPTION		20,151	20,151	20,151	20,151						20,151				137	12/23/2020
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2015	SCHEDULED REDEMPTION		31,906	31,906	31,906	31,906						31,906				2,779	06/30/2022
210382-AA-5	CONSTELLIS HOLDINGS LLC		10/22/2015	Various		199,031	200,000	199,026			2		2		199,028		3	3	305	05/15/2020
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		12/31/2015	Various		42,500	42,500	42,812	42,769		(269)		(269)		42,500				1,288	04/01/2019
212015-AL-5	CONTINENTAL RESOURCES		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,033,785	5,000,000	5,056,250	5,051,117		(1,719)		(1,719)		5,049,398		(15,613)	(15,613)	122,500	04/15/2023
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2015	SCHEDULED REDEMPTION		925,645	925,645	921,942	923,123		2,522		2,522		925,645				43,968	07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		10/29/2015	SCHEDULED REDEMPTION		22,557	22,557	23,459	23,748		(1,191)		(1,191)		22,557				1,241	04/29/2022
219350-BA-2	CORNING INC		05/07/2015	BANK OF AMERICA/MERRILL LYNCH		1,400,406	1,400,000	1,398,698			5		5		1,398,703		1,703	1,703	233	05/08/2018
22282E-AF-9	COVANTA HOLDING CORP		04/24/2015	STERNE AGEE CLEARING INC.		1,196,000	1,150,000	1,162,188	1,161,169		(420)		(420)		1,160,749		35,251	35,251	44,666	03/01/2024
223030-AK-6	COVIDIEN INTL FINANCE SA	E	06/15/2015	MATURED		5,000,000	5,000,000	4,990,600	4,999,082		918		918		5,000,000				70,000	06/15/2015
22409*-AA-9	CP OPCO (CLASSIC PARTY) TLB		05/01/2015	Various							4,501		4,501						296,438	09/30/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
22237P-AC-7	CPMH 2005-1, A3 ABS		12/01/2015	SCHEDULED REDEMPTION		709,839	709,839	709,749	709,831		8		8		709,839				20,998	12/15/2035
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	09/15/2015	GOLDMAN, SACHS & CO.		500,545	500,000	499,145			1		1		499,146		1,399	1,399	158	09/15/2022
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	12/07/2015	CREDIT SUISSE		749,865	750,000	748,590							748,590		1,275	1,275		12/10/2020
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		09/23/2015	ALLSTATE INSURANCE COMPANY		312,375	350,000	350,000	350,000						350,000		(37,625)	(37,625)	22,748	03/01/2022
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/10/2015	Various		252,188	250,000	250,000							250,000		2,188	2,188		04/01/2023
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2015	SCHEDULED REDEMPTION		742,647	828,205	601,229	626,124		116,522		116,522		742,647				28,391	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		792,251	874,309	608,163	579,932	51,019	161,300		212,319		792,251				34,765	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,229,438	1,229,438	1,252,874	1,236,086		(6,648)		(6,648)		1,229,438				43,821	09/26/2037
12644J-AE-5	CSMC_10-10R RMBS		12/01/2015	SCHEDULED REDEMPTION		1,315,424	1,315,424	1,324,879	1,318,821		(3,397)		(3,397)		1,315,424				45,306	03/26/2037
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		12/31/2015	SCHEDULED REDEMPTION		450,536	450,536	450,536	450,536						450,536				20,892	09/30/2038
126408-GK-3	CSX CORP		06/29/2015	CITIGROUP GLOBAL MARKETS		2,964,250	2,500,000	2,497,575	2,497,853		23		23		2,497,876		466,374	466,374	102,927	05/01/2037
12641L-BU-6	CSX CORP		07/14/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		3,043,200	2,500,000	2,721,825	2,659,677		(4,061)		(4,061)		2,655,617		387,583	387,583	106,722	12/01/2028
126415-AB-4	CTC BEAVER VALLEY FUND		12/01/2015	CALLED @ 100.000		2,000	2,000	2,118	2,000						2,000				240	06/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2015	SCHEDULED REDEMPTION		107,040	107,040	107,040	106,214		826		826		107,040				9,387	08/01/2017
126650-BJ-8	CVS CAREMARK CORP		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		4,356,640	3,650,000	3,745,119	3,726,784		(2,694)		(2,694)		3,724,090		632,550	632,550	162,856	06/01/2027
126650-BR-0	CVS CAREMARK CORP		07/14/2015	CITIGROUP GLOBAL MARKETS		12,460,920	11,000,000	10,875,820	10,884,596		1,098		1,098		10,885,695		1,575,225	1,575,225	565,201	09/15/2039
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		12/10/2015	SCHEDULED REDEMPTION		258,352	258,352	258,352	258,352						258,352				11,733	01/10/2024
126650-CJ-7	CVS HEALTH CORP		08/11/2015	GOLDMAN, SACHS & CO.		2,018,760	2,000,000	1,998,520			19		19		1,998,539		20,221	20,221	3,733	07/20/2020
126650-CK-4	CVS HEALTH CORP		08/11/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		613,266	600,000	599,742			2		2		599,744		13,522	13,522	1,400	07/20/2022
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2015	SCHEDULED REDEMPTION		1,060,811	1,060,811	1,060,811	1,168,941		(108,130)		(108,130)		1,060,811				38,843	01/10/2028
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2015	SCHEDULED REDEMPTION		126,751	126,751	123,127	123,382		3,369		3,369		126,751				3,985	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		3,375,039	3,473,005	3,185,564	2,921,608		453,432		453,432		3,375,039				80,252	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2015	SCHEDULED REDEMPTION		916,632	1,102,857	858,746	831,645		84,988		84,988		916,632				27,229	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS		12/25/2015	SCHEDULED REDEMPTION		1,457,789	1,607,015	1,055,500	998,804		458,985		458,985		1,457,789				4,050	08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		816,024	1,004,597	767,021	782,764		33,260		33,260		816,024				37,150	01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2015	SCHEDULED REDEMPTION		2,410,682	2,763,543	2,276,230	2,269,491		141,191		141,191		2,410,682				61,976	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		457,335	522,781	390,537	363,582	21,052	72,701		93,753		457,335				12,134	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS		12/25/2015	SCHEDULED REDEMPTION		73,503	73,503	73,371	74,375		(872)		(872)		73,503				539	03/25/2035
12543P-AK-9	CWHL_06-21 RMBS		12/01/2015	SCHEDULED REDEMPTION		623,108	697,991	537,297	548,818		74,289		74,289		623,108				24,914	03/25/2039
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		700,841	700,841	700,826	700,834		6		6		700,841				22,763	04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,865,046	1,865,046	1,865,024	1,865,037		8		8		1,865,046				65,774	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		2,040,973	2,040,973	1,913,608	2,040,976		(3)		(3)		2,040,973				72,119	05/26/2037
12666R-AF-7	CWL_06-9 RMBS		12/01/2015	SCHEDULED REDEMPTION		729,578	939,333	789,302	757,937		(28,359)		(28,359)		729,578				16,570	08/27/2046
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	12/31/2015	SCHEDULED REDEMPTION		460,979	460,979	460,979							460,979				8,105	03/31/2023
233851-AF-1	DAIMLER FINANCE NA LLC	R	01/14/2015	JPMORGAN CHASE & CO.		18,435,990	17,000,000	16,835,950	16,883,057		802		802		16,883,859		1,552,131	1,552,131	228,733	09/15/2021
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	R	09/15/2015	Various		2,474,315	2,500,000	2,494,250			359		359		2,494,609		(20,294)	(20,294)	18,500	03/02/2020
235825-AC-0	DANA HOLDING CORP		12/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,012,500	1,000,000	1,000,000	1,000,000						1,000,000		12,500	12,500	66,590	09/15/2021
237194-AG-0	DARDEN RESTAURANTS INC		12/10/2015	CALLED @ 109.585		1,500,000	1,500,000	1,497,570	1,499,167		265		265		1,499,432		568	568	255,301	10/15/2017
237194-AK-1	DARDEN RESTAURANTS INC		12/10/2015	CALLED @ 106.548		2,167,000	2,167,000	2,173,674	2,172,374		(575)		(575)		2,171,799		(4,799)	(4,799)	222,360	11/01/2022
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2015	SCHEDULED REDEMPTION		699,746	699,746	699,746	699,746						699,746				43,390	11/30/2023
23307*-AC-6	DC ARENA LP		11/30/2015	SCHEDULED REDEMPTION		1,191,070	1,191,070	1,191,070	1,191,070						1,191,070				78,128	11/30/2023
242370-AD-6	DEAN FOODS CO		02/20/2015	Various		350,729	350,000	350,000							350,000		729	729		03/15/2023
24521Q-AC-6	DEL MONTE CORP (BIG HEART PET)		03/23/2015	SCHEDULED REDEMPTION		1,384,234	1,384,234	1,382,322	1,382,318		1,916		1,916		1,384,234				11,035	03/09/2020
24702R-AF-8	DELL INC		04/08/2015	OPPENHEIMER & CO., INC.		299,250	285,000	296,025			(2)		(2)		296,023		3,227	3,227	9,160	04/15/2038
24713E-AF-4	DELPHI CORP		03/25/2015	CALLED @ 109.120		2,550,000	2,550,000	2,690,250	2,642,791		(4,448)		(4,448)		2,638,344		(88,344)	(88,344)	288,961	05/15/2021
247126-AJ-4	DELPHI CORP (NEW)		05/01/2015	ALLSTATE ASSURANCE COMPANY		3,176,889	3,000,000	2,989,470	2,990,183		294		294		2,990,477		186,412	186,412	78,158	03/15/2024
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2015	SCHEDULED REDEMPTION		638,749	638,749	638,749	638,749						638,749				39,602	01/02/2020
24821V-AA-6	DENALI BORROWER LLC		05/01/2015	ALLSTATE ASSURANCE COMPANY		1,068,750	1,000,000	1,000,000	1,000,000						1,000,000		68,750	68,750	30,625	10/15/2020

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
247916-AC-3	DENBURY RESOURCES INC		12/08/2015	BANK OF AMERICA/MERRILL LYNCH		1,411,100	3,000,000	2,865,000	2,865,000		15,407		15,407		2,880,407		(1,469,307)	(1,469,307)	252,875	08/15/2021
247916-AD-1	DENBURY RESOURCES INC		12/15/2015	JANNEY MONTGOMERY SCOTT LLC		190,000	500,000	500,000	500,000						500,000		(310,000)	(310,000)	31,090	05/01/2022
24823U-AH-1	DENBURY RESOURCES INC		09/23/2015	ALLSTATE INSURANCE COMPANY		450,000	750,000	720,938	724,611		1,765		1,765		726,375		(276,375)	(276,375)	41,240	07/15/2023
250847-EA-4	DETROIT EDISON		06/26/2015	WELLS FARGO		17,547,075	15,000,000	14,910,600	14,922,606		835		835		14,923,441		2,623,634	2,623,634	635,313	10/01/2037
250847-EB-2	DETROIT EDISON COMPANY		07/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		12,764,200	10,000,000	9,994,600	9,995,268		56		56		9,995,324		2,768,876	2,768,876	414,063	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION		06/30/2015	Various		15,785,200	15,000,000	14,952,300	14,954,665		380		380		14,955,045		830,155	830,155	808,111	07/15/2041
25271C-AK-8	DIAMOND OFFSHORE DRILL		04/08/2015	MORGAN STANLEY		12,410,530	11,000,000	11,805,210	11,469,061		(28,000)		(28,000)		11,441,060		969,470	969,470	290,813	05/01/2019
25389M-AD-1	DIGITALGLOBE INC		08/28/2015	JANNEY MONTGOMERY SCOTT LLC		2,270,688	2,350,000	2,344,125	2,345,257		451		451		2,345,708		(75,021)	(75,021)	133,890	02/01/2021
25389N-AJ-6	DIGITALGLOBE INC TERM LOAN B		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	20,123	20,135		(135)		(135)		20,000				129	01/31/2020
254683-BA-2	DISC_13-2 ABS		07/16/2015	Various		18,002,148	18,000,000	18,004,688	4,999,683		(451)		(451)		18,004,310		(2,162)	(2,162)	18,958	08/15/2018
25470D-AB-5	DISCOVERY COMMUNICATIONS		03/31/2015	CALLED @ 100.577		7,500,000	7,500,000	7,488,825	7,498,988		607		607		7,499,595		405	405	135,775	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS		07/13/2015	Market Axess		3,225,960	3,000,000	2,999,220	2,999,267		6		6		2,999,273		226,687	226,687	119,063	06/01/2040
25470X-AV-7	DISH DBS CORP		02/05/2015	EXCHANGE		5,640,000	5,640,000	5,640,000	5,640,000						5,640,000				69,031	11/15/2024
27876G-BH-0	DISH DBS CORP		05/31/2015	MATURED		15,250,000	15,250,000	15,640,000	15,288,171		(38,171)		(38,171)		15,250,000				590,938	05/31/2015
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		10/01/2015	SCHEDULED REDEMPTION		5,239	5,239	5,224			15		15		5,239				57	06/08/2020
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE		05/07/2015	Various		3,412,512	3,418,573	3,408,439	3,407,124		7,596		7,596		3,414,720		(2,208)	(2,208)	51,217	09/15/2017
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1		10/15/2015	SCHEDULED REDEMPTION		336,524	336,524	334,890			1,634		1,634		336,524				2,249	07/06/2022
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
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
25746U-BM-0	DOMINION RESOURCES INC		07/22/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,074,550	5,000,000	4,923,550	4,927,673		762		762		4,928,435		146,115	146,115	242,278	08/01/2041
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		12/31/2015	SCHEDULED REDEMPTION		15,000	15,000	14,938	14,934		66		66		15,000				143	05/28/2021
260543-CF-8	DOW CHEMICAL CO/THE		03/27/2015	Various		10,820,815	10,000,000	10,221,600	10,163,547		(5,326)		(5,326)		10,158,221		662,594	662,594	152,372	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY		09/17/2015	TENDER OFFER		762,910	717,000	713,795	715,714		251		251		715,965		46,945	46,945	34,285	05/15/2018
262049-AA-7	DRILL RIGS HLDS INC	E	10/07/2015	Various		4,739,840	7,000,000	7,072,500	7,026,258		(13,764)		(13,764)		7,012,494		(2,272,654)	(2,272,654)	431,438	10/01/2017
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	07/29/2015	Various		783,409	997,475	967,202	964,706		2,926		2,926		967,632		(184,223)	(184,223)	38,600	03/31/2021
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS	E	09/09/2015	BANK OF AMERICA/MERRILL LYNCH		4,990,500	5,000,000	5,000,000	5,000,000						5,000,000		(9,500)	(9,500)	90,533	10/15/2026
23334B-AA-2	DTE ENERGY CNTR		10/31/2015	SCHEDULED REDEMPTION		1,519,375	1,519,375	1,568,282	1,547,013		(27,638)		(27,638)		1,519,375				113,315	04/30/2024
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	10/13/2015	SCHEDULED REDEMPTION		3,175,045	3,175,045	2,706,726	3,074,927		100,119		100,119		3,175,045				10,816	01/11/2021
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	11/16/2015	SCHEDULED REDEMPTION		5,519,212	5,519,212	4,388,093	5,142,833		376,380		376,380		5,519,212				19,847	11/14/2021
23330J-AA-9	DUBAI PORTS WORLD	F	08/05/2015	CITIGROUP GLOBAL MARKETS		11,125,000	10,000,000	9,991,100	9,991,993		94		94		9,992,087		1,132,913	1,132,913	757,306	07/02/2037
26442C-AM-6	DUKE ENERGY CAROLINAS		07/15/2015	MORGAN STANLEY		4,928,750	5,000,000	4,991,550	4,992,008		89		89		4,992,097		(63,347)	(63,347)	126,910	12/15/2041
26439X-AF-0	DUKE ENERGY FIELD SRVCS		10/15/2015	MATURED		8,000,000	8,000,000	7,932,880	7,993,306		6,694		6,694		8,000,000				430,000	10/15/2015
26818A-AC-8	DYNEGY FINANCE I INC		04/08/2015	EXCHANGE		990,211	1,000,000	990,000	990,027		185		185		990,211				34,101	11/01/2024
269871-AB-5	EAGLE SPINCO INC		10/22/2015	MORGAN STANLEY		4,320,000	4,500,000	4,451,473	4,454,644		5,354		5,354		4,459,998		(139,998)	(139,998)	249,750	02/15/2021
26987E-AB-7	EAGLE SPINCO INC. TERM LOAN		02/27/2015	SCHEDULED REDEMPTION		291,630	291,630	291,630	291,630						291,630				1,644	01/28/2017
278865-AM-2	ECOLAB INC		06/23/2015	BANK OF AMERICA/MERRILL LYNCH		5,407,650	5,000,000	4,948,550	4,950,797		392		392		4,951,190		456,460	456,460	151,250	12/08/2041
268317-AK-0	ELECTRICITE DE FRANCE SA	F	07/09/2015	JPMORGAN CHASE & CO.		10,400,200	10,000,000	9,672,600	9,677,116		2,664		2,664		9,679,780		720,420	720,420	476,667	01/22/2044
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201	F	12/15/2015	MATURED		28,165,830	28,165,830	28,165,830	28,857,200		(691,369)		(691,369)		28,165,830				1,461,807	12/15/2015
532457-BA-5	ELI LILLY & CO		06/05/2015	TENDER OFFER		4,448,994	3,670,000	3,437,506	3,459,645		1,978		1,978		3,461,623		987,371	987,371	147,106	03/15/2037
26867L-AE-0	EMD FINANCE LLC	R	11/19/2015	Various		7,369,603	7,475,000	7,445,025			1,825		1,825		7,446,850		(77,247)	(77,247)	120,098	03/19/2020
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	11/25/2015	SCHEDULED REDEMPTION		902,488	902,488	902,488	902,488						902,488				42,791	05/25/2025
29271L-AA-2	ENDO FINANCE CO		09/23/2015	ALLSTATE INSURANCE COMPANY		50,594	50,000	50,000	50,000						50,000		594	594	3,418	01/15/2022
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		07/24/2015	CALLED @ 103.500		4,285,000	4,285,000	4,287,311	4,286,344		(340)		(340)		4,286,004		(1,004)	(1,004)	461,471	07/15/2019
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		09/23/2015	ALLSTATE INSURANCE COMPANY		2,401,875	2,250,000	2,357,976	2,341,261		(17,423)		(17,423)		2,323,839		78,036	78,036	197,906	01/15/2022
29268B-AC-5	ENEL FINANCE INTERNATION	F	06/29/2015	BANK OF AMERICA/MERRILL LYNCH		3,002,400	2,500,000	2,493,375	2,494,020		57		57		2,494,077		508,323	508,323	135,528	09/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
29268B-AF-8	ENEL FINANCE INTL SA	F	07/15/2015	JEFFERIES & COMPANY, INC.		1,679,625	1,500,000	1,207,500	1,216,689		2,191		2,191		1,218,881		460,744	460,744	70,750	10/07/2039
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		09/08/2015	Various		3,124,135	2,884,726	3,454,360	2,795,645	2,478	(184,398)		(181,920)		3,237,489		(113,354)	(113,354)	285,664	03/01/2022
03507#-AB-6	ENERGY PARTNERSHIP GAS PTY LTD (MULTINET	F	11/08/2015	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				421,167	11/08/2015
29273R-AB-5	ENERGY TRANSFER PARTNERS		02/01/2015	MATURED		1,000,000	1,000,000	971,750	999,649		351		351		1,000,000				29,750	02/01/2015
29273R-AH-2	ENERGY TRANSFER PARTNERS		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,688,050	5,000,000	4,985,300	4,993,830		531		531		4,994,361		693,689	693,689	279,167	07/01/2018
29273R-AR-0	ENERGY TRANSFER PARTNERS		09/03/2015	JPMORGAN CHASE & CO.		4,924,550	5,000,000	5,284,450	5,273,328		(2,941)		(2,941)		5,270,387		(345,837)	(345,837)	359,306	02/01/2042
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		07/07/2015	WELLS FARGO		1,564,046	1,703,000	1,699,764			28		28		1,699,793		(135,747)	(135,747)	24,545	03/15/2035
29358Q-AA-7	ENSCO PLC	E	05/01/2015	ALLSTATE ASSURANCE COMPANY		10,271,200	10,000,000	9,802,500	9,866,308		6,192		6,192		9,872,501		398,699	398,699	295,056	03/15/2021
29358Q-AC-3	ENSCO PLC	E	10/09/2015	Various		775,422	809,000	795,360			358		358		795,718		(20,296)	(20,296)	24,779	10/01/2024
29362U-AA-2	ENTEGRIS INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		3,135,000	3,000,000	3,048,750	3,042,862		(3,004)		(3,004)		3,039,859		95,141	95,141	105,000	04/01/2022
29364W-AK-4	ENTERGY LOUISIANA LLC		07/13/2015	WELLS FARGO		9,079,520	8,000,000	7,972,640	7,979,676		863		863		7,980,540		1,098,980	1,098,980	306,000	11/01/2024
293791-AF-6	ENTERPRISE PRODUCTS OPER		07/13/2015	MORGAN STANLEY		13,021,030	11,000,000	11,531,520	11,432,470		(6,939)		(6,939)		11,425,531		1,595,499	1,595,499	661,719	03/01/2033
26875P-AF-8	EOG RESOURCES INC		06/01/2015	MATURED		7,000,000	7,000,000	6,985,650	6,998,730		1,270		1,270		7,000,000				103,250	06/01/2015
29977H-AD-2	EP ENER/EVEREST ACQ FIN		05/28/2015	TENDER OFFER		3,098,072	2,985,000	2,993,131	2,989,603		(754)		(754)		2,988,849		109,223	109,223	118,001	05/01/2019
29977H-AB-6	EP ENERGY/EP FINANCE INC		09/23/2015	Various		499,188	500,000	549,750	110,260		(7,198)		(7,198)		536,062		(36,874)	(36,874)	37,624	05/01/2020
26881L-AF-9	EP MINERALS LLC TERM LOAN		11/30/2015	Various		90,000	90,000	89,700	22,422		1,884		1,884		90,000				205,350	08/20/2020
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		04/14/2015	Various		537,000	537,000	584,975	554,220		(6,357)		(6,357)		547,864		(10,864)	(10,864)	40,020	02/28/2016
29444U-AM-8	EQUINIX INC		09/23/2015	ALLSTATE INSURANCE COMPANY		500,000	500,000	511,250	510,289		(1,040)		(1,040)		509,249		(9,249)	(9,249)	26,278	04/01/2023
29444U-AP-1	EQUINIX INC		09/23/2015	ALLSTATE INSURANCE COMPANY		997,500	1,000,000	1,010,000	1,009,981		(739)		(739)		1,009,242		(11,742)	(11,742)	48,396	01/01/2025
26885G-AB-5	ERA GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,940,000	2,000,000	1,967,389	1,971,213		1,957		1,957		1,973,170		(33,170)	(33,170)	119,694	12/15/2022
26882P-AS-1	ERAC USA FINANCE COMPANY		05/01/2015	MATURED		10,000,000	10,000,000	9,984,600	10,052,265		(52,265)		(52,265)		10,000,000				280,000	05/01/2015
26882P-BE-1	ERAC USA FINANCE COMPANY		07/13/2015	JEFFERIES & COMPANY, INC.		6,022,250	5,000,000	4,956,700	4,918,739		797		797		4,919,536		1,102,714	1,102,714	263,472	10/15/2037
26884T-AE-2	ERAC USA FINANCE COMPANY		07/24/2015	JEFFERIES & COMPANY, INC.		5,391,950	5,000,000	4,935,800	4,938,278		562		562		4,938,840		453,110	453,110	245,313	03/15/2042
28108P-AA-4	ESLFT 2012-A AP ABS		10/01/2015	SCHEDULED REDEMPTION		82,671	82,671	82,671	82,671						82,671				2,225	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS		10/01/2015	SCHEDULED REDEMPTION		110,833	110,833	110,833	110,833						110,833				2,925	10/01/2025
30051J-AA-1	EVRAZ INC NA CANADA		01/23/2015	OPPENHEIMER & CO., INC.		1,044,813	1,175,000	1,175,000	1,175,000						1,175,000		(130,188)	(130,188)	18,682	11/15/2019
30161N-AD-3	EXELON CORPORATION		06/15/2015	MATURED		5,000,000	5,000,000	4,620,000	4,975,845		24,155		24,155		5,000,000				122,500	06/15/2015
30204N-AC-4	EXGEN TEXAS POWER LLC TL		12/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,900	9,903		97		97		10,000				473	09/18/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2015	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2015	MATURED		1,428,571	1,428,571	1,422,738	1,428,352		219		219		1,428,571				34,643	01/31/2015
30216H-AB-5	EXPORT IMPORT BANK CHINA	F	07/21/2015	MATURED		3,500,000	3,500,000	3,776,710	3,530,932		(30,932)		(30,932)		3,500,000				170,625	07/21/2015
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A		07/06/2015	PRINCIPAL PAYDOWN		12,400,000	12,400,000	12,400,000	12,394,756		3,633		3,633		12,398,389		1,611	1,611	661,773	09/27/2015
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		07/06/2015	PRINCIPAL PAYDOWN		3,120,000	3,120,000	3,120,000	3,117,837		1,499		1,499		3,119,336		664	664	128,066	09/27/2015
31428X-AY-2	FEDEX CORP		09/11/2015	FIRST TENNESSEE BANK		2,580,425	2,500,000	2,495,700	2,496,048		261		261		2,496,310		84,115	84,115	116,944	01/15/2024
316773-CP-3	FIFTH THIRD BANK		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,319,685	5,000,000	4,986,500	4,987,710		375		375		4,988,084		331,601	331,601	170,208	01/16/2024
31677A-AA-2	FIFTH THIRD BANK		02/01/2015	MATURED		11,725,000	11,725,000	11,544,318	11,758,639		(33,639)		(33,639)		11,725,000				278,469	02/01/2015
007708-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		02/28/2015	MATURED		1	1				1		1		1					02/28/2015
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC		04/01/2015	MATURED		9,000,000	9,000,000	8,968,590	9,069,583		(69,583)		(69,583)		9,000,000				306,000	04/01/2015
320517-AB-1	FIRST HORIZON NATIONAL CORP		11/12/2015	Various		3,498,815	3,500,000	3,491,530			30		30		3,491,560		7,255	7,255	2,479	12/15/2020
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	10/08/2015	Various		648,000	900,000	900,000	900,000						900,000		(252,000)	(252,000)	59,631	05/15/2022
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2015	SCHEDULED REDEMPTION		712,160	712,160	712,160	710,554		1,605		1,605		712,160				59,893	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2015	SCHEDULED REDEMPTION		429,466	429,466	429,466	429,374		92		92		429,466				36,118	01/15/2020
337158-AD-1	FIRST TENNESSEE BANK		01/15/2015	MATURED		20,000,000	20,000,000	19,979,800	19,999,902		98		98		20,000,000				505,000	01/15/2015
337738-AH-1	FISERV INC		10/01/2015	MATURED		4,750,000	4,750,000	4,739,218	4,748,283		1,717		1,717		4,750,000				148,438	10/01/2015
337738-AN-8	FISERV INC		11/19/2015	WELLS FARGO		2,143,894	2,150,000	2,164,491			(1,008)		(1,008)		2,163,483		(19,589)	(19,589)	28,703	06/01/2020
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,802	19,809		191		191		20,000				904	07/01/2020

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
				ALLSTATE ASSURANCE																
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS		05/01/2015	COMPANY		10,671,780	10,000,000	10,000,000	10,000,000						10,000,000		671,780	671,780	203,765	11/15/2023
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	12/21/2015	SCHEDULED REDEMPTION		2,992,991	2,992,991	2,474,459	2,882,296		110,695		110,695		2,992,991				11,994	09/20/2019
03915#-AD-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201	D	10/27/2015	MATURED		9,753,049	9,753,049	10,000,000	11,221,795					(1,221,796)	10,000,000	(246,951)			453,988	10/27/2015
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD	F	06/04/2015	Various		799,561	800,000	793,704							793,704		5,857	5,857	18	06/15/2025
340711-AR-1	FLORIDA GAS TRANSMISSION		07/15/2015	MATURED		5,000,000	5,000,000	4,999,100	4,999,894		106		106		5,000,000				200,000	07/15/2015
				SUSQUEHANNA FINANCIAL																
341081-FD-4	FLORIDA POWER & LIGHT		06/30/2015	GROUP LLLP		8,393,778	7,458,000	7,558,570	7,552,522		(974)		(974)		7,551,548		842,230	842,230	364,354	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT		06/11/2015	MORGAN STANLEY		4,905,450	5,000,000	4,987,650	4,988,325		109		109		4,988,433		(82,983)	(82,983)	180,469	02/01/2042
30251G-AN-7	FMG RESOURCES AUG 2006	F	09/16/2015	JPMORGAN CHASE & CO.		909,323	1,383,000	1,344,228	1,350,709		1,871		1,871		1,352,580		(443,257)	(443,257)	92,440	04/01/2022
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		2,484,000	2,484,000	2,482,973	2,483,972		28		28		2,484,000				20,741	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS		02/15/2015	SCHEDULED REDEMPTION		9,317,000	9,317,000	9,314,457	9,316,929		71		71		9,317,000				86,959	02/15/2017
				SUNTRUST INVESTMENT																
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		12/10/2015	SERVICES, INC.		3,993,560	4,000,000	4,000,000							4,000,000		(6,440)	(6,440)	45,952	08/04/2020
34528Q-AM-6	FORDF 2010-2 A ABS		02/15/2015	SCHEDULED REDEMPTION		68,199,000	68,199,000	68,196,020	68,198,919		81		81		68,199,000				503,536	02/15/2017
34530J-AD-8	FORDL_14-A ABS		12/15/2015	SCHEDULED REDEMPTION		10,366,772	10,366,772	10,364,747			2,025		2,025		10,366,772				22,429	04/15/2017
34530F-AE-4	FORDL_2013-B ABS		12/15/2015	SCHEDULED REDEMPTION		3,472,915	3,472,915	3,476,171			(3,256)		(3,256)		3,472,915				11,113	10/15/2016
34529Y-AC-0	FORDO_12-CA4 ABS		01/22/2015	JPMORGAN CHASE & CO.		9,659,149	9,655,000	9,676,120	9,673,359		(1,159)		(1,159)		9,672,200		(13,051)	(13,051)	8,899	11/15/2017
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2015	SCHEDULED REDEMPTION		1,238,095	1,238,095	1,263,941	1,249,773		(11,678)		(11,678)		1,238,095				89,143	10/15/2018
Q3930A-AC-2	FORTESCUE METALS GROUP NEW TL	E	11/13/2015	Various		3,764,721	4,177,162	4,163,575	4,162,438		1,397		1,397		4,163,835		(399,114)	(399,114)	95,854	06/30/2019
302567-AA-0	FPL ENERGY AMER		06/20/2015	SCHEDULED REDEMPTION		401,920	401,920	401,920	401,920						401,920				26,683	06/20/2023
302570-BJ-4	FPL GROUP CAPITAL INC		09/01/2015	MATURED		4,650,000	4,650,000	4,648,466	4,649,784		216		216		4,650,000				120,900	09/01/2015
354613-AF-8	FRANKLIN RESOURCES INC		05/20/2015	MATURED		2,000,000	2,000,000	1,997,800	1,999,818		182		182		2,000,000				31,250	05/20/2015
355524-AD-1	FRASER SUL I 06-1 CDO - CF - LOANS	E	09/15/2015	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				31,533	03/15/2020
35671D-AU-9	FREEPORT-MCMORAN C & G		12/02/2015	JPMORGAN CHASE & CO.		1,133,560	1,667,000	1,662,782	1,663,843		367		367		1,664,210		(530,650)	(530,650)	74,959	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		10/05/2015	Various		7,500,000	10,000,000	9,994,392	9,995,006		403		403		9,995,409		(2,495,409)	(2,495,409)	411,719	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		06/24/2015	JPMORGAN CHASE & CO.		8,288,300	10,000,000	9,954,768	9,955,554		332		332		9,955,886		(1,667,586)	(1,667,586)	427,674	03/15/2043
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		12/09/2015	Various		2,440,690	3,332,000	3,330,831	3,331,035		164		164		3,331,199		(890,509)	(890,509)	102,288	03/15/2020
35671D-BJ-3	FREEPORT-MCMORAN INC		11/17/2015	Various		2,349,447	3,332,000	3,315,873	3,315,933		386		386		3,316,319		(966,872)	(966,872)	173,702	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC		03/18/2015	Various		4,658,843	5,000,000	4,995,250	4,995,300		80		80		4,995,379		(336,537)	(336,537)	77,403	11/14/2024
35687K-AL-5	FREESCALE SEMICONDUCTOR B-4 TL		12/07/2015	Various		3,930,680	3,930,680	3,789,267	3,765,793		164,886		164,886		3,930,680				171,597	02/28/2020
358070-AA-8	FRESNILLO PLC	F	12/11/2015	HSBC SECURITIES, INC.		8,121,250	8,000,000	7,939,360	7,944,680		3,968		3,968		7,948,648		172,602	172,602	411,583	11/13/2023
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2015	SCHEDULED REDEMPTION		576,612	576,612	549,401	576,623		(11)		(11)		576,612				13,662	01/25/2035
302941-AJ-8	FTI CONSULTING INC		10/01/2015	CALLED @ 103.375		8,580,000	8,580,000	8,835,325	8,734,875		(29,123)		(29,123)		8,705,752		(125,752)	(125,752)	868,725	10/01/2020
363620-AC-9	GALLATIN III 071A CDO - CF - LOANS	E	08/17/2015	SCHEDULED REDEMPTION		10,000,000	10,000,000	7,287,500	9,049,265		950,735		950,735		10,000,000				45,080	05/15/2021
364725-BE-0	GANNETT CO INC		08/24/2015	BARCLAYS		1,619,750	1,550,000	1,592,303	1,591,289		(3,570)		(3,570)		1,587,719		32,031	32,031	85,638	10/15/2023
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	E	12/01/2015	Various		15,641,654	14,694,999	14,925,737	14,947,201		979,676	285,224	694,453		15,641,654				828,198	10/27/2020
36740P-AA-1	GATES GLOBAL LLC		12/17/2015	IMPERIAL CAPITAL, LLC		223,200	310,000	293,575	203,880		1,043		1,043		294,798		(71,598)	(71,598)	10,362	07/15/2022
396789-LN-7	GCCFC 2005-GG5 AJ CMBS		12/01/2015	SCHEDULED REDEMPTION		7,323,538	7,323,538	7,323,538	7,323,538						7,323,538				83,549	04/10/2037
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING C	E	10/26/2015	DIRECT		693	693	611							611		82	82		11/15/2020
369668-AA-6	GECC/LJ VP HOLDINGS LLC		10/26/2015	EXCHANGE		7,994,788	8,000,000	7,990,400	7,993,693		1,080		1,080		7,994,773		15	15	260,089	06/18/2019
				JEFFERIES & COMPANY,																
368710-AC-3	GENENTECH INC	R	07/13/2015	INC.		11,354,100	10,000,000	8,821,300	8,945,095		14,213		14,213		8,959,308		2,394,792	2,394,792	526,458	07/15/2035
368710-AG-4	GENENTECH INC (USA)	R	07/15/2015	MATURED		6,500,000	6,500,000	6,495,905	6,499,727		273		273		6,500,000				308,750	07/15/2015
				CITIGROUP GLOBAL																
36962G-3A-0	GENERAL ELEC CAP CORP		07/09/2015	MARKETS		12,389,400	10,000,000	9,163,400	9,228,419		7,941		7,941		9,236,360		3,153,040	3,153,040	575,708	08/07/2037
36962G-4J-0	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		7,124,142	7,136,000	7,111,595	7,122,093		2,021		2,021		7,124,114		28	28	510,224	01/08/2020
36962G-5H-3	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		2,499,387	2,500,000	2,497,025	2,498,875		505		505		2,499,380		7	7	85,844	10/17/2016
36962G-5J-9	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		14,473,564	14,273,000	14,577,015	14,497,581		(23,687)		(23,687)		14,473,894		(331)	(331)	680,287	10/17/2021
370334-BJ-2	GENERAL MILLS INC		07/21/2015	GOLDMAN, SACHS & CO.		16,309,950	15,000,000	15,334,900	15,310,397		(3,547)		(3,547)		15,306,850		1,003,100	1,003,100	492,750	06/15/2040
37045V-AG-5	GENERAL MOTORS CO		12/01/2015	MORGAN STANLEY		483,320	500,000	482,210			43		43		482,253		1,067	1,067	3,500	04/01/2025
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		12/07/2015	GOLDMAN, SACHS & CO.		437,628	455,000	438,279			66		66		438,344		(716)	(716)	7,331	01/15/2025
373334-JR-3	GEORGIA POWER COMPANY		09/14/2015	WELLS FARGO		1,266,684	1,200,000	1,192,068	1,192,620		99		99		1,192,718		73,966	73,966	51,480	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY		07/06/2015	MORGAN STANLEY		1,902,880	2,000,000	1,986,980	1,987,378		121		121		1,987,499		(84,619)	(84,619)	70,233	03/15/2043
373298-BM-9	GEORGIA-PACIFIC		06/15/2015	MATURED		1,134,000	1,134,000	1,175,108	1,138,342		(4,342)		(4,342)		1,134,000				43,659	06/15/2015
375558-AS-2	GILEAD SCIENCES INC		06/17/2015	JPMORGAN CHASE & CO.		11,590,800	10,000,000	9,977,300	9,978,273		167		167		9,978,440		1,612,360	1,612,360	315,458	12/01/2041
375558-BB-8	GILEAD SCIENCES INC		11/19/2015	Various		14,090,478	14,000,000	13,974,800			848		848		13,975,648		114,830	114,830	63,219	09/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
377372-AB-3	GLAXOSMITHKLINE CAP INC	R	06/17/2015	JEFFERIES & COMPANY, INC.		11,453,500	10,000,000	9,827,200	9,860,560		1,972		1,972		9,862,532		1,590,968	1,590,968	368,785	04/15/2034
378272-AL-2	GLENCORE FUNDING LLC	R	12/10/2015	Various		1,417,910	1,648,000	1,589,022			366		366		1,589,388		(171,478)	(171,478)	18,508	04/16/2025
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,121,513	1,134,507	930,706	862,182		259,330		259,330		1,121,513				32,560	11/19/2035
38012T-AC-6	GMACM_06-HE3 RMBS		12/01/2015	SCHEDULED REDEMPTION		2,117,242	2,176,067	1,647,135	1,366,677		750,565		750,565		2,117,242				55,931	12/25/2040
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2015	SCHEDULED REDEMPTION		237,127	237,127	222,680	227,366		9,761		9,761		237,127				13,635	05/06/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/16/2015	GOLDMAN, SACHS & CO.		3,436,626	3,340,000	3,329,446	3,331,207		54		54		3,331,262		105,365	105,365	60,538	01/22/2023
382388-AL-0	GOODRICH CORP		07/13/2015	MESIROW FINANCIAL, INC.		14,789,473	11,747,000	12,380,751	12,303,672		(5,637)		(5,637)		12,298,036		2,491,437	2,491,437	619,002	04/15/2038
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2015	SCHEDULED REDEMPTION		875,000	875,000	875,000	862,079		12,921		12,921		875,000				82,600	02/01/2021
391164-AB-6	GREAT PLAINS ENERGY INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		10,940,430	10,000,000	9,948,400	9,982,386		1,998		1,998		9,984,384		956,046	956,046	431,597	09/15/2017
39121J-AH-3	GREAT RIVER ENERGY		07/01/2015	CALLED @ 100.000		288,000	288,000	288,000	288,000						288,000				12,897	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2015	SCHEDULED REDEMPTION		1,516,458	1,516,458	1,516,458	1,516,458						1,516,458				89,631	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2015	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,286	12/01/2017
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		12/31/2015	Various		1,055,218	1,055,218	1,046,848	752,003		8,559		8,559		1,055,218				331,611	06/30/2020
398433-AH-5	GRIFFON CORPORATION		09/23/2015	ALLSTATE INSURANCE COMPANY		972,500	1,000,000	1,000,418	1,000,384		(48)		(48)		1,000,336		(27,836)	(27,836)	55,708	03/01/2022
398905-AH-2	GROUP 1 AUTOMOTIVE INC		06/17/2015	EXCHANGE		1,475,651	1,500,000	1,473,750	1,474,329		1,322		1,322		1,475,651				40,833	06/01/2022
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		15,481,060	14,000,000	13,961,640	13,976,639		1,251		1,251		13,977,890		1,503,170	1,503,170	229,396	06/30/2020
36245E-AG-3	GSAMP_06-HE7 RMBS		12/28/2015	SCHEDULED REDEMPTION			667,798	3,365											2,749	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		676,651	694,363	571,541	550,683		125,968		125,968		676,651				23,862	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS		12/28/2015	SCHEDULED REDEMPTION		1,371,429	1,371,429	970,286	1,211,937		159,492		159,492		1,371,429				2,985	08/25/2046
423074-AR-4	H.J. HEINZ CO		07/06/2015	Various		6,791,875	6,675,000	6,662,997	6,663,885		401		401		6,664,286		127,589	127,589	195,742	10/15/2020
423074-AS-2	H.J. HEINZ CO		07/06/2015	Various		1,010,000	1,010,000	1,010,000							1,010,000				70,574	02/15/2025
423074-AZ-6	H.J. HEINZ CO		11/19/2015	JPMORGAN CHASE & CO.		8,268,480	8,250,000	8,255,363			(386)		(386)		8,254,977		13,503	13,503	88,550	07/02/2020
406216-BF-7	HALLIBURTON CO		11/09/2015	CITIGROUP GLOBAL MARKETS		1,000,420	1,000,000	997,950							997,950		2,470	2,470		11/15/2020
406216-BH-3	HALLIBURTON CO		11/09/2015	Various		998,640	1,000,000	999,190							999,190		(550)	(550)		11/15/2022
406216-BA-8	HALLIBURTON COMPANY		06/15/2015	BANK OF AMERICA/MERRILL LYNCH		2,987,940	3,000,000	2,984,820	2,985,626		129		129		2,985,756		2,184	2,184	79,875	11/15/2041
406216-BE-0	HALLIBURTON COMPANY		06/19/2015	BARCLAYS		5,123,500	5,000,000	4,989,700	4,989,927		81		81		4,990,008		133,492	133,492	213,090	08/01/2043
41162S-AC-0	HARCH 07-1A B CDO - CF - LOANS	E	10/29/2015	SCHEDULED REDEMPTION		16,000,000	16,000,000	12,320,000	15,023,292		976,708		976,708		16,000,000				85,597	04/17/2020
41284B-AB-2	HARLY_15-1 ABS		12/15/2015	SCHEDULED REDEMPTION		6,992,142	6,992,142	6,980,671			11,471		11,471		6,992,142				14,694	01/15/2019
43814G-AC-4	HAROT_14-2 ABS		01/26/2015	WELLS FARGO		9,969,141	10,000,000	9,968,750	9,972,060		784		784		9,972,844		(3,703)	(3,703)	8,769	03/19/2018
413875-AP-0	HARRIS CORP		05/06/2015	JEFFERIES & COMPANY, INC.		2,501,775	2,500,000	2,500,000							2,500,000		1,775	1,775	1,943	04/27/2018
413875-AK-1	HARRIS CORPORATION		05/27/2015	CALLED @ 112.046		5,000,000	5,000,000	4,982,600	4,993,823		795		795		4,994,618		5,382	5,382	747,753	12/01/2017
413875-AN-5	HARRIS CORPORATION		08/13/2015	MORGAN STANLEY		4,720,382	4,335,000	4,311,331	4,312,606		227		227		4,312,833		407,548	407,548	179,957	12/15/2040
44890U-AC-8	HART_14-B ABS		12/15/2015	SCHEDULED REDEMPTION		347,349	347,349	347,132			217		217		347,349				521	12/17/2018
197677-AG-2	HCA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		1,406,250	1,250,000	1,287,500	1,284,698		(1,668)		(1,668)		1,283,030		123,220	123,220	74,230	06/15/2025
404119-AJ-8	HCA INC		09/23/2015	ALLSTATE INSURANCE COMPANY		540,000	500,000	512,500	510,596		(198)		(198)		510,398		29,602	29,602	33,021	11/06/2033
404121-AE-5	HCA INC		05/27/2015	BANK OF AMERICA/MERRILL LYNCH		2,220,000	2,000,000	2,000,000	2,000,000						2,000,000		220,000	220,000	82,576	03/15/2022
404122-AN-3	HCA INC TRANCHE B-4 TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		64,797	64,797	64,228	64,159		637		637		64,797				498	05/01/2018
404122-AP-8	HCA INC TRANCHE B5 TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		35,286	35,286	34,959	34,970		316		316		35,286				329	03/31/2017
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2015	SCHEDULED REDEMPTION		165,643	165,643	165,643	165,643						165,643				6,044	02/10/2024
428040-CN-7	HDTFS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		818,000	800,000	836,000	830,725		(3,353)		(3,353)		827,372		(9,372)	(9,372)	47,744	10/15/2022
428040-CP-2	HDTFS INC		09/23/2015	ALLSTATE INSURANCE COMPANY		3,333,000	3,300,000	3,450,000	3,405,971		(18,879)		(18,879)		3,387,093		(54,093)	(54,093)	185,327	10/15/2020
421924-BJ-9	HEALTHSOUTH CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,958,591	1,881,000	1,946,835	1,916,676		(6,282)		(6,282)		1,910,395		48,197	48,197	149,017	09/15/2022
421924-BK-6	HEALTHSOUTH CORP		09/23/2015	Various		2,029,180	2,000,000	2,002,500	2,001,946		(209)		(209)		2,001,736		27,444	27,444	102,861	11/01/2024
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	20,011	20,012		(12)		(12)		20,000				228	06/02/2021

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
40419V-AJ-1	HEINZ (HJ) COMPANY TLB-2		07/02/2015	Various		4,275,477	4,275,477	4,293,316	4,293,397		(17,920)		(17,920)		4,275,477				58,829	06/05/2020
428040-CG-2	HERTZ CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		447,200	430,000	455,800	447,125		(2,786)		(2,786)		444,339		2,861	2,861	38,133	01/15/2021
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		9,800	9,800	9,767	9,772		28		28		9,800				89	03/11/2018
42809H-AD-9	HESS CORP		09/03/2015	Various		7,088,750	7,000,000	6,951,280	6,954,300		405		405		6,954,705		134,045	134,045	350,000	02/15/2041
428236-BL-6	HEWLETT-PACKARD CO		10/16/2015	TENDER OFFER		14,761,650	15,000,000	14,993,700	14,998,130		1,037		1,037		14,999,167		(237,517)	(237,517)	347,813	06/01/2016
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/31/2015	SCHEDULED REDEMPTION		15,000	15,000	14,931	14,928		72		72		15,000				162	08/19/2021
43739E-BS-5	HMBT_05-4 RMBS		12/28/2015	SCHEDULED REDEMPTION		1,673,804	1,673,804	1,294,060	1,350,529		323,275		323,275		1,673,804				5,341	10/25/2035
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL		12/31/2015	Various		75,000	75,000	73,933	18,476		5,936		5,936		75,000				365,742	10/10/2020
43644A-AU-3	HOLOGIC INC. TRANCHE 2014 - TL		05/29/2015	Various		583,840	583,840	581,023	580,833		3,007		3,007		583,840				8,188	08/01/2019
436440-AH-4	HOLOGIC INC		06/23/2015	JPMORGAN CHASE & CO.		101,500	100,000	100,000							100,000		1,500	1,500		07/15/2022
437076-AS-1	HOME DEPOT INC		06/23/2015	CITIGROUP GLOBAL MARKETS		8,935,575	7,500,000	7,565,065	7,561,989		(719)		(719)		7,561,270		1,374,305	1,374,305	232,552	12/16/2036
437076-BC-5	HOME DEPOT INC		07/31/2015	BANK OF AMERICA/MERRILL LYNCH		4,195,760	4,000,000	3,979,240	3,981,419		1,025		1,025		3,982,444		213,316	213,316	145,833	02/15/2024
437076-BE-1	HOME DEPOT INC		11/19/2015	BANK OF NEW YORK		2,682,834	2,650,000	2,672,101			(1,981)		(1,981)		2,670,120		12,713	12,713	22,819	06/15/2019
441060-AJ-9	HOSPIRA INC		10/07/2015	EXCHANGE		2,038,374	2,000,000	2,159,940	2,057,206		(18,832)		(18,832)		2,038,374				123,353	03/30/2017
441060-AL-4	HOSPIRA INC		10/07/2015	EXCHANGE		3,483,724	3,600,000	3,475,080	3,482,160		1,564		1,564		3,483,724				213,920	09/15/2040
441060-AM-2	HOSPIRA INC		10/07/2015	EXCHANGE		10,382,191	10,030,000	10,494,424	10,431,444		(49,253)		(49,253)		10,382,191				601,243	08/12/2020
441060-AN-0	HOSPIRA INC		10/07/2015	EXCHANGE		17,700,328	17,750,000	17,690,183	17,696,571		3,757		3,757		17,700,328				1,186,785	08/12/2023
44107T-AK-2	HOST HOTELS & RESORTS		11/13/2015	CALLED @ 103.000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				477,375	11/01/2020
44266R-AC-1	HOWARD HUGHES MEDICAL IN		02/05/2015	Various		24,643,800	23,000,000	22,952,390	22,958,198		348		348		22,958,546		1,685,254	1,685,254	336,292	09/01/2023
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2015	SCHEDULED REDEMPTION		708,288	708,288	705,483	705,579		2,709		2,709		708,288				25,912	05/31/2033
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	20,092	20,097		(97)		(97)		20,000				130	08/12/2021
44701P-AT-1	HUNTSMAN LLC EXTENDED TLB		08/10/2015	Various		493,862	494,932	493,830	493,474		387		387		493,860		2	2	9,480	04/19/2017
448055-AJ-2	HUSKY ENERGY INC	A	02/05/2015	MORGAN STANLEY		5,060,800	5,000,000	4,984,250	4,987,989		154		154		4,988,143		72,657	72,657	63,090	04/15/2022
44841A-AA-6	HUTCHISON WHAMPOA FINANC	F	09/11/2015	MATURED		4,000,000	4,000,000	3,993,160	3,999,110		890		890		4,000,000				185,000	09/11/2015
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		12/21/2015	SCHEDULED REDEMPTION		278,772	278,772	126,307	92,167		186,605		186,605		278,772				905	11/19/2034
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		12/05/2015	SCHEDULED REDEMPTION		1,938,654	1,938,654	1,938,654	1,938,654						1,938,654				162,198	10/05/2021
44919P-AC-6	IAC/INTERACTIVECORP		11/16/2015	EXCHANGE		6,000,000	6,250,000	5,946,875	5,973,900		24,733		24,733		5,998,634		1,366	1,366	272,960	12/15/2022
451102-AX-5	ICAHN ENTERPRISES LP		05/01/2015	ALLSTATE ASSURANCE COMPANY		2,155,473	2,050,000	2,074,539	2,072,095		(1,430)		(1,430)		2,070,666		84,807	84,807	92,250	08/01/2020
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS	F	06/28/2015	MATURED		37,000,000	37,000,000	36,578,716	36,965,031		34,969		34,969		37,000,000				414,108	06/28/2015
452308-AQ-2	ILLINOIS TOOL WORKS INC		06/23/2015	JPMORGAN CHASE & CO.		15,851,100	15,000,000	14,780,850	14,792,419		1,851		1,851		14,794,269		1,056,831	1,056,831	570,781	09/15/2041
452308-AU-3	ILLINOIS TOOL WORKS INC		03/04/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,025,600	5,000,000	4,993,550	4,994,599		235		235		4,994,834		30,766	30,766	50,917	03/01/2019
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		12/31/2015	SCHEDULED REDEMPTION		19,252	19,252	19,165	19,168		85		85		19,252				554	03/17/2021
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2015	SCHEDULED REDEMPTION		2,487,284	2,487,284	2,487,284	2,494,169		(6,885)		(6,885)		2,487,284				243,008	12/15/2020
45672N-AD-3	INFOR (US) INC		09/14/2015	Various		298,500	300,000	300,000							300,000		(1,500)	(1,500)	7,908	05/15/2022
45676F-AF-1	INFORMATION RESOURCES INC. (IRI)		01/28/2015	Various		1,894,920	1,905,791	1,910,155	1,910,058		(34)		(34)		1,910,024		(15,104)	(15,104)	15,092	09/30/2020
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE	E	01/06/2015	BANK OF AMERICA/MERRILL LYNCH		3,490,151	3,333,000	3,313,235	3,313,289		7		7		3,313,296		176,855	176,855	30,566	11/01/2044
457030-AJ-3	INGLES MARKET INC		08/26/2015	SUNTRUST INVESTMENT SERVICES, INC.		2,888,563	2,825,000	2,825,000	2,825,000						2,825,000		63,563	63,563	115,511	06/15/2023
457153-AG-9	INGRAM MICRO INC		11/17/2015	MORGAN STANLEY		6,353,738	6,250,000	6,228,063	6,228,139		649		649		6,228,788		124,949	124,949	129,680	12/15/2024
45720#-AA-8	INJURED WORKERS PHARMA TL		12/31/2015	Various		50,000	50,000	49,543	12,383		2,754		2,754		50,000				88,289	07/22/2020
45827#-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		08/15/2015	SCHEDULED REDEMPTION		928,516	928,516	928,516	905,741						928,516				59,190	02/15/2020
45827#-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		08/15/2015	SCHEDULED REDEMPTION		32,031	32,031	32,031	31,072						32,031				3,494	02/15/2020
45824T-AC-9	INTELSAT JACKSON HLDG	E	09/23/2015	ALLSTATE INSURANCE COMPANY		2,827,500	3,000,000	3,047,196	3,033,487		(5,776)		(5,776)		3,027,711		(200,211)	(200,211)	204,208	10/15/2020
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	09/23/2015	ALLSTATE INSURANCE COMPANY		212,969	250,000	249,423	249,450		37		37		249,488		(36,519)	(36,519)	15,736	08/01/2023
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		12/01/2015	CREDIT SUISSE		1,508,445	1,500,000	1,498,320			9		9		1,498,329		10,116	10,116	1,146	12/01/2020
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL		10/13/2015	SCHEDULED REDEMPTION		514,610	514,610	514,610			80,000		80,000		514,610				13,884	11/26/2018
459902-AS-1	INTL GAME TECHNOLOGY		05/13/2015	TENDER OFFER		4,040,000	4,000,000	3,983,200	3,989,726		599		599		3,990,325		49,675	49,675	90,444	06/15/2020
460146-CG-6	INTL PAPER CO		06/12/2015	DIRECT		980,621	879,000	878,288	878,470		28		28		878,498		102,123	102,123	34,446	02/15/2022
46131N-AD-6	INVERSIONES CMPC SA	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		5,196,620	5,000,000	4,945,300	4,957,617		1,632		1,632		4,959,250		237,370	237,370	116,250	04/25/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
462613-AE-0	IPALCO ENTERPRISES INC		06/30/2015	TENDER OFFER		764,040	750,000	761,250	752,807		(1,090)		(1,090)		751,717		12,323	12,323	40,630	04/01/2016
46284P-AP-9	IRON MOUNTAIN INC		09/23/2015	ALLSTATE INSURANCE COMPANY		3,740,625	3,750,000	3,775,313	3,770,035		(2,300)		(2,300)		3,767,734		(27,109)	(27,109)	238,385	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC		12/16/2015	GOLDMAN, SACHS & CO.		2,789,325	2,695,000	2,706,774	2,476,343		(804)		(804)		2,705,750		83,575	83,575	211,995	08/15/2023
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR	A	08/30/2015	MATURED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				445,610	08/30/2015
464592-AQ-7	ISLE OF CAPRI CASINOS		09/23/2015	Various		3,112,500	3,000,000	3,021,762	3,016,564		(1,645)		(1,645)		3,014,918		97,582	97,582	133,819	03/15/2021
59447#-AB-9	ITC HOLDINGS / MICHIGAN ELECTRIC TRANSMI		12/10/2015	MATURED		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,249,028	12/10/2015
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		12/31/2015	SCHEDULED REDEMPTION		14,545	14,545	14,510	14,511		35		35		14,545				538	06/19/2021
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	07/20/2015	SCHEDULED REDEMPTION		2,792,537	2,792,537	2,296,862	2,718,573		73,963		73,963		2,792,537				6,727	10/20/2018
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2015	SCHEDULED REDEMPTION		141,962	141,962	141,962	141,962						141,962				6,567	01/15/2042
478160-AV-6	JOHNSON & JOHNSON		09/11/2015	JEFFERIES & COMPANY, INC.		6,998,225	6,500,000	5,805,800	5,848,870		8,791		8,791		5,857,661		1,140,564	1,140,564	304,688	09/01/2040
478160-AW-4	JOHNSON & JOHNSON		12/10/2015	Various		7,137,824	6,800,000	6,435,180	6,566,773		26,304		26,304		6,593,077		544,747	544,747	206,926	09/01/2020
478165-AG-8	JOHNSON (S.C.) & SON INC		08/04/2015	CITIGROUP GLOBAL MARKETS		12,993,929	12,492,000	11,554,152	11,613,882		9,867		9,867		11,623,749		1,370,179	1,370,179	559,642	09/01/2040
46628G-AF-6	JPALT RMBS		12/01/2015	SCHEDULED REDEMPTION		1,147,473	1,476,978	1,126,112	1,141,351		6,122		6,122		1,147,473				17,808	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2015	SCHEDULED REDEMPTION		291,683	291,683	214,470	181,987		109,696		109,696		291,683				4,316	12/25/2050
46630L-AK-0	JPMAC_07-CH1 RMBS		12/01/2015	SCHEDULED REDEMPTION			3,319,278	363,682											106,432	11/25/2036
46630L-AL-8	JPMAC_07-CH1 RMBS		02/25/2015	Various			301,653	28,693											1,359	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS		12/01/2015	SCHEDULED REDEMPTION		597,553	597,553	475,351	429,117		168,436		168,436		597,553				11,914	06/25/2042
46625M-P3-7	JPMCC 2003-CB7, B CMBS		07/01/2015	SCHEDULED REDEMPTION		4,286,102	4,286,102	4,307,241	4,289,995		(3,893)		(3,893)		4,286,102				57,131	01/12/2038
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS		12/01/2015	SCHEDULED REDEMPTION		7,971,488	7,971,488	8,010,978	8,178,885		(207,396)		(207,396)		7,971,488				238,747	07/15/2042
46625Y-NE-9	JPMCC 2005-LDP2, AM CMBS		06/01/2015	SCHEDULED REDEMPTION		2,900,000	2,900,000	2,896,488	2,917,025		(17,025)		(17,025)		2,900,000				62,559	07/15/2042
46625Y-XT-5	JPMCC_05-LDP5 CMBS		11/01/2015	SCHEDULED REDEMPTION		8,680,786	8,680,786	8,076,522	8,626,105		54,681		54,681		8,680,786				417,516	12/15/2044
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		779,316	824,535	578,405	604,694		174,622		174,622		779,316				14,549	04/25/2036
46625H-DF-4	JPMORGAN CHASE & CO		10/01/2015	MATURED		3,000,000	3,000,000	2,868,750	2,986,545		13,455		13,455		3,000,000				154,500	10/01/2015
46625H-HS-2	JPMORGAN CHASE & CO		05/01/2015	ALLSTATE ASSURANCE COMPANY		10,926,820	10,000,000	9,704,600	9,808,893		10,124		10,124		9,819,018		1,107,802	1,107,802	341,000	07/22/2020
46625H-JJ-0	JPMORGAN CHASE & CO		05/01/2015	ALLSTATE ASSURANCE COMPANY		4,987,540	5,000,000	4,706,350	4,733,244		8,984		8,984		4,742,228		245,312	245,312	84,375	05/01/2023
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
48122C-AB-1	JRMT 2004-A, A2 ABS		12/15/2015	SCHEDULED REDEMPTION		321,735	321,735	281,722	157,518		164,217		164,217		321,735				6,487	04/15/2022
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2015	SCHEDULED REDEMPTION		816,534	816,534	889,001	833,734		(17,200)		(17,200)		816,534				46,110	03/29/2021
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		12/23/2015	SCHEDULED REDEMPTION		11,612	11,612	11,553	11,555		56		56		11,612				297	03/11/2021
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		12/31/2015	Various		206,250	206,250	200,256			5,994		5,994		206,250				8,250	12/31/2020
48853U-AQ-3	KENAN ADVANTAGE GROUP INC		07/31/2015	Various		1,167,899	1,167,899	1,165,225	1,163,797		4,102		4,102		1,167,899				25,791	06/11/2016
491674-BG-1	KENTUCKY UTILITIES		08/03/2015	Various		16,023,227	14,211,000	13,974,780	13,989,514		2,127		2,127		13,991,641		2,031,586	2,031,586	483,769	11/01/2040
492386-AU-1	KERR-MCGEE CORP		09/17/2015	MORGAN STANLEY		23,721,600	20,000,000	19,794,400	19,732,702		12,822		12,822		19,745,524		3,976,076	3,976,076	1,573,403	07/01/2024
49326E-EC-3	KEYCORP		08/13/2015	MATURED		10,000,000	10,000,000	9,987,800	9,998,371		1,629		1,629		10,000,000				375,000	08/13/2015
494368-BE-2	KIMBERLY-CLARK		02/03/2015	RBC DOMINION SECURITIES		5,419,600	5,000,000	5,292,150	5,190,551		(3,052)		(3,052)		5,187,499		232,101	232,101	93,142	08/01/2020
494368-BG-7	KIMBERLY-CLARK CORP		06/17/2015	CITIGROUP GLOBAL MARKETS		7,379,320	6,500,000	6,443,580	6,446,899		452		452		6,447,351		931,969	931,969	278,471	03/01/2041
494550-BB-1	KINDER MORGAN ENER PART		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,845,115	5,000,000	4,983,450	4,990,621		517		517		4,991,138		853,977	853,977	243,556	02/15/2020
494550-BK-1	KINDER MORGAN ENER PART		09/15/2015	WELLS FARGO		1,705,820	2,000,000	1,990,160	1,990,629		111		111		1,990,740		(284,920)	(284,920)	117,813	09/01/2041
494550-BQ-8	KINDER MORGAN ENER PART		11/20/2015	BARCLAYS		8,252,500	10,000,000	9,973,000	9,977,046		2,073		2,073		9,979,119		(1,726,619)	(1,726,619)	431,667	09/01/2023
494553-AC-4	KINDER MORGAN INC		03/01/2015	MATURED		15,000,000	15,000,000	14,546,100	14,990,241		9,759		9,759		15,000,000				386,250	03/01/2015
49456B-AE-1	KINDER MORGAN INC		10/02/2015	Various		1,369,373	1,382,000	1,399,621			(1,757)		(1,757)		1,397,863		(28,491)	(28,491)	30,102	12/01/2019
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
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
500255-AF-1	KOHLS CORPORATION		07/17/2015	TENDER OFFER		19,495,379	16,037,000	16,775,790	16,684,291		(17,359)		(17,359)		16,666,932		2,828,447	2,828,447	729,906	06/01/2029
500255-AN-4	KOHLS CORPORATION		07/17/2015	TENDER OFFER		11,199,864	10,400,000	9,904,872	9,963,979		7,189		7,189		9,971,168		1,228,696	1,228,696	627,467	01/15/2033
500630-BR-8	KOREA DEVELOPMENT BANK	F	08/10/2015	MATURED		1,000,000	1,000,000	997,240	999,662		339		339		1,000,000				43,750	08/10/2015
50076Q-AZ-9	KRAFT FOODS GROUP INC		02/05/2015	JPMORGAN CHASE & CO.		5,202,550	5,000,000	4,957,474	4,965,092		447		447		4,965,539		237,011	237,011	31,111	06/06/2022
50075N-AZ-7	KRAFT FOODS INC		03/10/2015	TENDER OFFER		8,250,886	6,234,000	6,173,904	6,177,661		172		172		6,177,834		2,073,053	2,073,053	237,498	02/09/2040
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	10/13/2015	BARCLAYS		68,438	75,000	67,178			88		88		67,266		1,172	1,172	938	08/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
48268K-AD-3	KT CORP	F	01/20/2015	BNP CAPITAL MARKETS		7,622,250	7,500,000	7,473,150	7,476,657		299		299		7,476,956		145,294	145,294	49,219	04/22/2019
501797-AK-0	L BRANDS INC		10/30/2015	BANK OF AMERICA/MERRILL LYNCH		1,042,500	1,000,000	1,000,000							1,000,000		42,500	42,500	764	11/01/2035
50540R-AR-3	LABORATORY CORPORATION OF AMERICA		11/19/2015	CITIGROUP GLOBAL MARKETS		2,832,216	2,850,000	2,838,686			854		854		2,839,539		(7,323)	(7,323)	60,266	02/01/2020
513075-BB-6	LAMAR MEDIA CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		2,890,938	2,750,000	2,805,000	2,789,212		(4,972)		(4,972)		2,784,240		106,698	106,698	184,899	02/01/2022
513075-BE-0	LAMAR MEDIA CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,135,155	1,138,000	1,135,673	1,135,931		137		137		1,136,068		(913)	(913)	50,894	05/01/2023
51507U-AB-0	LANDMARK VII A2L CDO - CF - LOANS	E	07/15/2015	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,389,300	1,466,720		33,280		33,280		1,500,000				5,289	07/15/2018
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		12/11/2015	SCHEDULED REDEMPTION		105,112	105,112	101,302	107,144		(2,032)		(2,032)		105,112				3,736	02/15/2040
52108H-S3-9	LBUBS_04-C7 CMBS		12/11/2015	SCHEDULED REDEMPTION				672,545	159,960		(159,960)		(159,960)						69,720	10/15/2036
52108M-DS-9	LBUBS_06-C1 CMBS		12/11/2015	SCHEDULED REDEMPTION			3,025,333	100,381											79,369	02/15/2041
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2015	SCHEDULED REDEMPTION		150,393	150,393	131,777	134,802		15,591		15,591		150,393				7,855	06/15/2033
521865-AS-4	LEAR CORP		03/15/2015	CALLED @ 104.063		5,930,000	5,930,000	6,629,833	6,196,831		(25,895)		(25,895)		6,170,936		(240,936)	(240,936)	481,842	03/15/2020
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		12/10/2015	SCHEDULED REDEMPTION		124,815	124,815	152,575	146,347		(21,532)		(21,532)		124,815				5,104	01/10/2034
524660-AV-9	LEGGETT & PLATT INC		08/15/2015	Various		17,173,831	17,000,000	16,856,180	16,988,810		6,335		6,335		16,995,144		178,687	178,687	621,633	08/15/2015
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		12/05/2015	SCHEDULED REDEMPTION		238,444	238,444	238,444	238,444						238,444				8,443	02/05/2027
524ESC-S6-8	LEHMAN BROTHERS HOLDINGS INC		06/30/2015	Various		254,235	254,235	26,163			228,073	2,515	225,558		254,235					10/31/2017
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		10/05/2015	Various		2,439,040	2,439,040	335,108	232,433	12,851	2,100,382	31,965	2,081,268		2,439,040					12/31/2017
52729K-AL-0	LEVEL 3 FINANCING INC TERM LOAN B5		05/08/2015	Various		2,978,615	3,000,000	2,978,547	2,977,658		949		949		2,978,607		8	8	55,034	01/31/2022
52736R-BB-7	LEVI STRAUSS & CO		04/20/2015	BANK OF AMERICA/MERRILL LYNCH		12,541,856	12,045,000	12,600,100	12,360,830		(35,306)		(35,306)		12,325,524		216,333	216,333	397,987	05/15/2020
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,938	19,942		58		58		20,000				619	04/09/2021
53217V-AB-5	LIFE TECHNOLOGIES CORP		03/01/2015	MATURED		10,115,000	10,115,000	10,379,231	10,125,131		(10,131)		(10,131)		10,115,000				222,530	03/01/2015
501889-AB-5	LKQ CORP		04/08/2015	STERNE AGEE CLEARING INC.		1,732,500	1,750,000	1,659,213	1,664,526		2,302		2,302		1,666,829		65,671	65,671	34,174	05/15/2023
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,931,552	2,293,422	1,857,876	1,835,366		96,186		96,186		1,931,552				47,213	02/25/2036
539830-AR-0	LOCKHEED MARTIN CORP		06/23/2015	BARCLAYS		7,280,100	6,000,000	6,691,980	6,640,371		(7,818)		(7,818)		6,632,553		647,547	647,547	302,375	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP		06/17/2015	CITIGROUP GLOBAL MARKETS		9,099,760	8,000,000	7,933,840	7,938,974		553		553		7,939,528		1,160,232	1,160,232	265,222	11/15/2039
543859-AK-8	LOCKHEED MARTIN CORP		07/27/2015	JEFFERIES & COMPANY, INC.		12,957,100	10,000,000	9,245,200	9,512,554		19,574		19,574		9,532,128		3,424,972	3,424,972	523,438	06/15/2024
540424-AP-3	LOEWS CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		13,642,435	11,885,000	11,595,838	11,619,239		3,671		3,671		11,622,910		2,019,525	2,019,525	679,426	02/01/2035
548661-CP-0	LOWE'S COMPANIES INC		07/23/2015	JEFFERIES & COMPANY, INC.		6,539,100	5,000,000	4,979,350	4,981,407		208		208		4,981,615		1,557,485	1,557,485	289,090	09/15/2037
548661-CX-3	LOWE'S COMPANIES INC		06/23/2015	BANK OF AMERICA/MERRILL LYNCH		5,089,050	5,000,000	5,004,000	5,003,818		(36)		(36)		5,003,782		85,268	85,268	162,104	04/15/2042
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE		06/23/2015	Various		2,122,857	2,122,857	2,112,868	1,692,061		4,920		4,920		2,122,762		95	95	172,544	06/06/2020
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,971,213	2,177,194	1,741,038	1,840,193		131,020		131,020		1,971,213				52,694	11/25/2036
52524M-AX-7	LXS_07-9 RMBS		12/01/2015	SCHEDULED REDEMPTION		750,770	920,940	747,875	742,972		7,798		7,798		750,770				20,997	04/25/2037
55181W-AA-2	LYNX I CORP	R	03/31/2015	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				1,953	04/15/2021
55616X-AF-4	MACYS RETAIL HLDGS INC		03/10/2015	BARCLAYS		10,511,600	10,000,000	9,918,900	9,939,716		1,498		1,498		9,941,214		570,386	570,386	256,181	01/15/2022
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		12/16/2015	RBC DOMINION SECURITIES		15,235,150	15,000,000	15,168,000	15,116,710		(16,941)		(16,941)		15,099,769		135,381	135,381	883,646	02/01/2021
559080-AE-6	MAGELLAN MIDSTREAM PARTN		05/01/2015	ALLSTATE ASSURANCE COMPANY		11,710,350	10,000,000	10,377,450	10,197,762		(12,984)		(12,984)		10,184,779		1,525,571	1,525,571	520,361	07/15/2019
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE	E	12/02/2015	JPMORGAN CHASE & CO.		32,200	35,000	35,000							35,000		(2,800)	(2,800)	1,100	04/15/2020
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE	E	12/02/2015	Various		193,425	215,000	213,925			31		31		213,956		(20,531)	(20,531)	6,429	04/15/2025
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1	E	12/31/2015	SCHEDULED REDEMPTION		15,000	15,000	14,932	14,929		71		71		15,000				195	03/19/2021
563571-AJ-7	MANITOWOC COMPANY INC		09/23/2015	ALLSTATE INSURANCE COMPANY		404,700	380,000	380,000	380,000						380,000		24,700	24,700	20,961	10/15/2022
565849-AE-6	MARATHON OIL CORP		07/10/2015	JPMORGAN CHASE & CO.		5,528,700	5,000,000	4,990,200	4,991,179		93		93		4,991,271		537,429	537,429	260,333	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP		07/21/2015	Various		5,667,875	5,000,000	4,957,750	4,959,784		329		329		4,960,113		707,762	707,762	287,083	03/01/2041
570506-AM-7	MARKWEST ENERGY PART/FIN		06/04/2015	TENDER OFFER		5,290,700	5,000,000	5,085,000	5,046,063		(4,572)		(4,572)		5,041,491		249,209	249,209	199,688	11/01/2020
570506-AP-0	MARKWEST ENERGY PART/FIN		06/04/2015	TENDER OFFER		277,908	250,000	256,875	254,849		(364)		(364)		254,485		23,422	23,422	7,335	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN		12/28/2015	EXCHANGE		5,036,690	5,000,000	5,050,000	5,043,410		(6,759)		(6,759)		5,036,651		39	39	376,597	02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
570506-AS-4	MARKWEST ENERGY PARTNERS LP		12/28/2015	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				53,760	12/01/2024
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,278,814	1,278,814	1,236,653	1,238,016		40,798		40,798		1,278,814				19,751	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2015	SCHEDULED REDEMPTION		768,882	768,882	797,866	808,205		(39,322)		(39,322)		768,882				29,630	12/25/2044
571903-AL-7	MARRIOTT INTERNATIONAL INC		01/14/2015	HSBC SECURITIES, INC.		9,428,670	9,000,000	8,942,310	8,951,633		399		399		8,952,032		476,638	476,638	80,156	10/15/2020
57629W-BM-1	MASSMUTUAL GLOBAL FUNDING II ABS		09/28/2015	MATURED		10,000,000	10,000,000	9,993,900	9,999,052		948		948		10,000,000				230,000	09/28/2015
55265K-YV-5	MAST_03-6 RMBS		12/01/2015	SCHEDULED REDEMPTION		807,717	807,717	771,836	794,044		13,673		13,673		807,717				23,310	07/25/2033
55265K-TK-5	MASTR 2003-3 2A3 RMBS		12/01/2015	SCHEDULED REDEMPTION		732,764	732,764	718,996	728,774		3,991		3,991		732,764				22,435	04/25/2018
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		459,847	459,847	454,279	458,002		1,845		1,845		459,847				12,052	08/25/2019
57772K-AB-7	MAXIM INTEGRATED PRODUCT		01/20/2015	JPMORGAN CHASE & CO.		10,046,200	10,000,000	9,887,900	9,905,199		582		582		9,905,781		140,419	140,419	119,063	03/15/2023
587729-AC-8	MBART_14-1 ABS		09/22/2015	WELLS FARGO		14,981,250	15,000,000	14,981,250			2,680		2,680		14,983,930		(2,680)	(2,680)	42,844	10/15/2018
58013M-ET-7	MCDONALD S CORP		11/19/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		661,183	670,000	666,710			226		226		666,936		(5,753)	(5,753)	7,124	05/26/2020
58013M-EY-6	MCDONALDS CORPORATION		12/07/2015	GOLDMAN, SACHS & CO.		1,506,135	1,500,000	1,495,140			1		1		1,495,141		10,994	10,994	154	01/30/2026
583491-AB-1	MECCANICA HOLDINGS USA	R	07/16/2015	CANTOR FITZGERALD		1,087,500	1,000,000	987,280	988,059		98		98		988,157		99,343	99,343	74,979	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA	R	07/16/2015	BARCLAYS		3,905,000	4,000,000	3,993,440	3,993,893		58		58		3,993,951		(88,951)	(88,951)	254,167	01/15/2040
58405U-AF-9	MEDCO HEALTH SOLUTIONS I		09/15/2015	MATURED		14,750,000	14,750,000	14,885,283	14,770,419		(20,419)		(20,419)		14,750,000				405,625	09/15/2015
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		09/23/2015	Various		5,910,000	6,000,000	6,207,744	6,172,657		(15,976)		(15,976)		6,156,681		(246,681)	(246,681)	348,854	04/01/2023
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		12/15/2015	SCHEDULED REDEMPTION		788,619	788,619	791,084	790,787		(2,169)		(2,169)		788,619				28,507	04/15/2028
585055-BG-0	MEDTRONIC INC		11/19/2015	CITIGROUP GLOBAL MARKETS		2,530,900	2,500,000	2,516,219			(729)		(729)		2,515,490		15,410	15,410	42,535	03/15/2020
585055-BL-9	MEDTRONIC INC		09/03/2015	EXCHANGE		5,036,011	5,000,000	5,039,450	5,039,328		(3,317)		(3,317)		5,036,011				115,063	03/15/2022
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
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
58711P-AL-6	MENS WEARHOUSE TLB		11/02/2015	SCHEDULED REDEMPTION		1,112,727	1,112,727	1,102,130			1,112,727		1,112,727		1,112,727				15,470	06/18/2021
589331-AD-9	MERCK & CO INC		08/13/2015	Market Axess		7,701,106	6,050,000	5,467,446	5,585,671		13,630		13,630		5,599,301		2,101,805	2,101,805	373,218	03/01/2028
L6346#-AB-9	MESSER GROUP (FINANCE SA) SR SECD NTS SE	F	08/02/2015	MATURED		6,340,000	6,340,000	6,340,000	6,340,000						6,340,000				347,126	08/02/2015
F6132#-AB-4	MESSER GROUP (FRANCE) SR SECD NTS SER B	F	08/02/2015	MATURED		2,160,000	2,160,000	2,160,000	2,160,000						2,160,000				118,264	08/02/2015
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN		08/19/2015	J. P. MORGAN SECURITIES, INC.		2,280,000	2,250,000	2,272,500	2,271,493		(2,196)		(2,196)		2,269,296		10,704	10,704	67,806	06/26/2020
591894-BY-5	METROPOLITAN EDISON		04/28/2015	JPMORGAN CHASE & CO.		5,101,100	5,000,000	4,992,900	4,994,000		212		212		4,994,211		106,889	106,889	109,861	03/15/2023
593171-BK-6	MEZZ_05-C3 CMBS		12/01/2015	SCHEDULED REDEMPTION				840,292											426,350	05/17/2044
55288*-AA-5	MGE POWER LLC ABS		12/25/2015	SCHEDULED REDEMPTION		742,916	742,916	745,392	744,496		(1,580)		(1,580)		742,916				26,271	09/25/2033
55288*-AB-3	MGE POWER LLC ABS		12/25/2015	SCHEDULED REDEMPTION		624,098	624,098	624,098	624,098						624,098				20,153	10/25/2033
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,852	19,827		173		173		20,000				140	12/20/2017
552953-CA-7	MGM RESORTS INTL		09/23/2015	ALLSTATE INSURANCE COMPANY		1,224,750	1,150,000	1,191,250	1,184,322		(2,973)		(2,973)		1,181,348		43,402	43,402	58,834	12/15/2021
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		09/30/2015	SCHEDULED REDEMPTION		141,093	141,093	139,330			1,764		1,764		141,093				2,006	07/31/2020
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		12/31/2015	SCHEDULED REDEMPTION		30,804	30,804	30,525	28,902		270		270		30,804				3,102	07/08/2021
61913P-AQ-5	MHL_05-1 RMBS		12/25/2015	SCHEDULED REDEMPTION		280,270	280,270	280,270	280,270						280,270				1,738	02/25/2035
61913P-AS-1	MHL_05-1 RMBS		12/25/2015	SCHEDULED REDEMPTION		700,675	700,675	700,675	696,280		4,395		4,395		700,675				4,075	02/25/2035
61915R-AK-2	MHL_05-3 RMBS		12/25/2015	SCHEDULED REDEMPTION		2,007,116	2,007,116	1,964,765	1,969,172		37,944		37,944		2,007,116				6,341	08/25/2035
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		12/29/2015	SCHEDULED REDEMPTION		559,412	559,412	559,413	559,414		(2)		(2)		559,412				8,295	01/28/2020
594918-AJ-3	MICROSOFT CORP		06/11/2015	BANK OF AMERICA/MERRILL LYNCH		10,080,900	10,000,000	8,783,000	8,856,794		9,718		9,718		8,866,512		1,214,388	1,214,388	318,750	10/01/2040
594918-AM-6	MICROSOFT CORP		06/16/2015	CITIGROUP GLOBAL MARKETS		5,664,000	5,000,000	4,957,700	4,960,192		334		334		4,960,527		703,473	703,473	228,931	02/08/2041
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		07/09/2015	JPMORGAN CHASE & CO.		6,479,880	5,500,000	5,497,635	5,497,957		26		26		5,497,983		981,897	981,897	264,821	04/01/2036
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		10/07/2015	Various		60,500	60,000	60,000							60,000		500	500	34	08/15/2023
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2015	SCHEDULED REDEMPTION		2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				159,000	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2015	SCHEDULED REDEMPTION		383,095	383,095	383,095	383,095						383,095				20,112	03/15/2025
60038C-AF-0	MILLENNIUM LABS LLC TLB		12/21/2015	Various		1,509,119	4,228,750	1,808,277	4,189,684		6,497	2,461,113	(2,454,615)		1,735,069		(225,950)	(225,950)	205,947	04/16/2021
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,020,905	1,020,905	997,017	1,000,437		20,469		20,469		1,020,905				13,850	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		567,829	604,404	497,289	464,329	5,902	97,599		103,500		567,829				17,022	09/25/2035
59022H-NG-3	MLMT 2005-LC1, C CMBS		12/01/2015	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,002,815	5,000,317		(317)		(317)		5,000,000				274,984	01/12/2044
608190-AH-7	MOHAWK INDUSTRIES INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		1,086,590	1,049,000	1,085,715	1,056,889		(2,494)		(2,494)		1,054,395		32,195	32,195	51,044	01/15/2016
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		12/31/2015	SCHEDULED REDEMPTION		30,000	30,000	30,092	30,080		(80)		(80)		30,000				1,048	03/27/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/15/2015	SCHEDULED REDEMPTION		114,659	114,659	114,659	114,659						114,659				7,522	03/25/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
55336V-AA-8	MPLX LP		02/25/2015	Various		2,208,801	2,167,000	2,175,430			(39)		(39)		2,175,391		33,410	33,410	4,816	02/15/2025
61748H-HC-8	MSM_04-11A RMBS		12/25/2015	SCHEDULED REDEMPTION		325,310	325,310	325,310	325,310						325,310				972	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS		12/01/2015	SCHEDULED REDEMPTION		263,359	263,359	262,487	262,724		635		635		263,359				1,467,661	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2015	SCHEDULED REDEMPTION		1,526,461	1,853,776	1,530,890	1,503,339		23,122		23,122		1,526,461				47,208	04/25/2058
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		08/20/2015	Various		3,560,516	3,576,462	3,552,912	3,556,797		3,704		3,704		3,560,501		14	14	90,831	06/29/2018
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		12/31/2015	SCHEDULED REDEMPTION		8,506	8,506	8,467			40		40		8,506				87	08/19/2022
628530-AL-1	MYLAN INC		07/15/2015	CALLED @ 103.938		4,650,000	4,650,000	5,120,645	4,860,966		(34,064)		(34,064)		4,815,277		(165,277)	(165,277)	549,305	07/15/2020
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		12/01/2015	Various		811,063	811,063	429,278	412,852		406,763	8,551	398,211		811,063				10,861	10/25/2051
629527-AU-6	NABISCO INC UNSEC SUB		06/15/2015	MATURED		1,000,000	1,000,000	874,412	993,215		6,785		6,785		1,000,000				37,750	06/15/2015
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	12/31/2015	SCHEDULED REDEMPTION		257,800	257,800	252,074	253,480		4,320		4,320		257,800				16,156	12/31/2033
65490B-AE-5	NALT_14-B ABS		01/22/2015	BNP CAPITAL MARKETS		20,029,688	20,000,000	19,998,228	19,998,362		46		46		19,998,408		31,280	31,280	40,850	03/16/2020
65475U-AD-4	NAROT_12-A ABS		12/15/2015	SCHEDULED REDEMPTION		4,595,878	4,595,878	4,601,443			(5,565)		(5,565)		4,595,878				12,280	07/16/2018
65475W-AD-0	NAROT_15-B ABS		10/13/2015	NOMURA SECURITIES INTERNATIONAL INC		19,993,750	20,000,000	19,998,410			111		111		19,998,521		(4,771)	(4,771)	62,533	03/16/2020
63530Q-AE-9	NATIONAL CINEMEDIA LLC		05/18/2015	RBC DOMINION SECURITIES		3,432,000	3,300,000	3,341,775	3,334,093		(2,195)		(2,195)		3,331,897		100,103	100,103	118,800	04/15/2022
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2015	SCHEDULED REDEMPTION		393,512	393,512	393,512	393,512						393,512				22,037	03/31/2024
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS		10/15/2015	SCHEDULED REDEMPTION		1,278,436	1,278,436	1,278,436							1,278,436				10,552	03/31/2024
636180-BM-2	NATIONAL FUEL GAS CO		06/30/2015	BANK OF AMERICA/MERRILL LYNCH		303,921	300,000	299,058			2		2		299,060		4,861	4,861	477	07/15/2025
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		01/15/2015	SCHEDULED REDEMPTION		478,921	478,921	477,341	478,389		532		532		478,921				28,716	01/15/2019
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI ABS		12/01/2015	BANK OF AMERICA/MERRILL LYNCH		5,382,018	5,400,000	5,389,092			212		212		5,389,304		(7,286)	(7,286)	12,765	11/01/2020
636274-AC-6	NATL GRID PLC	F	03/23/2015	CALLED @ 107.676		2,000,000	2,000,000	2,011,120	2,002,880		(399)		(399)		2,002,481		(2,481)	(2,481)	234,720	08/01/2016
63946B-AE-0	NBC UNIVERSAL		01/14/2015	CITIGROUP GLOBAL MARKETS		11,149,000	10,000,000	10,555,200	10,384,725		(2,893)		(2,893)		10,381,832		767,168	767,168	132,465	04/01/2021
63946B-AF-7	NBC UNIVERSAL		07/10/2015	CITIGROUP GLOBAL MARKETS		6,072,500	5,000,000	4,998,650	4,998,732		11		11		4,998,743		1,073,757	1,073,757	226,667	04/30/2040
63946B-AG-5	NBC UNIVERSAL		05/01/2015	ALLSTATE ASSURANCE COMPANY		6,275,880	5,000,000	4,986,050	4,986,839		71		71		4,986,910		1,288,970	1,288,970	173,542	04/01/2041
62886E-AJ-7	NCR CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH		1,540,000	1,540,000	1,557,899	1,555,238		(377)		(377)		1,554,861		(14,861)	(14,861)	47,483	07/15/2022
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		10/01/2015	Various		38,554	38,554	38,299			255		255		38,554				488	12/23/2021
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2015	SCHEDULED REDEMPTION		2,046,531	2,046,531	2,046,531	2,046,531						2,046,531				103,260	06/30/2027
64110L-AH-9	NETFLIX INC		07/16/2015	MORGAN STANLEY		130,313	125,000	125,000							125,000		5,313	5,313	3,170	02/15/2022
641423-BW-7	NEVADA POWER CO		05/01/2015	ALLSTATE ASSURANCE COMPANY		1,152,697	1,000,000	992,050	996,308		309		309		996,618		156,079	156,079	48,750	08/01/2018
651290-AN-8	NEWFIELD EXPLORATION CO		04/10/2015	CALLED @ 103.438		7,252,000	7,252,000	7,439,440	7,360,506		(9,093)		(9,093)		7,351,413		(99,413)	(99,413)	594,171	02/01/2020
BAS0A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	CANCELLED TRADE							(31,800)		(31,800)						(37,558)	06/02/2025
651639-AM-8	NEWMONT MINING CORP		07/10/2015	BARCLAYS		9,639,950	10,000,000	10,322,700	10,304,687		(3,155)		(3,155)		10,301,532		(661,582)	(661,582)	492,188	10/01/2039
651639-AP-1	NEWMONT MINING CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		6,244,854	7,000,000	6,939,940	6,942,603		340		340		6,942,942		(698,088)	(698,088)	214,229	03/15/2042
652478-AR-9	NEWS AMERICA HOLDINGS		04/08/2015	EXCHANGE		6,338,837	6,000,000	6,524,280	6,346,415		(7,579)		(7,579)		6,338,837				333,250	01/20/2024
652482-AJ-9	NEWS AMERICA INC		04/30/2015	EXCHANGE		10,531,771	10,000,000	10,714,100	10,540,264		(8,420)		(8,420)		10,531,844		(73)	(73)	365,000	04/30/2028
652482-BJ-8	NEWS AMERICA INC		04/08/2015	EXCHANGE		6,171,595	6,500,000	6,118,130	6,169,461		2,134		2,134		6,171,595				126,497	12/15/2034
652482-BL-3	NEWS AMERICA INC		04/08/2015	EXCHANGE		17,053,810	17,500,000	16,987,850	17,051,167		2,643		2,643		17,053,810				351,556	12/15/2035
65334H-AJ-1	NEXEN INC	A	07/15/2015	MORGAN STANLEY		10,482,320	8,000,000	7,955,600	7,958,266		337		337		7,958,603		2,523,717	2,523,717	583,333	07/30/2039
63615#-AA-9	NFL 6.69% SR NTS ABS		03/31/2015	PRINCIPAL PAYDOWN		6,093,781	6,093,781	6,449,879	6,158,428		(14,993)		(14,993)		6,143,435		(49,654)	(49,654)	480,942	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		03/31/2015	PRINCIPAL PAYDOWN		4,029,902	4,029,902	4,029,902	4,029,902						4,029,902				425,120	10/15/2017
344868-AA-8	NFL TRUST III ABS		10/05/2015	MATURED		4,986,301	4,986,301	4,986,301	4,986,301						4,986,301				264,185	10/05/2015
65409Q-BA-9	NIELSEN FINANCE LLC		08/25/2015	CITIGROUP GLOBAL MARKETS		2,020,000	2,000,000	1,988,133	1,989,841		1,032		1,032		1,990,874		29,126	29,126	81,750	10/01/2020
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		10/09/2015	SCHEDULED REDEMPTION		20,000	20,000	19,953	19,954		46		46		20,000				190	04/15/2021
65473Q-AW-3	NISOURCE FINANCE CORP		09/16/2015	WELLS FARGO		5,876,400	5,000,000	4,936,500	4,939,824		685		685		4,940,509		935,891	935,891	239,583	12/15/2040
65539B-AA-6	NMRR_10-1RA RMBS		12/01/2015	SCHEDULED REDEMPTION		1,154,870	1,154,870	1,159,923	1,157,856		(2,986)		(2,986)		1,154,870				44,136	07/26/2037
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2015	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,510		490		490		300,000				21,450	06/01/2018
65504L-AB-3	NOBLE HOLDING INTL LTD	E	08/01/2015	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				172,500	08/01/2015
65557C-AR-4	NORDEA BANK AB	F	09/11/2015	GOLDMAN, SACHS & CO.		500,445	500,000	498,810							498,810		1,635	1,635		09/17/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
655844-BH-0	NORFOLK SOUTHERN CORP		07/13/2015	MORGAN STANLEY		18,769,422	18,740,000	11,661,171	11,865,442		39,138		39,138		11,904,580		6,864,842	6,864,842	717,609	10/01/2041
656560-AJ-8	NORTEK INC INCREMENTAL 1 TL		12/31/2015	SCHEDULED REDEMPTION		4,978	4,978	4,968			10		10		4,978				36	10/30/2020
656560-AH-2	NORTEK INC. TL		08/05/2015	Various		992,946	995,000	992,934	992,719		226		226		992,945		1	1	21,533	10/30/2020
665772-CD-9	NORTHERN STATES PWR-MINN		05/01/2015	ALLSTATE ASSURANCE COMPANY		7,775,236	7,000,000	6,978,720	6,992,001		781		781		6,992,783		782,453	782,453	245,000	03/01/2018
665772-CE-7	NORTHERN STATES PWR-MINN		09/11/2015	WELLS FARGO		8,113,840	7,000,000	6,986,700	6,987,767		172		172		6,987,939		1,125,901	1,125,901	327,688	11/01/2039
665859-AM-6	NORTHERN TRUST CORP		09/10/2015	WELLS FARGO		7,265,790	7,000,000	6,969,410	6,978,547		2,054		2,054		6,980,602		285,188	285,188	250,688	08/23/2021
666807-AW-2	NORTHROP GRUMMAN CORP		06/29/2015	CREDIT SUISSE		5,338,480	4,000,000	5,307,000	4,977,787		(19,422)		(19,422)		4,958,366		380,114	380,114	272,972	02/15/2031
666807-BD-3	NORTHROP GRUMMAN CORP		06/29/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,205,200	5,000,000	4,640,600	4,661,600		3,027		3,027		4,664,627		540,573	540,573	159,215	11/15/2040
666807-BE-1	NORTHROP GRUMMAN CORP		01/27/2015	CITIGROUP GLOBAL MARKETS		12,270,304	11,625,000	11,884,121	11,802,043		(2,075)		(2,075)		11,799,968		470,336	470,336	152,578	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP		08/17/2015	BARCLAYS		9,829,400	10,000,000	9,946,200	9,953,443		3,017		3,017		9,956,460		(127,060)	(127,060)	342,153	08/01/2023
666807-AQ-5	NORTHROP-GRUMMAN CORP		07/13/2015	Various		24,771,880	19,000,000	17,221,190	17,766,847		36,420		36,420		17,803,267		6,968,613	6,968,613	1,309,219	03/01/2026
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS	E	04/22/2015	SCHEDULED REDEMPTION		2,375,571	2,375,571	1,710,411	2,269,882		105,688		105,688		2,375,571				4,321	10/22/2021
66859A-AG-5	NORTHWOODS VI B CDO - CF - LOANS	E	01/16/2015	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				42,279	03/16/2021
66859G-AC-1	NORTHWOODS VIII B CDO - CF - LOANS	E	10/28/2015	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				69,498	07/28/2022
66989H-AC-2	NOVARTIS CAPITAL CORP	R	04/24/2015	MATURED		9,000,000	9,000,000	8,956,980	8,997,170		2,830		2,830		9,000,000				130,500	04/24/2015
629377-BU-5	NRG ENERGY INC		11/05/2015	Various		6,470,438	6,825,000	7,235,086	6,906,698		(38,073)		(38,073)		7,129,250		(658,813)	(658,813)	464,367	03/15/2023
629377-BW-1	NRG ENERGY INC		09/23/2015	ALLSTATE INSURANCE COMPANY		314,438	325,000	325,000	325,000						325,000		(10,563)	(10,563)	24,149	07/15/2022
670346-AM-7	NUCOR CORP		11/17/2015	Various		19,559,455	19,500,000	19,485,570	19,487,290		1,024		1,024		19,488,313		71,142	71,142	956,722	08/01/2023
670346-AN-5	NUCOR CORP		07/28/2015	MORGAN STANLEY		26,526,032	26,000,000	25,972,440	25,973,009		201		201		25,973,210		552,822	552,822	1,210,323	08/01/2043
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		12/31/2015	SCHEDULED REDEMPTION		23,192	23,192	23,142	23,138		54		54		23,192				177	05/21/2020
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		12/31/2015	SCHEDULED REDEMPTION		26,808	26,808	26,750	26,745		62		62		26,808				199	05/21/2020
67054L-AC-1	NUMERICABLE GROUP SA	F	09/23/2015	ALLSTATE INSURANCE COMPANY		485,000	500,000	529,375	527,869		(2,204)		(2,204)		525,666		(40,666)	(40,666)	34,549	05/15/2024
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		12/31/2015	Various		674,546	674,546	668,075	670,125		12,622		12,622		674,546				301,933	12/27/2021
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2	R	12/31/2015	SCHEDULED REDEMPTION		20,050	20,050	19,997	19,993		57		57		20,050				210	10/18/2019
674599-CC-7	OCCIDENTAL PETROLEUM COR		01/16/2015	BARCLAYS		5,037,700	5,000,000	4,904,000	4,931,110		498		498		4,931,608		106,092	106,092	68,142	02/15/2022
677050-AH-9	OGLETHORPE POWER CORP		07/01/2015	MORGAN STANLEY		10,807,680	10,000,000	9,980,000	9,980,580		90		90		9,980,670		827,010	827,010	423,938	09/01/2050
677052-AA-0	OGLETHORPE POWER CORP		06/16/2015	JPMORGAN CHASE & CO.		6,653,160	6,000,000	5,985,000	5,985,942		120		120		5,986,062		667,098	667,098	204,250	11/01/2040
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2015	SCHEDULED REDEMPTION		567,672	567,672	567,672	603,560		(35,888)		(35,888)		567,672				36,331	06/15/2040
678858-BH-3	OKLAHOMA GAS & ELECTRIC		09/15/2015	BARCLAYS		12,250,200	10,000,000	9,946,100	9,951,267		675		675		9,951,943		2,298,257	2,298,257	729,208	02/01/2038
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2015	SCHEDULED REDEMPTION		633,333	633,333	633,333	633,333						633,333				30,590	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2015	SCHEDULED REDEMPTION		625,000	625,000	625,000	626,721		(1,721)		(1,721)		625,000				45,188	12/22/2017
681936-AX-8	OMEGA HEALTHCARE INVESTORS		10/26/2015	CALLED @ 103.375		9,500,000	9,500,000	9,845,000	9,688,536		(37,166)		(37,166)		9,651,369		(151,369)	(151,369)	981,469	10/15/2022
681936-BC-3	OMEGA HEALTHCARE INVESTORS INC		07/21/2015	EXCHANGE		2,479,717	2,500,000	2,478,275	2,478,780		938		938		2,479,717				97,014	01/15/2025
681904-AS-7	OMNICARE INC		10/26/2015	EXCHANGE		750,000	750,000	750,000	750,000						750,000				33,151	12/01/2022
681904-AT-5	OMNICARE INC		10/26/2015	EXCHANGE		493,333	493,333	493,333	493,333						493,333				22,954	12/01/2024
681919-AZ-9	OMNICOM GROUP INC		02/05/2015	JPMORGAN CHASE & CO.		5,251,250	5,000,000	4,978,350	4,983,408		214		214		4,983,622		267,628	267,628	49,844	05/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY		09/03/2015	WELLS FARGO		5,469,950	5,000,000	4,987,950	4,988,413		133		133		4,988,546		481,404	481,404	204,639	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY		06/30/2015	WELLS FARGO		10,039,000	10,000,000	9,980,400	9,981,426		184		184		9,981,610		57,390	57,390	271,736	12/01/2041
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		12/31/2015	SCHEDULED REDEMPTION		336,771	336,771	332,328	332,028		4,743		4,743		336,771				3,560	06/07/2019
68403B-AG-0	OOMLT_07-FXD2 RMBS		12/01/2015	Various		332,542	332,542	292,165	300,141		34,684	2,282	32,401		332,542				8,173	03/25/2037
68389X-AH-8	ORACLE CORP		07/09/2015	CITIGROUP GLOBAL MARKETS		3,616,890	3,000,000	2,980,020	2,981,540		178		178		2,981,718		635,172	635,172	186,813	07/08/2039
68389X-AK-1	ORACLE CORP		01/27/2015	CITIGROUP GLOBAL MARKETS		10,924,300	10,000,000	10,677,500	10,441,310		(5,912)		(5,912)		10,435,398		488,902	488,902	209,896	07/15/2020
Q7160#-AC-3	ORICA FINANCE (2005 TRANSACTION - AUD DE	D	05/05/2015	MATURED		10,177,786	10,177,786	10,000,000	10,619,656					(619,656)	10,000,000	177,786		177,786	173,281	05/05/2015
Q7160#-AA-7	ORICA FINANCE LTD 5.84% SER A GTD SR NTS	F	10/07/2015	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				350,400	10/07/2015
688225-AD-3	OSHKOSH CORP		03/02/2015	CALLED @ 104.250		500,000	500,000	528,750	513,652		(645)		(645)		513,006		(13,006)	(13,006)	42,618	03/01/2020
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,909	9,904		96		96		10,000				127	07/28/2021
690742-AA-9	OWENS CORNING INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		12,855,144	12,000,000	11,968,080	11,992,246		1,282		1,282		11,993,527		861,617	861,617	325,000	12/01/2016
69073T-AP-8	OWENS-BROCKWAY		09/17/2015	Various		5,150,000	5,150,000	5,509,063	5,267,529		(41,864)		(41,864)		5,225,665		(75,665)	(75,665)	643,967	05/15/2016
695114-BT-4	PACIFICORP		07/15/2015	BARCLAYS		15,608,350	11,500,000	13,508,507	13,080,057		(31,495)		(31,495)		13,048,562		2,559,788	2,559,788	596,215	11/15/2031
695114-CD-8	PACIFICORP		06/23/2015	MORGAN STANLEY		10,584,810	9,000,000	8,999,640	8,999,685		3		3		8,999,688		1,585,122	1,585,122	380,938	04/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
695114-CL-0	PACIFICORP		06/17/2015	JEFFERIES & COMPANY, INC.		7,472,531	6,111,000	6,542,559	6,513,880		(3,918)		(3,918)		6,509,962		962,569	962,569	343,235	01/15/2039
695156-AQ-2	PACKAGING CORP OF AMERICA		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,342,125	5,000,000	4,986,750	4,988,033		370		370		4,988,402		353,723	353,723	112,500	11/01/2023
70556M-AA-0	PALS_00-1 ABS		06/30/2015	Various		65,843	9,652,872	1,927,621	1,013,552			966,316	(966,316)		47,235		18,608	18,608		04/27/2015
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2015	SCHEDULED REDEMPTION		1,139,947	1,139,947	1,139,947	1,139,947						1,139,947				78,485	07/31/2029
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
70109H-AK-1	PARKER-HANNIFIN CORP		03/03/2015	BARCLAYS		8,191,285	7,750,000	7,660,720	7,688,425		1,251		1,251		7,689,675		501,610	501,610	128,844	09/15/2022
704549-AF-1	PEABODY ENERGY CORP		09/18/2015	Various		1,110,060	4,200,000	1,513,528	4,599,684		(59,496)	3,084,348	(3,143,844)		1,455,839		(345,779)	(345,779)	288,866	11/01/2026
704549-AM-6	PEABODY ENERGY CORP		02/02/2015	OPPENHEIMER & CO., INC.		488,313	650,000	681,688	676,316		(300)		(300)		676,016		(187,703)	(187,703)	9,028	11/15/2021
706451-BG-5	PEMEX PROJ FDG MASTER TR	R	09/10/2015	HSBC SECURITIES, INC.		2,564,125	2,500,000	2,590,782	2,581,078		(1,415)		(1,415)		2,579,663		(15,538)	(15,538)	124,219	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR	R	09/10/2015	MORGAN STANLEY		1,515,750	1,500,000	1,495,485	1,495,881		54		54		1,495,934		19,816	19,816	74,531	06/15/2038
709599-AU-8	PENSKE TRUCK LEASING CO LP		10/13/2015	MIZUHO SECURITIES USA INC.		474,733	470,000	468,115			83		83		468,198		6,535	6,535	3,551	07/15/2020
709599-AC-8	PENSKE TRUCK LEASING/PTL		05/11/2015	MATURED		5,000,000	5,000,000	4,995,150	4,999,393		607		607		5,000,000				78,125	05/11/2015
709629-AF-6	PENTAIR FINANCE SA	E	03/17/2015	BANK OF AMERICA/MERRILL LYNCH		9,940,300	10,000,000	9,977,786	9,983,060		711		711		9,983,770		(43,470)	(43,470)	80,236	12/01/2019
713448-BS-6	PEPSICO INC		06/15/2015	CREDIT SUISSE		5,273,100	5,000,000	5,355,300	5,333,654		(3,255)		(3,255)		5,330,399		(57,299)	(57,299)	153,698	11/01/2040
713448-CK-2	PEPSICO INC		06/30/2015	Various		12,164,240	12,000,000	11,986,680	11,990,001		1,227		1,227		11,991,228		173,012	173,012	269,000	01/07/2019
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		12/31/2015	Various		617,532	617,532	611,526	206,784		9,546		9,546		617,532				229,555	12/16/2021
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
71677H-AF-2	PET SMART INC TL		10/30/2015	SCHEDULED REDEMPTION		15,000	15,000	15,113			(113)		(113)		15,000				242	03/11/2022
71645W-AN-1	PETROBRAS INTL FIN CO	F	11/05/2015	HSBC SECURITIES, INC.		1,296,000	1,350,000	1,559,250	1,463,357		(21,050)		(21,050)		1,442,307		(146,307)	(146,307)	122,555	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO	F	11/05/2015	BARCLAYS		4,356,250	5,000,000	5,336,576	5,217,317		(33,655)		(33,655)		5,183,663		(827,413)	(827,413)	375,347	01/20/2020
716442-AH-1	PETRO-CANADA	A	07/09/2015	MORGAN STANLEY		5,852,769	5,485,000	4,646,289	4,794,275		10,555		10,555		4,804,830		1,047,940	1,047,940	292,632	07/15/2033
71644E-AJ-1	PETRO-CANADA LTD	A	09/09/2015	MORGAN STANLEY		1,843,877	1,500,000	1,496,760	1,497,040		38		38		1,497,078		346,799	346,799	84,717	05/15/2038
71654Q-BH-4	PETROLEOS MEXICANOS	F	09/10/2015	HSBC SECURITIES, INC.		1,004,000	1,000,000	994,859	995,380		292		292		995,672		8,328	8,328	56,469	01/18/2024
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		12/31/2015	SCHEDULED REDEMPTION		49,219	49,219	48,727			492		492		49,219				534	08/19/2020
717081-DB-6	PFIZER INC		02/04/2015	BARCLAYS		28,246,800	24,000,000	29,735,760	27,325,716		(78,788)		(78,788)		27,246,928		999,872	999,872	595,200	03/15/2019
743873-BX-8	PFMLT_05-2 RMBS		12/01/2015	SCHEDULED REDEMPTION		356,501	356,501	192,511	200,472		156,029		156,029		356,501				6,102	05/25/2036
69337G-AA-1	PHMMC 2007-2 A1 RMBS		07/01/2015	SCHEDULED REDEMPTION		885,946	885,946	895,942	886,223		(277)		(277)		885,946				25,272	05/18/2037
718546-AK-0	PHILLIPS 66		01/23/2015	Various		3,051,997	2,889,000	2,852,714	2,852,849		59		59		2,852,909		199,088	199,088	23,624	11/15/2034
718549-AB-4	PHILLIPS 66 PARTNERS LP		03/16/2015	BANK OF AMERICA/MERRILL LYNCH		3,950,680	4,000,000	3,998,680			8		8		3,998,688		(48,008)	(48,008)	10,414	02/15/2025
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB		10/30/2015	SCHEDULED REDEMPTION		600,000	600,000	597,323	597,082		2,918		2,918		600,000				5,325	10/01/2021
30605K-AE-1	PIMCO/FAIRWAY A3L CDO - CF - LOANS	E	01/20/2015	SCHEDULED REDEMPTION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				28,123	10/17/2018
724060-AA-6	PIPELINE FUNDING CO LLC ABS		07/15/2015	SCHEDULED REDEMPTION		31,500	31,500	31,500	31,500						31,500				2,363	01/15/2030
72650R-AF-9	PLAINS ALL AMER PIPELINE		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,285,475	5,000,000	5,061,535	5,010,678		(2,119)		(2,119)		5,008,559		276,916	276,916	208,889	08/15/2016
72650R-BD-3	PLAINS ALL AMER PIPELINE		09/15/2015	Various		21,062,410	20,500,000	20,457,360	20,462,212		578		578		20,462,791		599,619	599,619	292,012	10/15/2023
746818-AK-5	PLFT_00-1 ABS		12/30/2015	DISTRIBUTION		34,933											34,933	34,933		01/31/2016
72925P-AB-1	PLUM CREEK TIMBERLANDS		11/15/2015	MATURED		10,000,000	10,000,000	9,973,100	9,996,987		3,013		3,013		10,000,000				587,500	11/15/2015
693476-BN-2	PNC FUNDING CORP		10/06/2015	BARCLAYS		5,161,600	5,000,000	4,972,200	4,979,111		2,011		2,011		4,981,123		180,477	180,477	179,208	03/08/2022
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2015	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
73316P-JR-2	POPLR 2005-6 A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,334,924	1,334,924	1,336,175	1,335,063		(140)		(140)		1,334,924				23,220	01/25/2036
73316P-GK-0	POPLR_05-5 RMBS		12/01/2015	Various		1,563,183	1,563,183	1,456,119	1,552,444		11,434	695	10,739		1,563,183				29,766	11/25/2035
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,954	19,951		49		49		20,000				218	08/02/2021
73744G-AF-9	POST HOLDINGS 6/14 INCREMENTAL		08/18/2015	SCHEDULED REDEMPTION		379,788	379,788	378,124	378,009		1,779		1,779		379,788				2,564	06/02/2021
73931D-AC-6	POWER PRODUCTS LLC TLB		11/30/2015	Various		183,118	183,118	182,144	106,895		2,699		2,699		183,118				161,885	12/13/2019
73934@-AA-4	POWER STOP LLC TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		93,750	93,750	92,813			938		938		93,750				1,509	05/29/2021
69352P-AE-3	PPL CAPITAL FUNDING INC		03/06/2015	MORGAN STANLEY		10,252,800	10,000,000	9,984,300	9,987,271		273		273		9,987,544		265,256	265,256	97,222	12/01/2022
69351U-AF-0	PPL CORP / PPL ELECTRIC UTILITIES		12/15/2015	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				594,000	12/15/2015
69351U-AM-5	PPL ELECTRIC UTILITIES		08/11/2015	Various		9,077,380	7,000,000	6,957,860	6,961,097		431		431		6,961,528		2,115,852	2,115,852	326,215	05/15/2039
69351U-AP-8	PPL ELECTRIC UTILITIES		01/27/2015	BANK OF AMERICA/MERRILL LYNCH		10,376,800	10,000,000	9,919,100	9,943,361		612		612		9,943,973		432,827	432,827	112,500	09/15/2021
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	12/24/2015	SCHEDULED REDEMPTION		3,563,845	3,563,845	3,563,845	3,563,845						3,563,845				21,598	03/24/2034
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II		05/27/2015	WELLS FARGO		499,035	500,000	499,340			18		18		499,358		(323)	(323)	1,619	04/08/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
742718-DB-2	PROCTER & GAMBLE CO		08/06/2015	WELLS FARGO		15,578,900	12,500,000	12,752,625	12,706,931		(3,234)		(3,234)		12,703,698		2,875,202	2,875,202	889,333	08/15/2034
742718-DM-8	PROCTER & GAMBLE CO		02/15/2015	MATURED		14,550,000	14,550,000	14,488,890	14,548,635		1,365		1,365		14,550,000				254,625	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO		05/01/2015	ALLSTATE ASSURANCE COMPANY		4,463,996	4,000,000	3,992,960	3,996,703		244		244		3,996,947		467,049	467,049	133,689	02/15/2019
742718-EG-0	PROCTER & GAMBLE CO		11/19/2015	BANK OF NEW YORK		2,364,194	2,350,000	2,373,923			(1,939)		(1,939)		2,371,984		(7,790)	(7,790)	24,682	11/01/2019
144141-DB-1	PROGRESS ENERGY CAROLINA		07/15/2015	MORGAN STANLEY		4,809,900	5,000,000	4,975,200	4,976,365		262		262		4,976,627		(166,727)	(166,727)	139,514	05/15/2042
743315-AN-3	PROGRESSIVE CORP		02/05/2015	CITIGROUP GLOBAL MARKETS		10,943,900	10,000,000	9,989,200	9,992,388		109		109		9,992,497		951,403	951,403	173,958	08/23/2021
744320-AG-0	PRUDENTIAL FINANCIAL INC		06/13/2015	MATURED		10,000,000	10,000,000	9,983,500	10,119,467		(119,467)		(119,467)		10,000,000				237,500	06/13/2015
744320-BY-0	PRUDENTIAL FINANCIAL INC		06/22/2015	GOLDMAN, SACHS & CO.		1,870,719	1,836,000	1,835,155	1,835,173		6		6		1,835,179		35,540	35,540	80,631	08/15/2043
744320-BZ-7	PRUDENTIAL FINANCIAL INC		08/05/2015	Various		5,957,730	6,000,000	5,970,420	5,971,988		1,522		1,522		5,973,510		(15,780)	(15,780)	152,153	05/15/2024
744320-AV-4	PRUDENTIAL FINANCIAL INC ABS		05/28/2015	NOMURA SECURITIES INTERNATIONAL INC		503,125	500,000	500,000							500,000		3,125	3,125	1,045	05/15/2045
69362B-AN-2	PSEG POWER		12/01/2015	MATURED		3,500,000	3,500,000	3,386,915	3,485,678		14,322		14,322		3,500,000				192,500	12/01/2015
693627-AY-7	PSI ENERGY INC		07/09/2015	JPMORGAN CHASE & CO.		11,999,900	10,000,000	9,994,700	9,995,470		59		59		9,995,530		2,004,370	2,004,370	457,300	10/15/2035
744560-AW-6	PUB SVC ELEC & GAS		05/01/2015	MATURED		4,000,000	4,000,000	3,992,880	3,999,491		509		509		4,000,000				54,000	05/01/2015
744448-CE-9	PUBLIC SERVICE COLORADO		07/08/2015	MORGAN STANLEY		5,427,750	5,000,000	5,088,550	5,083,468		(893)		(893)		5,082,575		345,175	345,175	216,389	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO		07/15/2015	MORGAN STANLEY		4,456,250	5,000,000	4,982,700	4,983,471		195		195		4,983,666		(527,416)	(527,416)	152,500	09/15/2042
745332-BZ-8	PUGET SOUND ENERGY INC		06/05/2015	CALLED @ 103.725		5,000,000	5,000,000	5,160,000	5,029,233		(11,842)		(11,842)		5,017,391		(17,391)	(17,391)	486,270	01/15/2016
745332-CE-4	PUGET SOUND ENERGY INC		07/06/2015	JPMORGAN CHASE & CO.		4,946,050	5,000,000	5,000,000	5,000,000						5,000,000		(53,950)	(53,950)	144,105	11/15/2041
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2015	SCHEDULED REDEMPTION		2,790,951	2,790,951	2,790,951	2,790,951						2,790,951				174,155	12/30/2019
69368H-AC-7	PVH CORP TL-B		12/15/2015	SCHEDULED REDEMPTION		176,144	176,144	175,648	175,539		605		605		176,144				705	02/13/2020
747525-AF-0	QUALCOMM INC		09/15/2015	Various		498,115	500,000	498,200			4		4		498,204		(89)	(89)	431	05/20/2025
74819R-AP-1	QUEBECOR MEDIA INC	G	09/23/2015	ALLSTATE INSURANCE COMPANY		1,245,313	1,250,000	1,262,825	1,261,102		(831)		(831)		1,260,270		(14,958)	(14,958)	55,503	01/15/2023
74834L-AM-2	QUEST DIAGNOSTIC INC		04/09/2015	CALLED @ 112.342		10,000,000	10,000,000	9,978,600	9,993,334		681		681		9,994,015		5,986	5,986	1,728,440	07/01/2017
74834L-AX-8	QUEST DIAGNOSTICS INC		11/02/2015	CREDIT SUISSE		2,414,575	2,500,000	2,498,900			60		60		2,498,960		(84,385)	(84,385)	57,118	03/30/2025
74876W-AL-9	QUINTILES TRANSNATIONAL CORP		05/12/2015	Various		3,821,154	3,821,154	3,801,814	3,800,146		21,008		21,008		3,821,154				52,541	06/08/2018
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B		12/31/2015	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				42	05/12/2022
747262-AW-3	QVC INC		07/23/2015	STIFEL CAPITAL MARKETS		4,584,550	5,000,000	4,989,289	4,989,308		179		179		4,989,487		(404,937)	(404,937)	255,090	08/15/2034
74913G-AK-1	QWEST CORPORATION		06/15/2015	MATURED		2,000,000	2,000,000	2,055,000	2,005,365		(5,365)		(5,365)		2,000,000				76,250	06/15/2015
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2015	SCHEDULED REDEMPTION		765,677	765,677	765,677	775,313		(9,636)		(9,636)		765,677				75,113	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2015	SCHEDULED REDEMPTION		1,183,319	1,183,319	1,199,812	1,196,017		(12,698)		(12,698)		1,183,319				116,084	12/07/2022
76112B-LA-6	RAMP_04-RZ4W RMBS		10/26/2015	SCHEDULED REDEMPTION		2,847,013	2,847,013	2,847,013	2,847,013						2,847,013				7,643	12/25/2034
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2015	SCHEDULED REDEMPTION		272,570	275,959	233,996	225,256		47,314		47,314		272,570				8,423	07/25/2032
75405U-AB-2	RASGAS 3 2016	F	09/30/2015	SCHEDULED REDEMPTION		1,638,000	1,638,000	1,638,000	1,638,000						1,638,000				95,528	09/30/2016
75405T-AA-7	RASGAS II 2020	F	09/30/2015	SCHEDULED REDEMPTION		943,000	943,000	894,068	924,218		18,782		18,782		943,000				49,960	09/30/2020
45660N-VZ-5	RAST 2003-A13 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,992,141	1,992,141	1,921,954	1,951,184		40,957		40,957		1,992,141				59,396	01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,153,227	1,153,227	957,178	1,061,425		91,802		91,802		1,153,227				43,280	03/25/2042
75444J-AC-8	RAVN AIR GROUP INC TL		12/31/2015	SCHEDULED REDEMPTION		53,125	53,125	52,906			219		219		53,125				820	08/02/2021
754907-AA-1	RAYONIER INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,051,205	5,000,000	4,989,050	4,991,715		333		333		4,992,048		59,157	59,157	109,375	04/01/2022
760759-AF-7	REPUBLIC SERVICES INC		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		4,748,747	4,050,000	4,050,000	4,050,000						4,050,000		698,747	698,747	227,997	03/15/2035
760759-AH-3	REPUBLIC SERVICES INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		11,137,080	10,000,000	10,179,200	10,105,679		(6,071)		(6,071)		10,099,608		1,037,472	1,037,472	333,333	03/01/2020
760759-AP-5	REPUBLIC SERVICES INC		03/10/2015	MESIROW FINANCIAL, INC.		5,158,650	5,000,000	4,986,150	4,989,296		254		254		4,989,550		169,100	169,100	50,292	06/01/2022
760761-AD-8	REPUBLIC SERVICES INC		12/01/2015	Various		7,278,100	6,500,000	7,509,320	7,214,338		(70,931)		(70,931)		7,143,407		134,693	134,693	302,167	11/15/2021
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		12/31/2015	Various		75,000	75,000	74,630			370		370		75,000				932	03/18/2021
76173F-AQ-0	REYNOLDS GROUP HLDG INCR US TL		03/11/2015	SCHEDULED REDEMPTION		105,473	105,473	105,640	105,647		(173)		(173)		105,473				141	12/01/2018
761735-AK-5	REYNOLDS GRP ISS/REYNOLD		04/16/2015	CALLED @ 103.563		700,000	700,000	724,250	710,158		(1,573)		(1,573)		708,585		(8,585)	(8,585)	50,017	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		09/23/2015	ALLSTATE INSURANCE COMPANY		1,435,000	1,400,000	1,443,690	1,436,786		(6,566)		(6,566)		1,430,220		4,780	4,780	75,581	10/15/2020
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		12/01/2015	SCHEDULED REDEMPTION		235,523	235,523	235,403	235,491		32		32		235,523				9,137	01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		4,205,976	4,205,976	4,205,380	4,205,754		223		223		4,205,976				152,492	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		12/01/2015	SCHEDULED REDEMPTION		3,994,895	3,994,895	3,993,526	3,994,402		494		494		3,994,895				153,680	06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS		12/01/2015	SCHEDULED REDEMPTION		183,714	183,714	183,626	184,041		(327)		(327)		183,714				8,018	03/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		12/01/2015	SCHEDULED REDEMPTION		614,171	614,171	604,959	612,317		1,854		1,854		614,171				16,844	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2015	SCHEDULED REDEMPTION		289,299	336,848	252,770	248,685		40,614		40,614		289,299				12,414	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,656,386	2,057,465	1,604,078	1,585,638		70,748		70,748		1,656,386				75,461	09/25/2037
767201-AL-0	RIO TINTO FIN USA LTD	F	06/29/2015	JPMORGAN CHASE & CO.		5,062,450	5,000,000	4,997,000	4,997,195		27		27		4,997,222		65,228	65,228	173,333	11/02/2040
767754-CH-5	RITE AID CORP		03/20/2015	Various		152,063	150,000	150,000							150,000		2,063	2,063		04/01/2023
771196-AS-1	ROCHE HLDGS INC	R	03/26/2015	CALLED @ 116.201		238,000	238,000	264,873	251,245		(685)		(685)		250,560		(12,560)	(12,560)	46,690	03/01/2019
77340R-AH-0	ROCKIES EXPRESS PIPELINE		04/15/2015	MATURED		10,000,000	10,000,000	10,014,000	10,000,948		(948)		(948)		10,000,000				195,000	04/15/2015
773903-AE-9	ROCKWELL AUTOMATION		08/13/2015	Market Axess		6,315,650	5,000,000	4,969,200	4,972,331		352		352		4,972,682		1,342,968	1,342,968	223,090	12/01/2037
773903-AF-6	ROCKWELL AUTOMATION INC		11/19/2015	Various		2,483,600	2,500,000	2,483,750			1,181		1,181		2,484,931		(1,331)	(1,331)	38,865	03/01/2020
773903-AG-4	ROCKWELL AUTOMATION INC		12/10/2015	Various		3,644,936	3,700,000	3,699,630			25		25		3,699,655		(54,719)	(54,719)	83,343	03/01/2025
77578J-AB-4	ROLLS ROYCE CORP	F	10/06/2015	Various		9,102,555	9,000,000	8,991,000							8,991,000		111,555	111,555		10/14/2025
776743-AB-2	ROPER TECHNOLOGIES INC		12/01/2015	STIFEL CAPITAL MARKETS		758,325	750,000	748,755							748,755		9,570	9,570		12/15/2025
77714T-AA-9	ROSE ROCK MIDSTREAM LP		05/13/2015	STERNE AGEE CLEARING INC.		99,000	100,000	98,345			2		2		98,347		653	653	63	11/15/2023
777779-AD-1	ROSETTA RESOURCES INC		07/31/2015	EXCHANGE		6,836,547	6,710,000	6,872,025	6,854,201		(17,654)		(17,654)		6,836,547				283,078	05/01/2021
777779-AE-9	ROSETTA RESOURCES INC		06/15/2015	Various		2,094,750	2,100,000	2,116,250	2,114,657		(881)		(881)		2,113,776		(19,026)	(19,026)	51,406	06/01/2022
777779-AF-6	ROSETTA RESOURCES INC		07/31/2015	Various		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				87,500	06/01/2024
779382-AN-0	ROWAN COMPANIES INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		5,193,625	5,000,000	4,975,200	4,989,521		1,235		1,235		4,990,756		202,869	202,869	166,667	09/01/2017
78008K-BS-1	ROYAL BANK OF CANADA	A	12/15/2015	MATURED		20,000,000	20,000,000	19,952,000	19,991,029		8,971		8,971		20,000,000				525,000	12/15/2015
78009C-AA-8	ROYAL BANK OF CANADA	A	04/14/2015	MATURED		10,000,000	10,000,000	9,994,900	9,999,687		313		313		10,000,000				156,250	04/14/2015
G768J4-AC-0	ROYAL BK OF SCOTLAND PLC	F	05/17/2015	MATURED		9,630,000	9,630,000	9,540,923	9,622,565		7,435		7,435		9,630,000				481,500	05/17/2015
74966U-AH-3	RPI FINANCE TERM LOAN		05/06/2015	Various		2,620,624	2,620,624	2,617,077	2,616,798		3,826		3,826		2,620,624				51,609	05/09/2018
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		12/31/2015	SCHEDULED REDEMPTION		19,654	19,654	19,654							19,654				148	11/09/2020
749868-AD-3	RREEF AMERICA REIT II SER. A SR NTS		03/31/2015	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,012,270		(6,817)		(6,817)		5,005,453		(5,453)	(5,453)	121,261	06/13/2015
785592-AK-2	SABINE PASS LIQUEFACTION LLC		02/26/2015	Various		3,000,000	3,000,000	3,000,000							3,000,000					03/01/2025
785583-AK-1	SABINE PASS LNG LP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,736,875	1,750,000	1,820,000	1,807,598		(10,028)		(10,028)		1,797,570		(60,695)	(60,695)	101,743	11/01/2020
78572X-AE-1	SABRA HEALTH CARE LP		06/22/2015	WELLS FARGO		1,361,750	1,300,000	1,293,500	1,293,694		427		427		1,294,122		67,628	67,628	64,350	02/01/2021
786514-BS-7	SAFEWAY INC		02/02/2015	TENDER OFFER		9,746,500	9,650,000	9,607,154	9,623,918		355		355		9,624,273		122,227	122,227	176,823	08/15/2020
786514-BU-2	SAFEWAY INC		02/02/2015	TENDER OFFER		14,140,000	14,000,000	13,964,860	13,973,964		276		276		13,974,240		165,760	165,760	112,681	12/01/2021
18503T-AE-0	SAGE AUTO INTERIORS 1ST LIEN TLB		12/31/2015	Various		180,000	180,000	178,297	44,561		10,134		10,134		180,000				553,598	10/08/2020
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2015	SCHEDULED REDEMPTION		1,050,000	1,050,000	1,050,000	1,044,831		5,169		5,169		1,050,000				75,333	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2015	SCHEDULED REDEMPTION		210,000	210,000	210,000	210,000						210,000				12,198	07/15/2025
797440-BM-5	SAN DIEGO G & E		06/17/2015	BARCLAYS		10,608,225	10,170,000	8,922,972	8,999,067		10,393		10,393		9,009,460		1,598,765	1,598,765	390,274	08/15/2040
797440-BP-8	SAN DIEGO G & E		07/28/2015	Various		3,349,020	3,500,000	3,495,100	3,495,385		52		52		3,495,437		(146,417)	(146,417)	91,728	11/15/2041
80007P-AN-9	SANDRIDGE ENERGY INC		09/02/2015	JPMORGAN CHASE & CO.		1,003,690	3,461,000	3,687,980	3,653,157		(35,199)		(35,199)		3,617,958		(2,614,268)	(2,614,268)	254,528	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC		09/02/2015	BANK OF AMERICA/MERRILL LYNCH		718,750	2,500,000	2,737,500	2,713,846		(32,133)		(32,133)		2,681,713		(1,962,963)	(1,962,963)	182,248	10/15/2022
80007P-AT-6	SANDRIDGE ENERGY INC		09/02/2015	Various		2,375,738	5,080,000	5,364,650	5,337,717		(13,680)		(13,680)		5,324,037		(2,948,299)	(2,948,299)	290,139	02/15/2023
G7815@-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2	F	10/14/2015	MATURED		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				631,800	10/14/2015
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		2,235,118	2,366,127	1,879,526	1,729,170		505,948		505,948		2,235,118				77,798	10/25/2035
78388J-AQ-9	SBA COMMUNICATIONS CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		1,820,000	1,750,000	1,801,028	1,787,890		(6,842)		(6,842)		1,781,048		38,952	38,952	96,250	10/01/2019
78388J-AR-7	SBA COMMUNICATIONS CORP		06/23/2015	EXCHANGE		2,481,540	2,500,000	2,479,450	2,480,508		1,032		1,032		2,481,540				119,167	07/15/2022
806854-AB-1	SCHLUMBERGER INVESTMENT	E	01/27/2015	GOLDMAN, SACHS & CO.		15,676,800	15,000,000	14,951,850	14,966,006		364		364		14,966,370		710,430	710,430	187,000	09/14/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	E	02/05/2015	MORGAN STANLEY		7,707,700	7,000,000	7,464,580	7,313,561		(5,107)		(5,107)		7,308,454		399,246	399,246	167,417	01/15/2021
80687P-AA-4	SCHNEIDER ELECTRIC SA	F	01/16/2015	JPMORGAN CHASE & CO.		10,235,700	10,000,000	9,973,400	9,978,748		143		143		9,978,890		256,810	256,810	94,236	09/27/2022
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		02/26/2015	PRINCIPAL PAYDOWN		46,649,038	47,977,224	51,000,002	51,736,270		4,781		4,781	(771,868)	50,969,183	(3,020,951)	(1,299,194)	(4,320,145)	1,046,004	03/01/2016
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC		05/26/2015	EXCHANGE		902,687	1,000,000	898,900	899,513		3,173		3,173		902,687				51,389	12/01/2022
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		12/31/2015	SCHEDULED REDEMPTION		20,000	20,000	19,817	19,804		196		196		20,000				156	10/01/2021
810186-AL-0	SCOTTS MIRACLE-GRO CO		10/08/2015	CANTOR FITZGERALD		51,250	50,000	50,000							50,000		1,250	1,250	8	10/15/2023
81180W-AD-3	SEAGATE HDD CAYMAN	E	05/07/2015	CALLED @ 103.438		350,000	350,000	350,000	350,000						350,000				24,465	05/01/2020
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
81180W-AQ-4	SEAGATE HDD CAYMAN	E	09/15/2015	Various		2,800,350	3,000,000	2,991,540			180		180		2,991,720		(191,370)	(191,370)	50,375	06/01/2027
81211K-AR-1	SEALED AIR CORP		06/16/2015	TENDER OFFER		453,004	400,000	456,000	434,639		(4,654)		(4,654)		429,985		23,019	23,019	25,218	09/15/2021
81211K-AU-4	SEALED AIR CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		5,821,875	5,750,000	5,794,375	5,787,326		(2,750)		(2,750)		5,784,577		37,299	37,299	295,167	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		12/31/2015	SCHEDULED REDEMPTION		503,906	503,906	496,348			7,559		7,559		503,906				4,405	04/30/2020
816752-AC-3	SEMINOLE HARD ROCK ENT I		07/16/2015	MORGAN STANLEY		2,936,250	2,900,000	2,911,000	2,908,357		(955)		(955)		2,907,402		28,848	28,848	116,423	05/15/2021
816851-AP-4	SEMPRA ENERGY		09/15/2015	WELLS FARGO		5,735,850	5,000,000	4,957,950	4,961,032		499		499		4,961,531		774,319	774,319	277,500	10/15/2039
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		12/31/2015	SCHEDULED REDEMPTION		5,854	5,854	5,862			(8)		(8)		5,854				30	10/14/2021
81725W-AF-0	SENSATA TECHNOLOGIES BV	E	03/26/2015	TENDER OFFER		2,080,600	2,000,000	2,000,000	2,000,000						2,000,000		80,600	80,600	47,306	05/15/2019
81726J-AC-5	SENSATA TECHNOLOGIES BV TL	E	05/11/2015	Various		932,818	931,729	933,168	932,918		(98)		(98)		932,819		(1)	(1)	14,369	05/12/2019
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING	F	11/16/2015	CANTOR FITZGERALD		402,500	400,000	400,000							400,000		2,500	2,500		02/15/2026
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		12/31/2015	SCHEDULED REDEMPTION		14,960	14,960	14,933	14,927		32		32		14,960				125	05/09/2017
818097-AB-3	SEVENTY SEVEN ENERGY INC		02/02/2015	OPPENHEIMER & CO., INC.		1,300,000	3,250,000	2,737,850	2,738,516		3,708		3,708		2,742,223		(1,442,223)	(1,442,223)	128,000	07/15/2022
822538-AA-2	SHELF DRILL HOLD LTD	F	04/16/2015	JEFFERIES & COMPANY, INC.		3,060,000	3,700,000	3,874,250	3,811,404		(13,387)		(13,387)		3,798,018		(738,018)	(738,018)	126,548	11/01/2018
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2015	SCHEDULED REDEMPTION		1,883,075	1,883,075	1,886,378	1,884,553		(1,478)		(1,478)		1,883,075				109,783	01/02/2020
822582-AD-4	SHELL INTERNATIONAL FIN	F	07/13/2015	CITIGROUP GLOBAL MARKETS		6,242,250	5,000,000	5,226,500	5,207,547		(2,152)		(2,152)		5,205,395		1,036,855	1,036,855	186,823	12/15/2038
822582-AH-5	SHELL INTERNATIONAL FIN	F	09/22/2015	MATURED		12,000,000	12,000,000	12,048,540	12,006,725		(6,725)		(6,725)		12,000,000				390,000	09/22/2015
822582-AM-4	SHELL INTERNATIONAL FIN	F	02/03/2015	BARCLAYS		11,210,200	10,000,000	11,144,200	10,728,801		(12,553)		(12,553)		10,716,248		493,952	493,952	159,201	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN	F	09/03/2015	BARCLAYS		11,429,500	10,000,000	10,069,000	10,064,758		(846)		(846)		10,063,912		1,365,588	1,365,588	525,556	03/25/2040
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	11/19/2015	BARCLAYS		10,716,624	10,800,000	10,681,632			6,906		6,906		10,688,538		28,086	28,086	111,585	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	05/26/2015	BARCLAYS		1,755,624	1,751,000	1,751,000							1,751,000		4,624	4,624		05/27/2022
826200-AD-9	SIEMENS FINANCIERINGSMAT	F	08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		6,034,750	5,000,000	4,989,700	4,992,587		281		281		4,992,868		1,041,882	1,041,882	306,250	08/17/2026
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	E	09/30/2015	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				66	03/11/2022
826552-AA-9	SIGMA-ALDRICH		12/18/2015	CALLED @ 107.313		7,000,000	7,000,000	6,994,050	6,996,292		564		564		6,996,856		3,144	3,144	779,004	11/01/2020
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		03/10/2015	GOLDMAN, SACHS & CO.		498,125	500,000	496,250	376,750		7		7		496,132		1,993	1,993	11,688	05/01/2022
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		12/31/2015	Various		666,667	666,667	665,673	698,107		(31,440)		(31,440)		666,667				4,832	05/01/2021
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		09/23/2015	ALLSTATE INSURANCE COMPANY		153,375	150,000	150,000	150,000						150,000		3,375	3,375	8,553	11/01/2021
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1		12/31/2015	SCHEDULED REDEMPTION		10,000	10,000	9,988			13		13		10,000				46	07/30/2021
83001A-AA-0	SIX FLAGS ENTERTAINMENT		09/23/2015	ALLSTATE INSURANCE COMPANY		1,010,000	1,000,000	1,015,000	1,010,576		(1,757)		(1,757)		1,008,819		1,181	1,181	62,417	01/15/2021
78440P-AC-2	SK TELECOM	F	07/16/2015	NOMURA SECURITIES INTERNATIONAL INC		11,333,250	9,000,000	8,892,090	8,917,014		2,380		2,380		8,919,393		2,413,857	2,413,857	595,698	07/20/2027
78454L-AJ-9	SM ENERGY CO		07/14/2015	EXCHANGE		1,004,531	1,000,000	1,005,000	1,004,914		(382)		(382)		1,004,531				40,323	11/15/2022
78454L-AL-4	SM ENERGY CO		11/18/2015	DEUTSCHE BANK AG		91,000	100,000	96,500			89		89		96,589		(5,589)	(5,589)	2,844	06/01/2025
834423-AB-1	SOLVAY FINANCE AMERICA LLC	R	12/01/2015	CITIGROUP GLOBAL MARKETS		605,700	600,000	599,280							599,280		6,420	6,420	74	12/03/2025
837004-CA-6	SOUTH CAROLINA ELEC&GAS		09/08/2015	MORGAN STANLEY		6,032,500	5,000,000	5,445,150	5,401,644		(6,906)		(6,906)		5,394,738		637,762	637,762	373,264	07/01/2036
837004-CE-8	SOUTH CAROLINA ELEC&GAS		07/17/2015	MORGAN STANLEY		8,809,680	8,000,000	7,970,640	7,972,350		274		274		7,972,624		837,056	837,056	425,100	02/01/2041
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		07/17/2015	Various		15,836,936	15,249,165	15,249,165	15,249,165						15,249,165		587,771	587,771	542,447	08/15/2033
842400-FA-6	SOUTHERN CAL EDISON		09/02/2015	MORGAN STANLEY		17,213,330	15,000,000	14,992,800	14,994,008		104		104		14,994,112		2,219,218	2,219,218	879,332	07/15/2035
842400-FL-2	SOUTHERN CAL EDISON		09/11/2015	BANK OF AMERICA/MERRILL LYNCH		7,924,483	6,350,000	6,854,444	6,813,629		(6,667)		(6,667)		6,806,962		1,117,521	1,117,521	385,242	03/15/2039
842400-FQ-1	SOUTHERN CAL EDISON		06/16/2015	MORGAN STANLEY		15,476,100	15,000,000	13,077,750	13,194,096		15,611		15,611		13,209,706		2,266,394	2,266,394	540,000	09/01/2040
84265V-AD-7	SOUTHERN PERU COPPER COR	R	12/04/2015	BARCLAYS		5,219,250	5,000,000	4,974,050	4,984,556		2,428		2,428		4,986,983		232,267	232,267	308,067	04/16/2020
845743-BN-2	SOUTHWESTERN PUBLIC SERV		07/08/2015	Various		15,355,609	15,000,000	14,773,950	14,786,899		2,175		2,175		14,789,073		566,536	566,536	607,308	08/15/2041
852060-AD-4	SPRINT CAPITAL CORP		10/07/2015	Various		5,604,375	6,975,000	6,984,688	6,983,033		(323)		(323)		6,982,710		(1,378,335)	(1,378,335)	430,604	11/15/2028
85207U-AE-5	SPRINT CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		226,250	250,000	250,000	250,000						250,000		(23,750)	(23,750)	18,528	09/15/2021
85207U-AH-8	SPRINT CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		254,814	300,000	300,000	300,000						300,000		(45,186)	(45,186)	16,506	06/15/2024
852061-AS-9	SPRINT NEXTEL CORP		10/13/2015	BANK OF AMERICA/MERRILL LYNCH		2,383,200	2,880,000	2,877,450	2,877,744		178		178		2,877,922		(494,722)	(494,722)	158,880	11/15/2022
86909V-AC-6	SQART_14-1 ABS		12/15/2015	SCHEDULED REDEMPTION		790,146	790,146	789,529	789,633		513		513		790,146				1,317	02/15/2018
85375C-BD-2	STANDARD PACIFIC CORP		10/05/2015	Various		11,475,113	11,450,000	11,482,500	11,477,841		(2,748)		(2,748)		11,475,093		20	20	576,476	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER I		01/16/2015	WELLS FARGO		5,247,000	5,000,000	4,994,900	4,996,301		28		28		4,996,329		250,671	250,671	24,083	12/01/2021
855244-AC-3	STARBUCKS CORP		07/01/2015	CALLED @ 110.936		10,000,000	10,000,000	9,981,100	9,993,859		1,096		1,096		9,994,956		5,044	5,044	1,642,241	08/15/2017
855244-AD-1	STARBUCKS CORP		04/09/2015	KEYCORP		5,468,200	5,000,000	4,998,200	4,998,398		44		44		4,998,443		469,757	469,757	103,201	10/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
85746*-DW-7	STATE STREET BK & TRST OF CO ABS	I	01/31/2015	MATURED		247,236	247,236	247,236	247,236						247,236				7,899	01/31/2015
85746*-DZ-0	STATE STREET BK & TRST OF CO ABS	I	01/31/2015	MATURED		247,236	247,236	247,236	247,236						247,236				7,899	01/31/2015
85746*-DP-2	STATE STREET BK & TST OF CO ABS	I	01/31/2015	MATURED		150,716	150,716	150,716	150,716						150,716				4,815	01/31/2015
857449-AB-8	STATE STREET CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		14,418,167	12,950,000	12,374,632	12,751,143		15,797		15,797		12,766,940		1,651,227	1,651,227	370,154	10/15/2018
85771S-AA-4	STATOILHYDRO ASA	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		3,395,091	3,000,000	2,994,270	2,997,171		197		197		2,997,368		397,723	397,723	85,750	04/15/2019
858119-AR-1	STEEL DYNAMICS INC		03/16/2015	CALLED @ 103.813		1,935,000	1,935,000	2,087,381	2,011,986		(4,625)		(4,625)		2,007,361		(72,361)	(72,361)	147,963	03/15/2020
858119-AV-2	STEEL DYNAMICS INC		06/17/2015	Various		791,250	750,000	806,250			(4,586)		(4,586)		801,664		(10,414)	(10,414)	40,508	08/15/2022
858119-BB-5	STEEL DYNAMICS INC		05/13/2015	EXCHANGE		6,117,885	5,900,000	6,128,250	6,126,810		(8,926)		(8,926)		6,117,885				219,939	10/01/2024
863667-AA-9	STRYKER CORP		01/15/2015	MATURED		20,000,000	20,000,000	19,990,420	19,999,920		80		80		20,000,000				300,000	01/15/2015
86736G-AP-9	SUNGARD DATA SYS (SOLAR CAP) TLE		11/30/2015	SCHEDULED REDEMPTION		1,000,000	1,000,000	995,000	995,094		4,906		4,906		1,000,000				39,444	03/06/2020
867363-AR-4	SUNGARD DATA SYSTEMS INC		12/01/2015	CALLED @ 101.844		1,530,000	1,530,000	1,579,725	1,548,511		(8,778)		(8,778)		1,539,733		(9,733)	(9,733)	146,066	11/15/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC		09/23/2015	Various		1,972,695	1,900,000	1,945,000	1,941,114		(5,885)		(5,885)		1,935,229		37,466	37,466	46,533	11/01/2019
86765B-AL-3	SUNOCO LOGISTICS PARTNER		12/09/2015	Various		9,234,485	10,000,000	9,997,400	9,997,845		152		152		9,997,997		(763,512)	(763,512)	380,938	01/15/2023
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
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		12/15/2015	Various		947,305	990,000	990,117							990,116		(42,811)	(42,811)	43,780	04/01/2023
86765L-AB-3	SUNOCO LP / SUNOCO FINANCE CORP		12/16/2015	OPPENHEIMER & CO., INC.		1,589,250	1,630,000	1,630,000							1,630,000		(40,750)	(40,750)	37,603	08/01/2020
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		05/01/2015	Various		6,731,994	5,872,288	5,776,864	5,810,635		3,710		3,710		5,814,345		917,649	917,649	268,693	02/01/2024
870836-AB-9	SWISS BANK CORP-NY	F	07/15/2015	MATURED		5,000,000	5,000,000	5,514,700	5,029,856		(29,856)		(29,856)		5,000,000				368,750	07/15/2015
89190A-AD-2	TAOT_14-C ABS		01/22/2015	WELLS FARGO		19,077,188	19,000,000	18,994,321	18,994,672		120		120		18,994,792		82,396	82,396	31,920	04/15/2020
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/20/2015	HSBC SECURITIES, INC.		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000		01/15/2018
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		10/30/2015	EXCHANGE		966,265	1,000,000	960,000	960,141		6,124		6,124		966,265				41,479	11/15/2019
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		12/21/2015	Various		3,501,600	3,980,000	3,905,345	3,912,124		3,800		3,800		3,915,924		(414,324)	(414,324)	188,743	05/01/2023
87612E-AU-0	TARGET CORP		07/31/2015	CITIGROUP GLOBAL MARKETS		2,299,405	1,673,000	1,661,590	1,662,600		111		111		1,662,711		636,693	636,693	123,616	01/15/2038
87612E-AV-8	TARGET CORP		04/28/2015	Various		9,878,020	9,000,000	9,317,880	9,190,774		(10,511)		(10,511)		9,180,264		697,756	697,756	277,063	07/15/2020
87612E-BB-1	TARGET CORPORATION		11/19/2015	KEYCORP		1,527,540	1,500,000	1,526,145			(2,323)		(2,323)		1,523,822		3,718	3,718	13,800	06/26/2019
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	R	01/15/2015	SCHEDULED REDEMPTION		355,801	355,801	355,801	355,801						355,801				20,750	01/15/2021
872267-AC-3	TCFAT_14-1 ABS		12/15/2015	SCHEDULED REDEMPTION		4,310,747	4,310,747	4,304,084			6,663		6,663		4,310,747				11,310	09/17/2018
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		12/30/2015	Various		36,243	16,404										36,243	36,243		12/31/2016
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN	E	10/15/2015	SCHEDULED REDEMPTION		756,753	756,753	756,753	756,753						756,753				16,971	06/24/2016
878742-AS-4	TECK RESOURCES LIMITED	A	09/15/2015	BARCLAYS		1,330,000	2,000,000	1,996,420	1,996,636		41		41		1,996,676		(666,676)	(666,676)	131,000	08/15/2040
878742-AY-1	TECK RESOURCES LIMITED	A	12/04/2015	Various		2,962,933	4,666,000	4,628,112	4,635,497		2,890		2,890		4,638,387		(1,675,455)	(1,675,455)	227,120	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED	A	07/07/2015	GOLDMAN, SACHS & CO.		144,253	152,000	146,466			16		16		146,481		(2,229)	(2,229)	1,634	03/01/2019
87927V-AM-0	TELECOM ITALIA CAPITAL	F	07/10/2015	CITIGROUP GLOBAL MARKETS		10,725,000	11,000,000	8,827,500	8,926,496		24,434		24,434		8,950,930		1,774,070	1,774,070	522,500	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL	F	07/09/2015	CITIGROUP GLOBAL MARKETS		2,255,000	2,000,000	2,026,940	2,025,740		(222)		(222)		2,025,518		229,482	229,482	94,368	06/04/2038
87938W-AC-7	TELEFONICA EMISIONES SAU	F	07/16/2015	Various		5,455,755	4,500,000	4,105,680	4,121,427		3,737		3,737		4,125,164		1,330,591	1,330,591	182,387	06/20/2036
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		12/31/2015	SCHEDULED REDEMPTION		1,747,290	1,747,290	1,734,779	1,733,407		13,883		13,883		1,747,290				5,583	03/18/2020
88031R-AA-6	TENASKA ALABAMA		12/30/2015	SCHEDULED REDEMPTION		1,575,296	1,575,296	1,600,095	1,382,349		(19,779)		(19,779)		1,575,296				71,578	03/30/2023
88031V-AA-7	TENASKA GATEWAY		12/30/2015	SCHEDULED REDEMPTION		905,288	905,288	883,959	891,610		13,677		13,677		905,288				44,515	12/30/2023
88033G-CK-4	TENET HEALTHCARE CORP		06/02/2015	STERNE AGEE CLEARING INC.		50,000	50,000	49,750							49,750		250	250		06/15/2020
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		05/01/2015	Various		187,500	187,500	184,548	184,361		6,520		6,520		187,507		(7)	(7)	244,801	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN		12/31/2015	SCHEDULED REDEMPTION		18,528	18,528	18,496	18,495		33		33		18,528				164	08/13/2021
881575-AC-8	TESCO PLC	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		5,128,930	5,000,000	5,332,650	5,303,413		(2,196)		(2,196)		5,301,218		(172,288)	(172,288)	141,792	11/15/2037
881609-AZ-4	TESORO CORP		12/08/2015	R.W.PRESSPRICH & CO.		254,375	250,000	257,188			(959)		(959)		256,228		(1,853)	(1,853)	16,050	10/01/2022
882330-AM-5	TEXAS COMPETITIVE/TCEH		02/11/2015	CITIGROUP GLOBAL MARKETS		433,550	667,000	523,595	471,903	55,556	4,889		60,445		532,348		(98,798)	(98,798)	5,647	10/01/2020
882508-AU-8	TEXAS INSTRUMENTS INC		07/14/2015	BARCLAYS		5,902,920	6,000,000	5,963,400	5,975,482		2,807		2,807		5,978,289		(75,369)	(75,369)	94,600	08/03/2019
87242H-AE-7	TGI FRIDAYS INC 2ND LIEN		04/20/2015	Various		10,000,000	10,000,000	9,861,160	9,856,547		143,453		143,453		10,000,000				623,750	07/15/2021
70259#-AA-5	THE PASHA GROUP		12/01/2015	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				10,603	12/30/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
883556-AZ-5	THERMO FISHER SCIENTIFIC		04/13/2015	SUNTRUST INVESTMENT SERVICES, INC.		7,349,860	7,000,000	6,986,630	6,990,620		368		368		6,990,988		358,872	358,872	168,700	08/15/2021
886546-AC-4	TIFFANY & CO		04/01/2015	KEYCORP		782,370	750,000	746,955	746,967		12		12		746,979		35,391	35,391	19,600	10/01/2044
88732J-AJ-7	TIME WARNER CABLE INC		07/09/2015	GOLDMAN, SACHS & CO.		5,160,300	5,000,000	4,967,800	4,971,274		312		312		4,971,586		188,714	188,714	230,160	05/01/2037
88732J-AU-2	TIME WARNER CABLE INC		07/09/2015	MORGAN STANLEY		8,415,760	8,000,000	7,770,480	7,785,947		1,844		1,844		7,787,791		627,969	627,969	313,500	06/15/2039
88732J-AV-0	TIME WARNER CABLE INC		02/01/2015	MATURED		15,000,000	15,000,000	14,902,950	14,998,291		1,709		1,709		15,000,000				262,500	02/01/2015
88732J-BB-3	TIME WARNER CABLE INC		07/09/2015	Various		27,852,079	30,000,000	29,464,800	29,490,003		4,320		4,320		29,494,324		(1,642,245)	(1,642,245)	1,391,948	09/01/2041
887317-AH-8	TIME WARNER INC		08/13/2015	JPMORGAN CHASE & CO.		7,834,820	7,000,000	6,995,170	6,995,463		48		48		6,995,511		839,309	839,309	466,142	07/15/2040
872539-AA-9	TJX COMPANIES INC		11/19/2015	BANK OF NEW YORK		2,286,045	2,250,000	2,286,473			(2,088)		(2,088)		2,284,384		1,661	1,661	26,641	06/15/2021
87258B-AF-8	TMFS HOLDINGS LLC TL		12/31/2015	Various		100,000	100,000	99,077	49,399		4,769		4,769		100,000				279,919	07/30/2021
87264A-AJ-4	T-MOBILE USA INC		11/04/2015	MIZUHO SECURITIES USA INC.		2,575,000	2,500,000	2,626,250	2,617,034		(11,905)		(11,905)		2,605,129		(30,129)	(30,129)	213,958	01/15/2024
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
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		3,262,500	3,000,000	2,999,550	2,999,588		12		12		2,999,600		262,900	262,900	134,063	01/15/2024
89033*-AA-2	TOO FACED COSMETICS TL		12/31/2015	SCHEDULED REDEMPTION		56,250	56,250	55,688			563		563		56,250				797	07/07/2021
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		09/30/2015	SCHEDULED REDEMPTION		1,126,166	1,126,166	1,126,166	1,126,166						1,126,166				64,755	09/30/2039
891490-AT-1	TOSCO CORP		07/14/2015	MORGAN STANLEY		13,768,300	10,000,000	9,894,700	9,638,293		6,615		6,615		9,644,907		4,123,393	4,123,393	749,306	02/15/2030
891550-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		12/30/2015	SCHEDULED REDEMPTION		36,250	36,250	36,119			131		131		36,250				339	05/28/2021
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		12/31/2015	SCHEDULED REDEMPTION		8,180	8,180	8,193	8,190		(9)		(9)		8,180				344	12/31/2017
87264N-AB-3	TPF II POWER LLC TL		12/31/2015	SCHEDULED REDEMPTION		16,349	16,349	16,349	16,349						16,349				449	10/02/2021
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		12/31/2015	SCHEDULED REDEMPTION		45,000	45,000	44,892	44,896		104		104		45,000				1,220	04/09/2021
89346D-AD-9	TRANSALTA CORP	A	01/15/2015	MATURED		12,000,000	12,000,000	11,973,960	11,999,782		218		218		12,000,000				285,000	01/15/2015
89352H-AD-1	TRANS-CANADA PIPELINES	A	08/17/2015	MORGAN STANLEY		5,760,300	5,000,000	4,591,650	4,624,202		4,513		4,513		4,628,715		1,131,585	1,131,585	262,639	10/15/2037
893574-AB-9	TRANSCONT GAS PIPE CORP		07/02/2015	WELLS FARGO		9,457,100	10,000,000	9,933,800	9,937,092		560		560		9,937,652		(480,552)	(480,552)	484,500	08/15/2041
893647-AR-8	TRANSDIGM INC		09/23/2015	ALLSTATE INSURANCE COMPANY		975,000	1,000,000	1,038,843	1,028,106		(5,020)		(5,020)		1,023,086		(48,086)	(48,086)	24,139	10/15/2020
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		12/31/2015	SCHEDULED REDEMPTION		509,746	509,746	509,232	509,208		538		538		509,746				5,136	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD		12/31/2015	SCHEDULED REDEMPTION		35,000	35,000	34,922	34,918		82		82		35,000				333	06/04/2021
893830-AF-6	TRANSOCEAN INC	F	03/24/2015	Various		5,631,118	7,000,000	7,357,530	7,280,669		(1,978)		(1,978)		7,278,691		(1,647,573)	(1,647,573)	222,071	04/15/2031
893830-AS-8	TRANSOCEAN INC	F	05/15/2015	Various		536,625	550,000	504,125			793		793		504,918		31,707	31,707	13,708	03/15/2018
893830-AZ-2	TRANSOCEAN INC	F	06/02/2015	Various		508,313	602,000	507,185			239		239		507,424		889	889	18,501	12/15/2041
893830-BB-4	TRANSOCEAN INC	F	12/10/2015	Various		8,237,500	10,000,000	9,994,600	9,995,910		318		318		9,996,228		(1,758,728)	(1,758,728)	464,417	12/15/2021
893830-BC-2	TRANSOCEAN INC	F	12/08/2015	Various		3,343,160	5,000,000	4,965,450	4,972,193		2,617		2,617		4,974,810		(1,631,650)	(1,631,650)	151,378	10/15/2022
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		12/31/2015	SCHEDULED REDEMPTION		191,347	191,347	189,912			1,435		1,435		191,347				1,497	09/30/2019
89417E-AH-2	TRAVELERS COS INC		09/10/2015	BARCLAYS		2,259,080	2,000,000	1,987,580	1,988,364		151		151		1,988,515		270,565	270,565	93,328	11/01/2040
89417E-AJ-8	TRAVELERS COS INC		06/17/2015	WELLS FARGO		5,187,350	5,000,000	4,987,100	4,987,394		103		103		4,987,497		199,853	199,853	205,083	08/01/2043
896223-AC-8	TRIMARAN 06-1A A2 CDO - CF - LOANS	E	03/16/2015	SCHEDULED REDEMPTION		1,609,509	1,609,509	1,182,989	1,537,442		72,067		72,067		1,609,509				2,525	03/15/2018
89566E-AD-0	TRISTATE GEN&TRANS ASSN		07/21/2015	CANTOR FITZGERALD		1,173,500	1,000,000	980,090	981,319		177		177		981,496		192,004	192,004	36,500	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC	E	04/30/2015	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				43,357	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011	E	09/30/2015	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				110,057	09/30/2021
89655V-AA-0	TRL_03-1A ABS		12/12/2015	SCHEDULED REDEMPTION		385,756	385,756	385,756	385,756						385,756				13,522	10/12/2026
89655N-AA-8	TRL_04-1A ABS		12/14/2015	SCHEDULED REDEMPTION		411,717	411,717	411,717	411,717						411,717				13,511	08/14/2027
89655X-AA-6	TRL_06-1A ABS		12/14/2015	SCHEDULED REDEMPTION		1,698,974	1,698,974	1,698,974	1,754,267		(55,293)		(55,293)		1,698,974				63,101	05/14/2036
87264M-AK-5	TRW AUTOMOTIVE INC		06/26/2015	Various		10,118,750	10,000,000	9,977,400	9,979,440		778		778		9,980,218		138,532	138,532	219,410	12/01/2023
87305N-AR-9	TTX COMPANY ABS		01/15/2015	MATURED		229,661	229,661	258,198	229,767		(106)		(106)		229,661				8,106	01/15/2015
898613-AA-2	TUCKAH_02 ABS		12/20/2015	SCHEDULED REDEMPTION		613,157	613,157	642,625	629,578		(16,421)		(16,421)		613,157				36,101	10/20/2025
902133-AG-2	TYCO ELECTRONICS GROUP S	E	08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		6,573,300	5,000,000	4,977,200	4,979,295		237		237		4,979,532		1,593,768	1,593,768	313,698	10/01/2037
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	12/10/2015	WELLS FARGO		104,943	100,000	104,832			(3)		(3)		104,829		114	114	1,295	09/14/2045
902151-AA-7	TYCO/TYCO INTL FIN SA	E	10/14/2015	CALLED @ 125.570		12,695,000	12,695,000	13,228,226	13,219,710		(58,208)		(58,208)		13,161,502		(466,502)	(466,502)	4,334,664	01/15/2021
902151-AC-3	TYCO/TYCO INTL FIN SA	E	10/14/2015	CALLED @ 122.460		4,035,000	4,035,000	4,211,636	4,208,067		(24,229)		(24,229)		4,183,837		(148,837)	(148,837)	1,140,851	12/15/2019
902690-AN-9	UGI UTILITIES, INC		12/01/2015	MATURED		15,000,000	15,000,000	15,010,800	15,001,264		(1,264)		(1,264)		15,000,000				846,000	12/01/2015
903914-AC-3	ULTRA PETROLEUM CORP	G	02/19/2015	Various		1,642,969	1,875,000	1,806,094	1,806,212		636		636		1,806,848		(163,879)	(163,879)	48,490	10/01/2024
904764-AK-3	UNILEVER CAPITAL CORP	R	05/01/2015	ALLSTATE ASSURANCE COMPANY		3,339,675	3,000,000	2,996,910	2,998,548		107		107		2,998,655		341,020	341,020	102,400	02/15/2019
907818-DJ-4	UNION PACIFIC CORP		06/17/2015	BARCLAYS		8,430,390	8,000,000	7,842,480	7,851,058		1,302		1,302		7,852,360		578,030	578,030	290,410	09/15/2041
907818-DR-6	UNION PACIFIC CORP		08/19/2015	Various		6,277,363	5,986,000	5,849,567	5,860,170		5,698		5,698		5,865,868		411,495	411,495	189,533	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
907818-DT-2	UNION PACIFIC CORP		07/09/2015	BARCLAYS		4,283,057	3,998,000	3,082,006	3,091,606		5,740		5,740		3,097,346		1,185,711	1,185,711	183,642	02/01/2044
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2015	SCHEDULED REDEMPTION		742,895	742,895	742,895	742,895						742,895				37,754	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB		07/02/2015	SCHEDULED REDEMPTION		371,893	371,893	371,893	371,893						371,893				19,933	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2015	SCHEDULED REDEMPTION		158,230	158,230	158,230	158,230						158,230				5,106	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2015	Various		2,516,465	2,516,465	2,489,768	2,506,134		9,590		9,590		2,515,724		741	741	132,618	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2015	SCHEDULED REDEMPTION		111,799	111,799	105,935	108,933		2,867		2,867		111,799				5,892	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2015	SCHEDULED REDEMPTION		427,443	427,443	427,443	427,443						427,443				21,543	01/02/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2015	SCHEDULED REDEMPTION		547,493	547,493	547,493	547,493						547,493				37,339	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2015	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,349,397		(167,579)		(167,579)		3,181,818				179,455	06/01/2019
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2015	SCHEDULED REDEMPTION		576,159	576,159	576,159	576,159						576,159				24,775	02/15/2027
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2015	SCHEDULED REDEMPTION		1,084,340	1,084,340	1,084,340	1,084,340						1,084,340				58,283	02/15/2023
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2015	SCHEDULED REDEMPTION		1,633,884	1,633,884	1,633,884	1,629,427		4,457		4,457		1,633,884				169,434	07/02/2018
911308-AB-0	UNITED PARCEL		08/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,696,240	4,000,000	4,341,411	4,156,263		(13,585)		(13,585)		4,142,678		1,553,562	1,553,562	294,986	04/01/2030
911365-AY-0	UNITED RENTALS NORTH AM		04/13/2015	CALLED @ 104.201		5,500,000	5,500,000	5,618,507	5,570,433		(7,444)		(7,444)		5,562,989		(62,989)	(62,989)	466,508	07/15/2018
911365-AZ-7	UNITED RENTALS NORTH AM		09/23/2015	ALLSTATE INSURANCE COMPANY		535,938	500,000	542,500	533,640		(4,419)		(4,419)		529,221		6,716	6,716	35,795	04/15/2022
913017-BJ-7	UNITED TECHNOLOGIES CORP		06/23/2015	Various		16,907,550	15,000,000	15,174,400	15,158,908		(2,080)		(2,080)		15,156,827		1,750,723	1,750,723	516,750	05/01/2035
91324P-AM-4	UNITEDHEALTH GROUP INC		03/15/2015	MATURED		10,000,000	10,000,000	9,374,400	9,981,821		18,179		18,179		10,000,000				243,750	03/15/2015
91324P-CM-2	UNITEDHEALTH GROUP INC		11/19/2015	CITIGROUP GLOBAL MARKETS		9,400,405	9,250,000	9,244,450			341		341		9,244,791		155,614	155,614	81,169	07/15/2020
913275-AD-5	UNITRIN INC		03/26/2015	CALLED @ 103.504		10,000,000	10,000,000	9,999,800	9,999,959		10		10		9,999,969		31	31	543,733	11/30/2015
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		09/23/2015	ALLSTATE INSURANCE COMPANY		1,109,750	1,150,000	1,233,015	1,210,674		(11,185)		(11,185)		1,199,489		(89,739)	(89,739)	96,943	08/15/2020
90312*-AB-0	UNS GAS INC		08/11/2015	MATURED		2,375,000	2,375,000	2,375,000	2,375,000						2,375,000				146,318	08/11/2015
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2015	SCHEDULED REDEMPTION		446,790	446,790	446,790	446,790						446,790				26,361	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		05/01/2015	ALLSTATE ASSURANCE COMPANY		4,868,048	4,528,417	4,528,417	4,528,417						4,528,417		339,631	339,631	86,103	12/03/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2015	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				20,175	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS		11/15/2015	SCHEDULED REDEMPTION		12,030	12,030	12,030	12,030						12,030				647	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	11/02/2015	SCHEDULED REDEMPTION		456,196	456,196	456,196	456,196						456,196				2,874	05/01/2034
90349Y-AC-0	US ECOLOGY INC. TL		12/31/2015	SCHEDULED REDEMPTION		228,006	228,006	229,617	229,694		(1,687)		(1,687)		228,006				1,880	06/17/2021
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		12/31/2015	SCHEDULED REDEMPTION		2,445	2,445	2,445	2,445						2,445				39	07/28/2017
91733W-AA-0	US SHALE SOLUTIONS INC		02/25/2015	EXCHANGE		487,146	500,000	485,000	486,520		626		626		487,146				32,292	09/01/2017
903280-AD-7	USAA CAPITAL CORP		05/13/2015	MIZUHO SECURITIES USA INC.		5,041,500	5,000,000	4,999,750	4,999,780		18		18		4,999,798		41,702	41,702	47,517	06/03/2019
90349V-AB-8	USS PARENT HLDGS TL		09/30/2015	Various		75,000	75,000	74,652	24,880		2,386		2,386		75,000				234,303	08/05/2021
91911T-AJ-2	VALE OVERSEAS LIMITED	F	12/18/2015	BARCLAYS		4,512,500	5,000,000	4,961,600	4,979,239		3,874		3,874		4,983,113		(470,613)	(470,613)	357,813	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED	F	11/30/2015	GOLDMAN, SACHS & CO.		1,814,475	2,500,000	2,464,100	2,466,320		487		487		2,466,807		(652,332)	(652,332)	182,856	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED	F	12/02/2015	BARCLAYS		2,926,934	3,571,000	3,528,291	3,539,057		3,689		3,689		3,542,746		(615,812)	(615,812)	219,592	01/11/2022
91911X-AN-4	VALEANT PHARMACEUTICALS		02/17/2015	CALLED @ 103.438		210,000	210,000	223,650	216,809		(440)		(440)		216,369		(6,369)	(6,369)	10,268	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS		10/23/2015	Various		1,701,563	1,875,000	1,755,469	1,780,747		9,336		9,336		1,790,083		(88,521)	(88,521)	152,227	08/15/2021
91913Y-AE-0	VALERO ENERGY CORP		07/13/2015	WELLS FARGO		15,256,875	12,500,000	12,541,300	12,533,302		(533)		(533)		12,532,769		2,724,106	2,724,106	705,729	04/15/2032
92210M-AH-7	VANTIV LLC TLB		12/31/2015	SCHEDULED REDEMPTION		152,857	152,857	152,137	152,137		720		720		152,857				343	06/13/2021
92343V-BC-7	VERIZON COMMUNICATIONS		02/05/2015	JPMORGAN CHASE & CO.		5,197,450	5,000,000	4,960,400	4,971,440		401		401		4,971,841		225,609	225,609	48,125	11/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		11,286,530	10,000,000	9,967,600	9,970,905		891		891		9,971,796		1,314,734	1,314,734	323,306	09/15/2023
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
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2015	SCHEDULED REDEMPTION		8,892	8,892	8,892	8,892						8,892				502	01/01/2022
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		04/20/2015	Various		2,888,510	2,888,510	2,888,510	2,888,510						2,888,510				139,459	12/19/2017
918204-AV-0	VF CORP		01/15/2015	CITIGROUP GLOBAL MARKETS		23,592,760	22,000,000	21,931,800	21,952,018		346		346		21,952,363		1,640,397	1,640,397	298,472	09/01/2021
92553P-AY-8	VIACOM INC		11/19/2015	WELLS FARGO		1,986,480	2,000,000	2,012,180			(941)		(941)		2,011,239		(24,759)	(24,759)	23,681	12/15/2019
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	02/17/2015	BARCLAYS		1,307,813	1,250,000	1,262,500			(77)		(77)		1,262,423		45,390	45,390	4,392	01/15/2025
G9368P-AP-9	VIRGIN MEDIA INVEST HLDG NEW TLB	E	06/05/2015	Various		3,994,154	4,000,000	3,992,879		3,994,151			3,994,151		3,994,151			3	84,414	06/07/2020
927804-FA-7	VIRGINIA ELECTRIC POWER		07/15/2015	WELLS FARGO		6,011,150	5,000,000	4,989,600	4,991,083		120		120		4,991,202		1,019,948	1,019,948	304,167	01/15/2036
92826C-AB-8	VISA INC		12/11/2015	WELLS FARGO		1,498,515	1,500,000	1,498,725			1		1		1,498,726		(211)	(211)	183	12/14/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
92826C-AC-6	VISA INC		12/11/2015	JPMORGAN CHASE & CO.		2,252,025	2,250,000	2,246,873			2		2		2,246,875		5,150	5,150	350	12/14/2022
92826C-AF-9	VISA INC		12/09/2015	Various		3,492,620	3,450,000	3,444,239							3,444,239		48,381	48,381		12/14/2045
92839F-AM-2	VISTEON CORP INITIAL TL		06/12/2015	SCHEDULED REDEMPTION		617,500	617,500	614,589	614,497		3,003		3,003		617,500				8,893	04/09/2021
928668-AJ-1	VOLKSWAGEN AG	F	08/21/2015	BARCLAYS		12,990,042	13,000,000	13,000,000							13,000,000		(9,958)	(9,958)	18,936	11/22/2016
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	11/19/2015	BARCLAYS		1,852,140	2,000,000	2,010,800			(972)		(972)		2,009,828		(157,688)	(157,688)	20,896	05/23/2019
91829K-AA-1	VPI ESCROW CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		776,250	750,000	804,375	788,573		(6,869)		(6,869)		781,704		(5,454)	(5,454)	44,891	10/15/2020
91831A-AB-7	VRX ESCROW CORP	G	10/15/2015	OPPENHEIMER & CO., INC.		626,980	667,000	667,000							667,000		(40,020)	(40,020)	22,097	05/15/2023
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2015	SCHEDULED REDEMPTION		54,474	54,474	54,474	54,474						54,474				2,985	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2015	SCHEDULED REDEMPTION		6,850	6,850	6,850	6,850						6,850				376	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		02/15/2015	Various		131,020	131,020	131,020	131,020						131,020				7,494	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		65,796	65,796	65,796	65,796						65,796				3,764	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		25,882	25,882	25,882	25,882						25,882				1,480	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2015	SCHEDULED REDEMPTION		92,470	92,470	92,470	92,470						92,470				5,290	09/30/2029
931422-AE-9	WALGREEN CO		08/10/2015	CALLED @ 111.734		14,032,000	14,032,000	15,393,294	14,783,052		(105,997)		(105,997)		14,677,055		(645,055)	(645,055)	2,434,377	01/15/2019
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
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
931142-CB-7	WAL-MART STORES		06/17/2015	JEFFERIES & COMPANY, INC.		5,707,450	5,000,000	5,001,750	5,001,595		(21)		(21)		5,001,575		705,875	705,875	212,188	09/01/2035
931142-CH-4	WAL-MART STORES INC		07/13/2015	BARCLAYS		6,116,000	5,000,000	4,990,650	4,993,068		213		213		4,993,282		1,122,718	1,122,718	229,288	04/05/2027
931142-CK-7	WAL-MART STORES INC		06/17/2015	MORGAN STANLEY		6,453,700	5,000,000	5,746,550	5,691,183		(7,550)		(7,550)		5,683,633		770,067	770,067	277,153	08/15/2037
931142-CM-3	WAL-MART STORES INC		06/17/2015	CITIGROUP GLOBAL MARKETS		3,753,780	3,000,000	3,180,030	3,164,228		(1,629)		(1,629)		3,162,599		591,181	591,181	127,617	04/15/2038
931142-CZ-4	WAL-MART STORES INC		01/27/2015	CITIGROUP GLOBAL MARKETS		24,830,914	23,280,000	23,872,939	23,672,803		(5,010)		(5,010)		23,667,793		1,163,121	1,163,121	199,658	10/25/2020
931142-DK-6	WAL-MART STORES INC		06/11/2015	JEFFERIES & COMPANY, INC.		4,256,880	4,000,000	3,972,160	3,972,700		206		206		3,972,906		283,974	283,974	134,056	10/02/2043
902917-AF-0	WASTE MANAGEMENT INC		01/20/2015	CALLED @ 117.420		11,705,000	11,705,000	13,038,434	12,089,644		(6,373)		(6,373)		12,083,271		(378,271)	(378,271)	2,120,093	12/15/2017
92929Q-AQ-0	WASTE MANAGEMENT INC		07/13/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		5,131,520	4,000,000	4,414,480	4,327,705		(10,769)		(10,769)		4,316,935		814,585	814,585	272,167	08/01/2026
94106L-AT-6	WASTE MANAGEMENT INC		01/20/2015	CALLED @ 100.822		5,000,000	5,000,000	4,982,500	4,999,333		181		181		4,999,514		486	486	155,319	03/11/2015
94106L-AV-1	WASTE MANAGEMENT INC		07/13/2015	CITIGROUP GLOBAL MARKETS		15,289,430	13,000,000	12,930,580	12,935,456		610		610		12,936,066		2,353,364	2,353,364	499,868	11/30/2039
94106L-AZ-2	WASTE MANAGEMENT INC		05/01/2015	ALLSTATE ASSURANCE COMPANY		3,355,398	3,250,000	3,241,810	3,242,257		234		234		3,242,491		112,907	112,907	52,451	05/15/2024
94353E-AC-9	WAVE DIVISION INITIAL TL		12/31/2015	SCHEDULED REDEMPTION		35,000	35,000	34,532	34,487		513		513		35,000				237	10/12/2019
92976B-DV-1	WBCMT_06-C23 CMBS		12/01/2015	SCHEDULED REDEMPTION		25,000,000	25,000,000	23,429,688	24,763,298		236,702		236,702		25,000,000				1,366,500	01/15/2045
94974B-FJ-4	WELLS FARGO & COMPANY		01/16/2015	WELLS FARGO		5,111,300	5,000,000	4,997,050	4,997,531		15		15		4,997,547		113,753	113,753	76,188	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY		08/04/2015	BNP CAPITAL MARKETS		1,036,010	1,000,000	996,590	996,981		177		177		997,158		38,852	38,852	40,333	08/15/2023
94974B-FR-6	WELLS FARGO & COMPANY		01/14/2015	CITIGROUP GLOBAL MARKETS		10,373,500	10,000,000	9,983,100	9,985,167		117		117		9,985,284		388,216	388,216	148,333	01/22/2021
94978#-CZ-8	WELLS FARGO & COMPANY ABS		07/02/2015	Various		894,500	894,500	894,500	894,500						894,500				49,019	01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS		08/02/2015	Various		244,618	244,618	244,618	244,618						244,618				13,438	01/02/2024
94978#-FM-4	WELLS FARGO & COMPANY ABS		01/15/2015	SCHEDULED REDEMPTION		33,804	33,804	33,804	33,804						33,804				1,934	01/15/2028
94980V-AA-6	WELLS FARGO BANK NA		02/09/2015	MATURED		3,000,000	3,000,000	2,876,550	2,998,025		1,975		1,975		3,000,000				71,250	02/09/2015
952355-AN-5	WEST CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		468,750	500,000	481,250	481,293		1,467		1,467		482,760		(14,010)	(14,010)	32,997	07/15/2022
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2015	SCHEDULED REDEMPTION		1,281,920	1,281,920	1,281,920	1,282,120		(200)		(200)		1,281,920				129,089	01/03/2019
96928*-BD-8	WESTCHESTER CNTY NY ABS		12/15/2015	SCHEDULED REDEMPTION		855,363	855,363	863,550	860,685		(5,322)		(5,322)		855,363				30,070	05/15/2028
958254-AB-0	WESTERN GAS PARTNERS		01/16/2015	GOLDMAN, SACHS & CO.		5,135,700	5,000,000	5,258,900	5,207,279		(1,430)		(1,430)		5,205,848		(70,148)	(70,148)	111,667	07/01/2022
960413-AF-9	WESTLAKE CHEMICAL CORP		04/13/2015	MORGAN STANLEY		5,061,450	5,000,000	4,976,350	4,981,393		631		631		4,982,024		79,426	79,426	135,500	07/15/2022
960878-AB-2	WESTMORELAND COAL COMPANY		08/25/2015	Various		2,146,688	2,400,000	2,368,992	2,369,122		1,487		1,487		2,370,610		(223,922)	(223,922)	103,821	01/01/2022
96188#-AA-6	WETT HOLDINGS LLC		12/31/2015	SCHEDULED REDEMPTION		222,222	222,222	222,222	222,222						222,222				8,128	12/18/2024
962166-AS-3	WEYERHAEUSER CO		05/01/2015	ALLSTATE ASSURANCE COMPANY		1,212,861	1,000,000	1,044,229	1,026,579		(784)		(784)		1,025,795		187,066	187,066	56,604	07/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/19/2015	EXCHANGE		2,826,116	2,750,000	2,832,500	2,829,144		(3,028)		(3,028)		2,826,116				82,576	06/15/2024
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		191,263	202,841	159,819	151,675		39,588		39,588		191,263				6,588	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2015	SCHEDULED REDEMPTION		550,529	561,348	410,890	404,520		146,009		146,009		550,529				9,694	10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS		12/01/2015	SCHEDULED REDEMPTION		461,210	461,210	417,830	413,971		47,239		47,239		461,210				18,836	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,122,912	1,233,990	1,057,794	1,018,664		104,248		104,248		1,122,912				45,135	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2015	SCHEDULED REDEMPTION		722,163	753,903	656,093	653,755		68,408		68,408		722,163				30,736	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		12/01/2015	SCHEDULED REDEMPTION		580,742	665,286	495,217	475,051		105,691		105,691		580,742				24,979	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,055,663	1,055,663	1,053,478	1,054,268		1,396		1,396		1,055,663				18,085	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS		12/01/2015	SCHEDULED REDEMPTION		1,000,490	1,092,245	765,446	780,844		219,646		219,646		1,000,490				38,993	04/25/2036
966244-AA-3	WHITEWAVE FOODS CO		10/07/2015	BARCLAYS		265,938	250,000	264,875			(1,150)		(1,150)		263,725		2,213	2,213	14,408	10/01/2022
966387-AG-7	WHITING PETROLEUM CORP		12/22/2015	STIFEL CAPITAL MARKETS		92,813	125,000	115,053			127		127		115,179		(22,367)	(22,367)	1,788	03/15/2019
96950F-AB-0	WILLIAMS PARTNERS LP		02/15/2015	MATURED		10,000,000	10,000,000	9,995,400	9,999,878		122		122		10,000,000				190,000	02/15/2015
97381W-AN-4	WINDSTREAM CORP		04/29/2015	GOLDMAN, SACHS & CO.		767,500	750,000	815,625	801,126		(8,821)		(8,821)		792,305		(24,805)	(24,805)	30,785	10/15/2020
97381W-AZ-7	WINDSTREAM CORP		04/15/2015	CREDIT SUISSE		2,776,000	3,200,000	3,116,250	3,119,278		2,103		2,103		3,121,381		(345,381)	(345,381)	146,767	08/01/2023
97381H-AN-7	WINDSTREAM CORP TL-B4		04/24/2015	Various		3,936,084	3,920,000	3,920,000	3,920,000						3,920,000		16,084	16,084	45,420	01/23/2020
982526-AQ-8	WM WRIGLEY JR CO		01/14/2015	BARCLAYS		2,605,250	2,500,000	2,547,200	2,539,218		(360)		(360)		2,538,858		66,392	66,392	20,859	10/21/2020
982526-AV-7	WM WRIGLEY JR CO		03/06/2015	SUSQUEHANNA FINANCIAL GROUP LLLP		10,193,000	10,000,000	9,978,100	9,982,162		674		674		9,982,836		210,164	210,164	112,778	10/21/2019
92933B-AE-4	WMG ACQUISITION CORP		09/23/2015	ALLSTATE INSURANCE COMPANY		87,290	86,000	92,450	90,734		(793)		(793)		89,942		(2,652)	(2,652)	6,135	01/15/2021
92933B-AF-1	WMG ACQUISITION CORP		05/01/2015	ALLSTATE ASSURANCE COMPANY		380,156	375,000	375,000	375,000						375,000		5,156	5,156	11,484	04/15/2022
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		12/31/2015	SCHEDULED REDEMPTION		29,620	29,620	29,565	29,574		46		46		29,620				913	07/01/2020
97806*-AC-6	WOLVERINE POWER SUPPLY COOPERATIVE 2015		05/31/2015	MATURED		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				123,375	05/31/2015
980888-AA-9	WOOLWORTHS LIMITED	F	05/01/2015	ALLSTATE ASSURANCE COMPANY		6,377,295	6,222,000	6,216,462	6,378,252		(59,270)		(59,270)		6,318,983		58,312	58,312	159,231	11/15/2015
98212B-AE-3	WPX ENERGY INC		12/01/2015	Various		340,275	405,000	372,705	241,882		1,406		1,406		374,118		(33,843)	(33,843)	20,784	09/15/2024
983024-AN-0	WYETH		06/23/2015	JEFFERIES & COMPANY, INC.		11,885,681	9,980,000	10,641,474	10,591,410		(6,998)		(6,998)		10,584,413		1,301,268	1,301,268	437,110	04/01/2037
98313D-AR-6	WYNN LAS VEGAS LLC/CORP		08/15/2015	CALLED @ 103.875		3,000,000	3,000,000	3,099,781	3,053,132		(12,250)		(12,250)		3,040,881		(40,881)	(40,881)	348,750	08/15/2020
98313D-AU-9	WYNN LAS VEGAS LLC/CORP		07/07/2015	Various		4,656,250	5,000,000	4,520,000	4,573,201		16,969		16,969		4,590,171		66,079	66,079	109,497	05/30/2023
98313R-AA-4	WYNN MACAU LTD	E	07/16/2015	GOLDMAN, SACHS & CO.		1,769,781	1,850,000	1,850,000	1,850,000						1,850,000		(80,219)	(80,219)	74,255	10/15/2021
984121-CH-4	XEROX CORP		11/19/2015	Market Axess		2,375,925	2,500,000	2,525,550			(1,793)		(1,793)		2,523,757		(147,832)	(147,832)	35,972	05/15/2020
984121-CL-5	XEROX CORP		12/01/2015	Various		3,744,830	4,000,000	3,977,120			325		325		3,977,445		(232,615)	(232,615)	89,600	03/01/2035
984121-BZ-5	XEROX CORPORATION		02/15/2015	MATURED		5,000,000	5,000,000	5,086,150	5,002,380		(2,380)		(2,380)		5,000,000				106,250	02/15/2015
984121-CD-3	XEROX CORPORATION		02/05/2015	JPMORGAN CHASE & CO.		10,808,800	10,000,000	10,529,100	10,367,292		(5,544)		(5,544)		10,361,748		447,052	447,052	106,250	05/15/2021
98417E-AK-6	XSTRATA CANADA FIN CORP		12/07/2015	Various		10,983,750	13,000,000	13,677,240	13,506,562		(55,193)		(55,193)		13,451,370		(2,467,620)	(2,467,620)	631,813	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP		11/17/2015	JPMORGAN CHASE & CO.		3,062,500	4,000,000	4,367,880	4,352,283		(5,324)		(5,324)		4,346,959		(1,284,459)	(1,284,459)	242,000	11/15/2041
98417E-AC-4	XSTRATA FINANCE CANADA		09/15/2015	BARCLAYS		4,693,400	5,000,000	4,984,350	4,985,805		189		189		4,985,994		(292,594)	(292,594)	290,375	11/15/2037
988498-AH-4	YUM! BRANDS INC		02/05/2015	CITIGROUP GLOBAL MARKETS		10,377,400	10,000,000	9,961,500	9,972,555		383		383		9,972,937		404,463	404,463	103,125	11/01/2021
98920U-AF-1	ZEBRA TECHNOLOGIES CORP INITIAL TL		12/30/2015	SCHEDULED REDEMPTION		225,000	225,000	223,354	223,339		1,661		1,661		225,000				5,207	10/27/2021
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	R	04/27/2015	CITIGROUP GLOBAL MARKETS		40,450	40,000	39,704							39,704		746	746	5	04/29/2022
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	04/24/2015	STERNE AGEE CLEARING INC.		60,450	60,000	59,412							59,412		1,038	1,038		04/29/2025
989701-AJ-6	ZIONS BANCORP		09/15/2015	MATURED		156,000	156,000	170,471	157,141		(1,141)		(1,141)		156,000				9,360	09/15/2015
743759-AK-8	PROVIDENCE HEALTH SYSTEM AK 2005		10/01/2015	MATURED		1,165,000	1,165,000	1,188,533			(23,533)		(23,533)		1,165,000				59,182	10/01/2015
12513Y-AD-2	CD 2007-CD4 A3 CMBS		10/01/2015	SCHEDULED REDEMPTION		1,867,917	1,867,917	1,883,751	1,868,036		(118)		(118)		1,867,917				82,391	01/01/9999
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		12/01/2015	SCHEDULED REDEMPTION		3,257,010	3,257,010	3,361,336	3,269,418		(12,408)		(12,408)		3,257,010				103,147	01/01/9999
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,543,470,926	5,404,228,560	5,354,051,815	4,971,898,028	148,857	13,710,875	11,004,329	2,855,403	(2,613,319)	5,363,897,936	(3,090,116)	182,663,107	179,572,990	199,691,597	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
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
172967-JZ-5	CITIGROUP INC		11/19/2015	Various		9,677,625	9,800,000	9,665,250			150	134,750	(134,600)		9,665,400		12,225	12,225	152,485	12/31/2049
172967-KD-2	CITIGROUP INC		11/18/2015	BANK OF AMERICA/MERRILL LYNCH		4,020,000	4,000,000	4,000,000							4,000,000		20,000	20,000	6,806	12/29/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
251525-AN-1	DEUTSCHE BANK AG	F	02/18/2015	Various		4,924,375	5,000,000	4,800,000	4,800,000		116		116		4,800,116		124,259	124,259	81,062	12/31/2049
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		01/01/2015	VARIOUS		1,608,642		1,608,642	1,608,642						1,608,642					06/30/2033
38148B-AB-4	GOLDMAN SACHS GROUP INC		11/18/2015	Various		6,954,375	7,000,000	6,838,048			290	162,089	(161,799)		6,838,339		116,036	116,036	214,627	12/31/2049
				OPPENHEIMER & CO., INC.																
59156R-BP-2	METLIFE INC		06/05/2015			298,500	300,000	300,000							300,000		(1,500)	(1,500)	394	12/31/2049
857477-AQ-6	STATE STREET CORP		06/04/2015	GOLDMAN, SACHS & CO.		541,360	536,000	536,000							536,000		5,360	5,360	1,407	12/31/2049
902973-AY-2	US BANCORP CAPITAL I		11/17/2015	GOLDMAN, SACHS & CO.		501,875	500,000	500,000							500,000		1,875	1,875		12/31/2049
4899999. Subtotal - Bonds - Hybrid Securities						36,108,002	34,636,000	35,747,940	13,908,642		556	296,839	(296,283)		35,748,496		359,506	359,506	615,211	XXX
8399997. Total - Bonds - Part 4						7,030,631,352	6,946,435,705	6,624,692,295	6,285,490,397	154,352	19,582,530	11,301,168	8,435,713	(2,613,319)	6,705,726,379	(3,090,116)	327,995,088	324,904,972	255,774,252	XXX
8399998. Total - Bonds - Part 5						2,861,280,377	2,904,500,141	2,905,955,697			3,418,073	8,368,043	(4,949,970)		2,872,036,156		(10,755,778)	(10,755,778)	18,507,163	XXX
8399999. Total - Bonds						9,891,911,729	9,850,935,846	9,530,647,992	6,285,490,397	154,352	23,000,603	19,669,211	3,485,744	(2,613,319)	9,577,762,535	(3,090,116)	317,239,310	314,149,194	274,281,415	XXX
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C		08/27/2015	SCHEDULED REDEMPTION	3,336,633.660	3,336,634	100.00	3,748,841	3,393,386		(56,752)		(56,752)		3,336,634				261,065	
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		11/16/2015	Various	219,465,000.000	1,613,600	100.00	1,597,906			12,351	11,392	959		1,609,601		3,999	3,999	89,153	
346198-12-6	FOREST RESOURCES SERIES C		12/18/2015	DISTRIBUTION	0.000	288,073	90.32	88,984	88,984						88,984		199,089	199,089		
D3207M-11-0	HENKEL VORZUG	D	06/03/2015	GOLDMAN, SACHS & CO.	3,392.000	416,583	1.00	353,076	340,933					12,142	353,076	(35,669)	99,177	63,508	4,039	
40428H-80-5	HSBC USA INC	R	11/23/2015	Various	154,275.000	3,410,605	25.00	3,361,009	3,361,009						3,361,009		49,596	49,596	133,411	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	06/03/2015	GOLDMAN, SACHS & CO.	1,579.000	141,570	0.10	126,570	122,217					4,353	126,570	(12,787)	27,786	15,000	2,659	
D9452J-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV	D	06/03/2015	GOLDMAN, SACHS & CO.	689.000	169,004	1.00	149,536	144,394					5,143	149,536	(15,107)	34,575	19,468	2,799	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						9,376,068	XXX	9,425,922	7,450,923		(44,401)	11,392	(55,793)	21,637	9,025,409	(63,563)	414,222	350,659	493,126	XXX
8999997. Total - Preferred Stocks - Part 4						9,376,068	XXX	9,425,922	7,450,923		(44,401)	11,392	(55,793)	21,637	9,025,409	(63,563)	414,222	350,659	493,126	XXX
8999998. Total - Preferred Stocks - Part 5						5,991,345	XXX	6,005,625			96	50,767	(50,670)		5,954,955		36,390	36,390	41,330	XXX
8999999. Total - Preferred Stocks						15,367,413	XXX	15,431,547	7,450,923		(44,305)	62,159	(106,464)	21,637	14,980,363	(63,563)	450,612	387,049	534,456	XXX
88579Y-10-1	3M COMPANY		11/06/2015	Various	1,474.000	239,100		238,012							238,012		1,088	1,088	1,979	
H0010V-10-1	ABB LTD-REG CMN STK	D	07/30/2015	DISTRIBUTION	0.000	37,782		37,390							37,390	392		392		
002824-10-0	ABBOTT LABS		11/06/2015	Various	5,782.000	277,260		254,952	38,582	(4,696)			(4,696)		254,952		22,308	22,308	1,948	
G1151C-10-1	ACCENTURE PLC	E	12/28/2015	Various	3,593.000	359,930		343,404	157,632	(8,764)			(8,764)		343,404		16,527	16,527	1,800	
H0023R-10-5	ACE LIMITED		11/06/2015	Various	2,115.000	228,116		231,181	21,597	(647)			(647)		231,181		(3,064)	(3,064)	1,946	
G0083B-10-8	ACTAVIS PLC	E	06/15/2015	Various	4,134.000	1,251,135		1,098,065	1,064,133	33,932			33,932		1,098,065		153,070	153,070		
D0066B-18-5	ADIDAS SALOMON AG	D	06/03/2015	GOLDMAN, SACHS & CO.	3,303.000	268,166		261,049	230,296	22,551			22,551	8,202	261,049	(26,373)	33,490	7,117	4,092	
				CITIGROUP GLOBAL																
00724F-10-1	ADOBE SYS INC		06/03/2015	MARKETS	2,320.000	185,884		164,401	168,664	(4,263)			(4,263)		164,401		21,483	21,483		
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/16/2015	GOLDMAN, SACHS & CO.	536.000	94,601		80,234							80,234		14,368	14,368	86	
N00927-29-8	AEGON	D	06/03/2015	GOLDMAN, SACHS & CO.	9,115.000	70,636		70,121	69,034	(1,372)			(1,372)	2,459	70,121	(7,084)	7,599	515	1,053	
				CITIGROUP GLOBAL																
00817Y-10-8	AETNA INC.		06/03/2015	MARKETS	1,623.000	189,797		141,874	144,171	(2,297)			(2,297)		141,874		47,923	47,923	812	
				CITIGROUP GLOBAL																
001055-10-2	AFLAC INC.		06/03/2015	MARKETS	1,061.000	66,316		61,729							61,729		4,587	4,587	828	
				CITIGROUP GLOBAL																
00846U-10-1	AGILENT TECHNOLOGIES INC		06/03/2015	MARKETS	1,776.000	72,982		72,440	72,709	(269)			(269)		72,440		541	541	355	
				CITIGROUP GLOBAL																
S22135-38-8	AGRIUM INC COM	C	06/03/2015	MARKETS	3,850.000	405,062		396,359	365,638	21,697			21,697	9,025	396,359	(36,399)	45,101	8,702	5,057	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	06/03/2015	CREDIT SUISSE	52,400.000	343,194		299,655	291,567	8,099			8,099	(11)	299,655	73	43,465	43,539	2,298	
009158-10-6	AIR PRODUCTS & CHEM		10/22/2015	Various	1,773.000	262,991		212,677	255,720	(43,042)			(43,042)		212,677		50,314	50,314	2,801	
009363-10-2	AIRGAS INC		11/06/2015	Various	896.000	91,538		91,372							91,372		166	166	924	
J00882-12-6	AJINOMOTO	D	06/03/2015	CREDIT SUISSE	21,000.000	430,206		406,629	392,869	2,779			2,779	10,981	406,629	(24,599)	48,176	23,577	2,030	
N01803-10-0	AKZO N.V.	D	06/03/2015	GOLDMAN, SACHS & CO.	3,358.000	261,399		228,268	234,253	(14,328)			(14,328)	8,343	228,268	(23,061)	56,192	33,131	3,557	
				CITIGROUP GLOBAL																
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	06/03/2015	MARKETS	6,123.000	247,669		218,432	257,396	(45,317)			(45,317)	6,353	218,432	(20,059)	49,296	29,237	186	
018490-10-2	ALLERGAN I NC COM		03/19/2015	Various	4,623.000	1,118,352		984,722	982,804	1,919			1,919		984,722		133,630	133,630	231	
D03080-11-2	ALLIANZ SE-REG COM STK	D	06/03/2015	GOLDMAN, SACHS & CO.	128.000	20,780		21,272	21,274	(760)			(760)	758	21,272	(2,149)	1,657	(492)	727	
02005N-10-0	ALLY FINANCIAL INC		08/04/2015	Various	70,666.000	1,614,288		1,417,271	1,669,131	(240,867)		10,993	(251,860)		1,417,271		197,017	197,017		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	06/03/2015	GOLDMAN, SACHS & CO.	10,698.000	450,121		411,108	428,290	(32,436)			(32,436)	15,254	411,108	(41,532)	80,546	39,014	3,090	
023135-10-6	AMAZON COM INC		11/24/2015	Various	303.000	176,873		162,108	34,139	1,743			1,743		162,108		14,765	14,765		
Q03080-10-0	AMCOR LTD ORD	D	06/03/2015	CREDIT SUISSE	31,242.000	343,894		327,624	347,199	(42,782)			(42,782)	23,207	327,624	(34,787)	51,058	16,271	5,972	
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/28/2015	Various	37,612.000	1,988,161		1,370,088	1,797,570	(608,352)			(608,352)		1,370,088		618,073	618,073	3,439	
025537-10-1	AMERICAN ELEC PWR INC		06/03/2015	Various	5,271.000	286,600		275,199	320,055	(44,856)			(44,856)		275,199		11,401	11,401	5,587	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
026874-78-4	AMERICAN INTL GROUP INC		12/28/2015	Various	3,964.000	235,437		244,670							244,670		(9,233)	(9,233)	524	
03076C-10-6	AMERIPRISE FINL INC		12/28/2015	Various	4,970.000	602,452		625,107	165,048	(2,165)			(2,165)		625,107		(22,655)	(22,655)	3,829	
03073E-10-5	AMERISOURCEBERGEN CORP		12/03/2015	Various	4,199.000	469,385		377,171	363,525	(2,218)			(2,218)		377,171		92,215	92,215	2,339	
00344G-10-1	AMP LTD	D	06/03/2015	CREDIT SUISSE	24,374.000	120,552		121,818	109,706	4,779			4,779	7,333	121,818	(12,935)	11,669	(1,266)	2,528	
032095-10-1	AMPHENOL CORP.		10/07/2015	Various	5,744.000	332,422		296,104	309,085	(12,981)			(12,981)		296,104		36,318	36,318	1,436	
032511-10-7	ANADARKO PETE CORP		05/08/2015	Various	29,834.000	2,538,184		2,266,363	2,461,305	(194,942)			(194,942)		2,266,363		271,821	271,821		
032654-10-5	ANALOG DEVICES INC		06/03/2015	CITIGROUP GLOBAL MARKETS	8,814.000	593,030		448,713	489,353	(40,640)			(40,640)		448,713		144,317	144,317	7,051	
036752-10-3	ANTHEM INC		12/03/2015	Various	1,900.000	311,127		245,554	238,773	6,781			6,781		245,554		65,573	65,573	1,188	
Q09504-13-7	ANZ NATIONAL BANK	D	06/03/2015	CREDIT SUISSE	2,269.000	56,501		58,162							58,162	(2,812)	1,152	(1,661)	1,496	
G0408V-10-2	AON PLC	E	11/06/2015	Various	2,756.000	278,286		252,165	190,608	(8,384)			(8,384)		252,165		26,121	26,121	1,412	
K0514G-10-1	AP MOLLER MAERSK B	D	06/03/2015	GOLDMAN, SACHS & CO.	104.000	210,382		220,290	209,056	3,737			3,737	7,497	220,290	(22,669)	12,761	(9,908)	21,751	
037833-10-0	APPLE INC.		12/28/2015	Various	8,546.000	1,038,198		989,567	591,416	25,265			25,265		989,567		48,631	48,631	5,584	
G0483X-12-2	ARM HOLDINGS PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	13,257.000	232,612		182,968	205,677	(23,395)			(23,395)	685	182,968	(3,690)	53,334	49,644	942	
04247X-10-2	ARMSTRONG WORLD IND		04/14/2015	Various	1,731.000	97,099		97,043							97,043		55	55		
W0817X-10-5	ASSA ABLOY B	D	06/08/2015	EXCHANGE	27,276.000	425,229		481,807	481,763	(29,495)			(29,495)	29,539	481,807	(56,578)		(56,578)	6,098	
J96216-12-2	ASTELLAS PHARMA INC	D	06/03/2015	CREDIT SUISSE	22,000.000	323,581		339,375	309,462	21,263			21,263	8,650	339,375	(20,530)	4,736	(15,794)	2,424	
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	06/03/2015	GOLDMAN, SACHS & CO.	4,380.000	294,659		285,873	311,120	(47,127)			(47,127)	21,880	285,873	(23,310)	32,097	8,786	8,176	
00206R-10-2	AT&T INC		11/06/2015	Various	3,437.250	114,582		112,179							112,179		2,404	2,404	2,691	
302039-9A-0	ATLAS COPCO AB-A S HS	D	05/21/2015	Various	19,211.000	502,505		565,134	535,967	(3,695)			(3,695)	32,862	565,134	(62,629)		(62,629)	5,975	
SBXDZ4-44-4	ATLAS COPCO IL A REDEMPTION SHARES	D	06/09/2015	DEUTSCHE BANK AG	19,211.000	13,730		15,576							15,576	(1,772)	(74)	(1,846)		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/03/2015	CITIGROUP GLOBAL MARKETS	1,378.000	117,760		116,877	114,884	1,993			1,993		116,877		883	883	1,350	
053332-10-2	AUTOZONE INC		12/28/2015	Various	1,292.000	900,340		790,114	552,865	(44,974)			(44,974)		790,114		110,226	110,226		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		06/03/2015	CITIGROUP GLOBAL MARKETS	2,291.000	327,731		207,913	230,452	(22,538)			(22,538)		207,913		119,817	119,817	871	
053484-10-1	AVALONBAY CMNTYS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	121.000	19,528		19,146	19,770	(625)			(625)		19,146		383	383	292	
053611-10-9	AVERY DENNISON CORP		12/28/2015	Various	3,523.000	222,683		222,455							222,455		227	227	351	
G06830-10-9	AVIVA ORD GBP0.25	D	06/03/2015	GOLDMAN, SACHS & CO.	2,512.000	20,093		19,984	18,977	(207)			(207)	1,214	19,984	(1,519)	1,628	109	486	
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	06/03/2015	GOLDMAN, SACHS & CO.	37,278.000	293,056		270,329	274,355	(4,940)			(4,940)	913	270,329	(5,452)	28,179	22,728	6,974	
057224-10-7	BAKER HUGHES INC		06/03/2015	Various	2,143.000	138,615		139,036	120,158	18,878			18,878		139,036		(420)	(420)	729	
05990K-10-6	BANC OF CALIFORNIA INC		12/17/2015	Various	152,574.000	2,116,975		1,746,794	1,750,024	(3,230)			(3,230)		1,746,794		370,181	370,181	70,762	
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	11/04/2015	Various	2.980	106,237		117,571							117,571	(11,333)	(1)	(11,333)		
060505-10-4	BANK AMER CORP COM		09/16/2015	Various	2,488.000	40,353		42,346							42,346		(1,992)	(1,992)	124	
064058-10-0	BANK NEW YORK MELLON CORP		09/16/2015	Various	2,583.000	108,631		105,776	65,399	(1,356)			(1,356)		105,776		2,855	2,855	713	
06425J-10-2	BANK OF THE CAROLINAS (NC)		08/06/2015	MERGER	6,808,439.000	964,175		680,844	953,181	(272,338)			(272,338)		680,844		283,331	283,331		
06643P-10-4	BANKFINANCIAL CORP		09/30/2015	Various	111,866.000	1,358,688		1,163,846	1,326,731	(162,885)			(162,885)		1,163,846		194,842	194,842	17,899	
D06216-31-7	BASF SE	D	06/03/2015	GOLDMAN, SACHS & CO.	2,856.000	271,405		250,367	241,499	267			267	8,601	250,367	(25,293)	46,332	21,038	6,571	
071813-10-9	BAXTER INTL INC		11/06/2015	Various	1,971.000	483,126		479,514							479,514		3,611	3,611	442	
D07112-11-9	BAYER AG ORD NPV	D	06/03/2015	GOLDMAN, SACHS & CO.	4,273.000	623,193		539,501	584,273	(117,363)			(117,363)	72,591	539,501	(92,872)	176,564	83,692	7,729	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		06/03/2015	GOLDMAN, SACHS & CO.	1,316.000	150,062		137,841	142,952	(10,203)			(10,203)	5,091	137,841	(13,925)	26,147	12,221	3,198	
054937-10-7	BB+T CORP		09/16/2015	Various	3,414.000	136,206		128,391	128,804	(4,524)			(4,524)		128,391		7,814	7,814	1,717	
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	10/20/2015	Various	1.660	47,703		52,103							52,103	(4,400)	(1)	(4,400)		
075887-10-9	BECTON DICKINSON		06/03/2015	CITIGROUP GLOBAL MARKETS	2,085.000	293,091		272,466	290,149	(17,682)			(17,682)		272,466		20,625	20,625	1,251	
075896-10-0	BED BATH & BEYOND INC		06/03/2015	Various	5,619.000	396,604		397,979	427,999	(30,020)			(30,020)		397,979		(1,375)	(1,375)		
081437-10-5	BEMIS CO INC		11/06/2015	Various	5,260.000	234,382		239,474							239,474		(5,092)	(5,092)	1,927	
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	05/20/2015	DISTRIBUTION	0.000	97,461		97,461							97,461					
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	05/20/2015	DISTRIBUTION	0.000	68,874		68,874							68,874					
09062X-10-3	BIOGEN INC		06/03/2015	CITIGROUP GLOBAL MARKETS	701.000	271,614		214,094	237,954	(23,861)			(23,861)		214,094		57,521	57,521		
093488-10-0	BLB WORLDWIDE HOLDINGS		03/20/2015	MACQUARIE CAPITAL (USA) INC.	10,385.000	321,935		14,667	321,935	(307,268)			(307,268)		14,667		307,268	307,268		
F10580-23-8	BNP PARIBAS S.A.	D	06/03/2015	GOLDMAN, SACHS & CO.	2,724.000	174,159		144,037							144,037	(2,906)	33,029	30,122	3,829	
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	06/03/2015	CREDIT SUISSE	32,500.000	135,525		116,493	108,754	7,743			7,743	(4)	116,493	29	19,004	19,033		
097023-10-5	BOEING CO		12/28/2015	Various	5,170.000	749,500		719,923	280,887	935			935		719,923		29,577	29,577	6,935	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
101121-10-1	BOSTON PPTYS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	4,312.000	551,469		549,548	554,911	(5,363)			(5,363)		549,548		1,921	1,921	25,010	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		06/03/2015	CITIGROUP GLOBAL MARKETS	14,813.000	269,947		200,790	196,272	4,518			4,518		200,790		69,157	69,157		
Q6634U-10-6	BRAMBLES	D	06/03/2015	CREDIT SUISSE	35,716.000	306,489		302,308	310,696	(29,155)			(29,155)	20,767	302,308	(32,099)	36,280	4,181	3,849	
J04578-12-6	BRIDGESTONE	D	06/03/2015	CREDIT SUISSE	9,300.000	367,822		305,414	325,707	(29,397)			(29,397)	9,104	305,414	(18,476)	80,883	62,408	3,959	
110122-10-8	BRISTOL MYERS SQUIBB CO		06/03/2015	CITIGROUP GLOBAL MARKETS	5,737.000	376,880		336,824	338,655	(1,831)			(1,831)		336,824		40,055	40,055	4,245	
G15540-11-8	BRITISH LAND COMPANY PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	43,366.000	550,917		504,579	525,399	(22,568)			(22,568)	1,749	504,579	(10,176)	56,514	46,338	7,357	
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	06/03/2015	GOLDMAN, SACHS & CO.	20,168.000	326,368		277,819	282,710	(5,832)			(5,832)	941	277,819	(5,603)	54,152	48,549	3,704	
111320-10-7	BROADCOM CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	2,063.000	112,667		87,616	89,390	(1,773)			(1,773)		87,616		25,050	25,050	578	
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	06/23/2015	Various	14,119.500	498,766		470,120	473,149	(14,708)			(14,708)	11,679	470,120	(43,172)	71,819	28,646	3,453	
115637-20-9	BROWN FORM AN CORP CLASS B		05/15/2015	GOLDMAN, SACHS & CO.	5,818.000	552,453		547,562	511,053	36,509			36,509		547,562		4,890	4,890	1,833	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	06/03/2015	GOLDMAN, SACHS & CO.	17,704.000	121,394		108,948	110,835	(10,174)			(10,174)	8,287	108,948	(9,293)	21,740	12,446	1,052	
G17000-10-5	BURBERRY GROUP	D	06/03/2015	GOLDMAN, SACHS & CO.	15,568.000	404,614		385,652	397,132	(12,801)			(12,801)	1,322	385,652	(7,777)	26,739	18,961	2,269	
134429-10-9	CAMPBELL SOUP CO		06/03/2015	CITIGROUP GLOBAL MARKETS	8,189.000	387,939		364,694	360,316	4,378			4,378		364,694		23,245	23,245	5,110	
13643E-10-5	CANADIAN OIL SANDS LTD	C	06/03/2015	Various	26,357.000	230,963		204,987	237,116	161,966		199,948	(37,982)	5,853	204,987	(18,825)	44,801	25,976	1,795	
J05124-14-4	CANON	D	06/03/2015	CREDIT SUISSE	8,800.000	301,879		273,524	281,883	(16,238)			(16,238)	7,879	273,524	(16,547)	44,901	28,355	5,279	
14040H-10-5	CAPITAL ONE FINL CORP		12/28/2015	Various	2,957.000	216,250		228,807							228,807		(12,557)	(12,557)	460	
14149Y-10-8	CARDINAL HEALTH INC		12/03/2015	Various	6,041.000	536,735		477,530	234,763	(19,414)			(19,414)		477,530		59,206	59,206	3,388	
143658-30-0	CARNIVAL CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	4,027.000	192,543		169,643	182,544	(12,901)			(12,901)		169,643		22,900	22,900	2,014	
F13923-11-9	CARREFOUR EUR2.50	D	06/03/2015	GOLDMAN, SACHS & CO.	5,837.000	202,338		178,932	178,696	(6,128)			(6,128)	6,364	178,932	(18,077)	41,483	23,406		
124857-20-2	CBS CORP C LASS B		12/28/2015	Various	8,034.000	457,409		412,645	300,994	(15,465)			(15,465)		412,645		44,763	44,763	1,728	
12508E-10-1	CDK GLOBAL INC		06/03/2015	CITIGROUP GLOBAL MARKETS	5,545.000	297,783		216,933	226,014	(9,081)			(9,081)		216,933		80,850	80,850	665	
151020-10-4	CELGENE CORP.		06/03/2015	CITIGROUP GLOBAL MARKETS	3,326.000	374,747		354,757	372,046	(17,289)			(17,289)		354,757		19,989	19,989		
15135U-10-9	CENOVUS ENERGY INC	C	06/03/2015	Various	3,887.000	64,251		65,525	80,442	12,799		29,701	(16,902)	1,986	65,525	(6,017)	4,743	(1,274)	694	
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	06/03/2015	CREDIT SUISSE	2,900.000	495,079		435,720	438,767	(15,311)			(15,311)	12,264	435,720	(26,358)	85,717	59,359	1,185	
BA50A8-VQ-7	CENTRUE FINANCIAL CORP		10/26/2015	Various	95,056.666	1,140,680		1,140,680							1,140,680					
156504-30-0	CENTURY COMMUNITIES INC		02/18/2015	KEEFE, BRUYETTE & WOODS, INC.	33,333.000	557,429		546,991	575,994	(29,003)			(29,003)		546,991		10,438	10,438		
156782-10-4	CERNER CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	2,820.000	191,020		181,363	182,341	(978)			(978)		181,363		9,657	9,657		
808513-10-5	CHARLES SCHWAB		09/16/2015	Various	1,842.000	57,442		57,610	19,805	(918)			(918)		57,610		(168)	(168)	150	
16411R-20-8	CHENIERE ENERGY INC		12/04/2015	Various	1,327.000	95,601		87,569	93,421	(5,852)			(5,852)		87,569		8,032	8,032		
Y13213-10-6	CHEUNG KONG	D	03/26/2015	EXCHANGE	30,000.000	541,176		541,137	504,072	37,085			37,085	(20)	541,137	38		38	11,673	
125509-10-9	CIGNA CORP		12/03/2015	Various	1,928.000	270,193		200,530	198,410	2,119			2,119		200,530		69,663	69,663	77	
172908-10-5	CINTAS COR P COM		12/28/2015	Various	1,778.000	160,534		162,863							162,863		(2,328)	(2,328)	275	
17275R-10-2	CISCO SYS INC		12/28/2015	Various	20,409.000	580,537		515,538	412,330	48,226			48,226		515,538		64,999	64,999	6,016	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	06/05/2015	Various	2,500.000	327,283		315,520							315,520	5	11,758	11,763		
189054-10-9	CLOROX CO		06/03/2015	CITIGROUP GLOBAL MARKETS	6,183.000	662,397		558,936	644,330	(85,394)			(85,394)		558,936		103,461	103,461	9,151	
Y16600-10-4	CLP HOLDINGS LTD	D	06/03/2015	CREDIT SUISSE	31,500.000	273,644		273,418	273,168	261			261	(11)	273,418	67	159	226	6,296	
12572Q-10-5	CME GROUP INC.		06/03/2015	CITIGROUP GLOBAL MARKETS	1,472.000	139,122		123,381	130,493	(7,112)			(7,112)		123,381		15,741	15,741	3,680	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		12/28/2015	Various	10,408.000	476,406		472,356	324,619	(5,330)			(5,330)		472,356		4,050	4,050	4,238	
191216-10-0	COCA COLA CO.		11/06/2015	Various	3,470.000	144,259		138,369							138,369		5,890	5,890	2,070	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/03/2015	CITIGROUP GLOBAL MARKETS	7,098.000	466,287		374,808	373,781	1,028			1,028		374,808		91,479	91,479		
194162-10-3	COLGATE PALMOLIVE CO		06/03/2015	CITIGROUP GLOBAL MARKETS	3,713.000	247,148		252,290	256,902	(4,613)			(4,613)		252,290		(5,142)	(5,142)	2,748	
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		12/30/2015	Various	70,976.000	1,074,365		898,556							898,556		175,809	175,809	11,593	
20030N-10-1	COMCAST CORP NEW CL A		06/03/2015	CITIGROUP GLOBAL MARKETS	8,769.000	520,115		475,827	508,690	(32,863)			(32,863)		475,827		44,288	44,288	4,165	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		12/16/2015	Various	3,090.000	167,177		167,177	177,876	(10,699)			(10,699)		167,177				3,013	
200340-10-7	COMERICA INC		08/21/2015	GOLDMAN, SACHS & CO.	1,116.000	49,120		48,985							48,985		135	135	390	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	06/03/2015	CREDIT SUISSE	1,552.000	98,760		109,324	108,782	(6,136)			(6,136)	6,677	109,324	(11,110)	546	(10,564)	2,328	
SBLNN3-L4-1	COMPASS GROUP PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	23,559.000	412,292		389,397	404,448	(16,398)			(16,398)	1,346	389,397	(7,853)	30,748	22,895	6,443	
205887-10-2	CONAGRA INC		06/03/2015	CITIGROUP GLOBAL MARKETS	6,981.000	267,535		246,705	253,271	(6,566)			(6,566)		246,705		20,830	20,830	3,491	
20605P-10-1	CONCHO RESOURCES INC		12/03/2015	Various	995.000	118,984		94,774	99,251	(4,478)			(4,478)		94,774		24,210	24,210		
21036P-10-8	CONSTELLATION BRANDS INC CL A		05/12/2015	MORGAN STANLEY	4,996.000	578,167		468,208	490,457	(22,249)			(22,249)		468,208		109,959	109,959	1,549	
D16212-14-0	CONTINENTAL AG	D	06/03/2015	GOLDMAN, SACHS & CO.	913.000	217,522		173,752	193,944	(44,496)			(44,496)	24,304	173,752	(30,004)	73,774	43,771	2,438	
219350-10-5	CORNING IN C COM		08/20/2015	Various	6,868.000	142,811		140,590	157,483	(16,893)			(16,893)		140,590		2,221	2,221	1,648	
22160K-10-5	COSTCO WHS L CORP NEW COM		11/06/2015	Various	4,197.000	612,400		603,969	238,707	(4,608)		3,678	(8,285)		603,969		8,431	8,431	14,713	
G2554F-11-3	COVIDIEN PLC	E	01/29/2015	Various	7,027.000	752,476		687,181	718,722	(31,541)			(31,541)		687,181		65,295	65,295	2,530	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	06/03/2015	GOLDMAN, SACHS & CO.	8,999.000	140,417		118,754	117,169	(2,588)			(2,588)	4,173	118,754	(11,997)	33,661	21,664	3,004	
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	06/03/2015	GOLDMAN, SACHS & CO.	4,009.000	111,312		105,816	101,188	923			923	3,705	105,816	2,659	2,837	5,496	2,998	
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	06/03/2015	GOLDMAN, SACHS & CO.	16,089.000	457,882		343,404	387,424	(57,818)			(57,818)	13,798	343,404	(34,693)	149,170	114,477	7,962	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		06/03/2015	CITIGROUP GLOBAL MARKETS	3,451.000	282,853		277,255	271,594	5,661			5,661		277,255		5,598	5,598	2,830	
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	06/03/2015	CREDIT SUISSE	1,718.000	122,632		117,826	121,866	(12,185)			(12,185)	8,146	117,826	(12,511)	17,317	4,806	982	
231021-10-6	CUMMINS IN C COM		06/03/2015	CITIGROUP GLOBAL MARKETS	721.000	97,740		95,158	103,947	(8,789)			(8,789)		95,158		2,582	2,582	1,125	
126650-10-0	CVS HEALTH CORPORATION		12/28/2015	Various	6,508.000	655,117		621,093	241,064	(15,345)			(15,345)		621,093		34,024	34,024	2,770	
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	06/03/2015	CREDIT SUISSE	4,400.000	336,567		266,717	286,617	(27,912)			(27,912)	8,011	266,717	(16,135)	85,985	69,850	1,823	
D1668R-12-3	DAIMLERCHRYSLER	D	06/03/2015	GOLDMAN, SACHS & CO.	2,559.000	241,510		198,288	213,567	(22,886)			(22,886)	7,606	198,288	(20,032)	63,254	43,222	5,023	
235851-10-2	DANAHER CO RP COM		11/06/2015	Various	1,104.000	97,724		91,611	79,882	(2,874)			(2,874)		91,611		6,113	6,113	289	
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	Various	2,054.000	163,904		149,834							149,834		14,070	14,070	1,130	
244199-10-5	DEERE & CO.		12/28/2015	Various	7,206.000	626,506		607,898	398,646	(5,471)			(5,471)		607,898		18,608	18,608	5,407	
G27823-10-6	DELPHI AUTOMOTIVE PLC		06/03/2015	CITIGROUP GLOBAL MARKETS	2,299.000	203,099		164,676	167,183	(2,508)			(2,508)		164,676		38,423	38,423	1,150	
247361-70-2	DELTA AIR LINES, INC.		09/16/2015	Various	2,108.000	95,079		88,897							88,897		6,181	6,181	531	
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	06/03/2015	GOLDMAN, SACHS & CO.	12,563.000	396,727		383,569	379,819	(9,778)			(9,778)	13,528	383,569	(38,750)	51,908	13,158	7,647	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	06/03/2015	GOLDMAN, SACHS & CO.	3,939.000	327,077		273,789	282,266	(18,531)			(18,531)	10,053	273,789	(27,660)	80,948	53,289	6,931	
D19225-10-7	DEUTSCHE POST AG COM STK	D	06/03/2015	GOLDMAN, SACHS & CO.	7,571.000	229,791		232,996	247,768	(23,596)			(23,596)	8,824	232,996	(23,539)	20,333	(3,205)	7,026	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	13,971.000	244,590		211,786	224,000	(39,987)			(39,987)	27,773	211,786	(36,361)	69,165	32,804	7,847	
25490A-30-9	DIRECTV		07/28/2015	Various	8,162.000	761,721		711,839	707,645	4,194			4,194		711,839		49,882	49,882		
254709-10-8	DISCOVER FINL SVCS		12/28/2015	Various	3,724.000	198,159		205,690							205,690		(7,531)	(7,531)	283	
25470M-10-9	DISH NETWORK CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	2,265.000	160,368		150,631	165,096	(14,465)			(14,465)		150,631		9,737	9,737		
254687-10-6	DISNEY WALT CO		11/06/2015	Various	5,036.000	562,707		463,601	426,587	(16,896)			(16,896)		463,601		99,106	99,106	5,543	
256669-10-2	DOLLAR GENERAL		12/08/2015	DISTRIBUTION	0.000	16									16			16		
256677-10-5	DOLLAR GENERAL CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	4,286.000	325,704		281,823	303,020	(21,197)			(21,197)		281,823		43,881	43,881	943	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		10/08/2015	Various	9,221.000	702,022		654,306	660,961	(6,656)			(6,656)		654,306		47,717	47,717	8,207	
233331-10-7	DTE ENERGY CO		11/06/2015	Various	6,762.000	526,478		511,925	434,096	(51,718)			(51,718)		511,925		14,553	14,553	9,151	
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/02/2015	DISTRIBUTION	0.000	54,498		54,498							54,498					
26441C-20-4	DUKE ENERGY HLDG CORP		11/06/2015	Various	2,646.000	192,612		192,264	112,194	(15,378)			(15,378)		192,264		348	348	2,135	
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		09/30/2015	DISTRIBUTION	0.000	7,654											7,654	7,654		
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)		09/30/2015	DISTRIBUTION	0.000	13,474											13,474	13,474		
269246-40-1	E TRADE FINANCIAL CORP		09/16/2015	Various	1,292.000	35,435		38,949							38,949		(3,513)	(3,513)		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	06/03/2015	GOLDMAN, SACHS & CO.	1,470.000	101,699		89,787	73,552	11,851			11,851	4,383	89,787	(10,897)	22,809	11,912	1,689	
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	06/03/2015	CREDIT SUISSE	7,300.000	656,036		556,113	555,469	(14,881)			(14,881)	15,526	556,113	(33,641)	133,564	99,923	2,983	
G29183-10-3	EATON CORP PLC	E	06/03/2015	CITIGROUP GLOBAL MARKETS	684.000	49,838		46,056	46,485	(429)			(429)		46,056		3,782	3,782	752	
278642-10-3	EBAY INC		07/21/2015	Various	57,696.000	3,851,190		3,628,050	3,237,900	(120,434)			(120,434)		3,628,050		223,140	223,140		
278865-10-0	ECOLAB INC		06/03/2015	CITIGROUP GLOBAL MARKETS	1,336.000	155,446		151,181	139,639	11,542			11,542		151,181		4,265	4,265	882	
532457-10-8	ELI LILLY & CO		10/06/2015	Various	2,840.000	221,016		169,018	195,932	(26,914)			(26,914)		169,018		51,998	51,998	2,840	
268648-10-2	EMC CORP		12/28/2015	Various	11,711.000	299,160		310,586							310,586		(11,427)	(11,427)	337	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
29250N-10-5	ENBRIDGE INC	C	06/03/2015	CITIGROUP GLOBAL MARKETS	5,614.000	272,127		255,841	289,558	(40,864)			(40,864)	7,147	255,841	(23,495)	39,781	16,287	3,540	
292505-10-4	ENCANA CORP COM NPV	C	06/03/2015	Various	6,651.000	83,283		74,256	92,853	22,968		43,856	(20,889)	2,292	74,256	(6,819)	15,846	9,027	400	
T3643A-14-5	ENI SPA	D	06/03/2015	Various	4,984.000	91,493		86,341	87,508	(124)		13,507	(13,631)	12,464	86,341	(15,980)	21,131	5,152	2,634	
26875P-10-1	EOG RESOURCES INC COM		12/03/2015	Various	1,950.000	173,555		169,104	179,537	(10,433)			(10,433)		169,104		4,451	4,451	653	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/03/2015	CITIGROUP GLOBAL MARKETS	3,192.000	229,513		223,456	229,313	(5,857)			(5,857)		223,456		6,057	6,057	3,360	
W26049-11-9	ERICSSON NAMN-AKTIER B	D	06/03/2015	GOLDMAN, SACHS & CO.	11,026.000	124,858		134,876	132,891	(6,163)			(6,163)	8,148	134,876	(15,248)	5,230	(10,018)	3,685	
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	06/03/2015	GOLDMAN, SACHS & CO.	2,053.000	257,916		223,718	230,239	(14,722)			(14,722)	8,200	223,718	(22,601)	56,800	34,199	1,980	
518439-10-4	ESTEE LAUDER COS.		06/03/2015	CITIGROUP GLOBAL MARKETS	2,696.000	235,502		194,641	205,435	(10,795)			(10,795)		194,641		40,861	40,861	1,294	
30040W-10-8	EVERSOURCE ENERGY		06/03/2015	CITIGROUP GLOBAL MARKETS	6,465.000	308,207		286,400							286,400		21,807	21,807	5,398	
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	17,584.000	332,248		270,977	298,308	(28,324)			(28,324)	993	270,977	(5,465)	66,735	61,270	2,140	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/28/2015	Various	5,320.000	460,463		433,584	297,446	(18,463)			(18,463)		433,584		26,879	26,879		
315616-10-2	F5 NETWORKS INC		12/28/2015	Various	1,541.000	151,314		163,374							163,374		(12,060)	(12,060)		
30303M-10-2	FACEBOOK INC		11/17/2015	Various	7,448.000	613,957		554,010	581,093	(27,083)			(27,083)		554,010		59,947	59,947		
J13440-10-2	FANUC LTD JPY50	D	06/03/2015	CREDIT SUISSE	700.000	154,535		120,894	116,448	1,192			1,192	3,255	120,894	(7,313)	40,954	33,641	2,377	
J1346E-10-0	FAST RETAILING CO	D	06/03/2015	CREDIT SUISSE	500.000	205,464		185,881	183,661	(2,913)			(2,913)	5,133	185,881	(11,245)	30,828	19,583	618	
31428X-10-6	FEDEX CORP		11/06/2015	Various	682.000	108,497		103,519							103,519		4,978	4,978		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/03/2015	CITIGROUP GLOBAL MARKETS	6,971.000	435,777		416,797	433,596	(16,799)			(16,799)		416,797		18,980	18,980	1,812	
316394-10-5	FIDELITY SOUTHERN CORP.		07/30/2015	Various	97,266.000	1,786,557		1,342,719	1,566,955	(224,236)			(224,236)		1,342,719		443,838	443,838	18,818	
316773-10-0	FIFTH THIRD BANCORP		12/28/2015	Various	8,128.000	162,007		160,470							160,470		1,537	1,537	106	
337738-10-8	FISERV INC COM		06/03/2015	CITIGROUP GLOBAL MARKETS	6,408.000	521,435		452,478	454,776	(2,298)			(2,298)		452,478		68,957	68,957		
345370-86-0	FORD MTR C O DEL COM PAR U		06/03/2015	CITIGROUP GLOBAL MARKETS	5,866.000	89,126		88,107							88,107		1,019	1,019	1,760	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/14/2015	GOLDMAN, SACHS & CO.	2,097.000	96,383		97,755							97,755		(1,372)	(1,372)		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	06/03/2015	GOLDMAN, SACHS & CO.	4,332.000	382,592		317,770	324,215	(17,992)			(17,992)	11,547	317,770	(32,103)	96,925	64,822	2,762	
D27348-12-3	FRESENIUS SE & CO KGAA	D	06/03/2015	GOLDMAN, SACHS & CO.	7,430.000	477,883		389,817	388,038	(12,042)			(12,042)	13,820	389,817	(39,381)	127,447	88,066	2,677	
J14208-10-2	FUJI FILM HLDGS CO NPV	D	06/03/2015	CREDIT SUISSE	9,800.000	378,995		337,836	302,513	26,867			26,867	8,455	337,836	(20,437)	61,596	41,160	2,368	
369550-10-8	GENERAL DYNAMICS CORP		12/28/2015	Various	2,998.000	419,247		374,353	263,680	(42,151)			(42,151)		374,353		44,894	44,894	2,510	
370023-10-3	GENERAL GROWTH PROPERTIES		06/03/2015	CITIGROUP GLOBAL MARKETS	12,093.000	333,083		313,474	340,176	(26,703)			(26,703)		313,474		19,610	19,610	4,112	
370334-10-4	GENERAL MLS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	4,283.000	238,533		216,077	228,412	(12,335)			(12,335)		216,077		22,456	22,456	3,641	
37045V-10-0	GENERAL MOTORS CO		06/03/2015	CITIGROUP GLOBAL MARKETS	762.000	27,381		24,558	26,601	(2,044)			(2,044)		24,558		2,823	2,823	229	
375558-10-3	GILEAD SCIENCES INC		12/28/2015	Various	2,011.000	204,574		205,609							205,609		(1,035)	(1,035)	865	
H3238Q-10-2	GIVAUDAN SA REG	D	06/03/2015	GOLDMAN, SACHS & CO.	209.000	384,782		356,978	377,132	(33,963)			(33,963)	13,810	356,978	8,972	18,832	27,803	10,911	
G3910J-11-2	GLAXOSMITHKLINE PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	1,538.000	33,880		35,254	32,998	2,146			2,146	110	35,254	(711)	(663)	(1,374)	971	
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	10/30/2015	DISTRIBUTION	0.000	21,800		21,941							21,941	(142)		(142)		
38141G-10-4	GOLDMAN SACHS GROUP INC		12/28/2015	Various	1,886.000	367,508		340,730							340,730		26,778	26,778	1,453	
38259P-70-6	GOOGLE INC CLASS C		10/06/2015	Various	4,041.000	2,168,851		2,168,884	2,127,182	41,702			41,702		2,168,884		(33)	(33)		
38259P-50-8	GOOGLE INC.		10/05/2015	Various	3,972.000	2,173,210		2,173,250	2,107,782	65,469			65,469		2,173,250		(40)	(40)		
39138C-10-6	GREAT-WEST LIFECO INC	C	06/03/2015	CITIGROUP GLOBAL MARKETS	693.000	20,421		18,220							18,220	(695)	2,896	2,201	305	
Y30327-10-3	HANG SENG BANK	D	06/03/2015	CREDIT SUISSE	2,500.000	50,164		42,266	41,651	616			616	(2)	42,266	10	7,889	7,899	1,096	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/28/2015	Various	7,825.000	330,362		333,759	179,809	(5,220)			(5,220)		333,759		(3,396)	(3,396)	2,329	
40412C-10-1	HCA HOLDINGS INC		12/04/2015	Various	1,858.000	150,651		125,170	136,359	(11,188)			(11,188)		125,170		25,481	25,481		
42217K-10-6	HEALTH CARE REIT INC		09/30/2015	Various	8,938.000	631,502		646,861	676,338	(29,478)			(29,478)		646,861		(15,359)	(15,359)	18,021	
427866-10-8	HERSHEY COMPANY		06/03/2015	CITIGROUP GLOBAL MARKETS	4,927.000	451,768		475,717	512,063	(36,346)			(36,346)		475,717		(23,949)	(23,949)	5,272	
428236-10-3	HEWLETT-PACKARD CO		11/03/2015	Various	27,051.000	1,017,666		1,017,675	1,085,557	(67,882)			(67,882)		1,017,675		(9)	(9)	18,178	
H36940-13-0	HOLCIM	D	09/22/2015	Various	3,908.600	355,962		328,988	280,618	(28,866)			(28,866)	32,314	328,988	(15,524)	42,497	26,974		
437076-10-2	HOME DEPOT INC		12/28/2015	Various	7,920.000	947,560		860,897	435,416	(35,405)			(35,405)		860,897		86,662	86,662	7,284	
43785V-10-2	HOMESTREET INC.		10/06/2015	Various	106,567.000	2,478,164		1,778,199	1,855,331	(77,132)			(77,132)		1,778,199		699,965	699,965		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
J22302-11-1	HONDA MOTOR CO., LTD.	D	06/03/2015	CREDIT SUISSE	7,600.000	261,693		239,084	223,509	9,328			9,328	6,247	239,084	(14,463)	37,072	22,608	2,338	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/06/2015	Various	619.000	64,763		59,717	51,459	(1,590)			(1,590)		59,717		5,046	5,046	641	
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/03/2015	DISTRIBUTION	0.000	45,202		45,212							45,212	(9)		(9)		
440452-10-0	HORMEL FOODS CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	5,205.000	296,128		285,994	271,181	14,814			14,814		285,994		10,133	10,133	2,603	
J22848-10-5	HOYA CORPORATION	D	06/03/2015	CREDIT SUISSE	8,500.000	326,188		310,580	291,025	11,420			11,420	8,134	310,580	(18,788)	34,396	15,608	2,602	
444859-10-2	HUMANA INC COM		09/30/2015	Various	1,415.000	298,762		201,577	188,586	(5,167)			(5,167)		201,577		97,185	97,185	764	
Y38024-10-8	HUTCHISON WHAMPOA	D	05/27/2015	MERGER	46,000.000	479,441		586,068	529,411	56,678			56,678	(20)	586,068	(144)	(106,484)	(106,628)	10,415	
E6165F-16-6	IBERDROLA	D	07/15/2015	Various	0.480	14,013		15,512							15,512	(1,499)		(1,499)		
452308-10-9	ILLINOIS TOOL WKS INC		12/28/2015	Various	5,002.000	466,699		458,440	195,082	46			46		458,440		8,259	8,259	2,096	
E6282J-12-5	INDITEX SA	D	06/03/2015	GOLDMAN, SACHS & CO.	9,541.000	328,534		273,715	273,677	(9,710)			(9,710)	9,747	273,715	(27,652)	82,472	54,820	2,215	
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/03/2015	GOLDMAN, SACHS & CO.	14,093.000	237,282		179,634	184,687	(27,879)			(27,879)	22,826	179,634	(30,839)	88,487	57,648	1,599	
G47791-10-1	INGERSOLL-RAND PLC	E	06/03/2015	Various	4,756.000	328,557		268,048	301,483	(33,435)			(33,435)		268,048		60,509	60,509	1,379	
458140-10-0	INTEL CORP		12/28/2015	Various	4,688.000	161,727		162,746							162,746		(1,019)	(1,019)	166	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/03/2015	CITIGROUP GLOBAL MARKETS	596.000	139,601		131,631	130,697	934			934		131,631		7,970	7,970	387	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/06/2015	Various	64.000	8,874		9,278							9,278		(404)	(404)	234	
460146-10-3	INTERNATIONAL PAPER CO		06/03/2015	Various	4,193.000	214,820		230,462	224,661	5,801			5,801		230,462		(15,642)	(15,642)	3,354	
T55067-10-1	INTESA SANPAOLO EURO.52	D	06/03/2015	GOLDMAN, SACHS & CO.	166,918.000	624,862		479,355	489,195	(71,207)			(71,207)	61,368	479,355	(82,823)	228,330	145,507	11,027	
461202-10-3	INTUIT INC.		06/03/2015	CITIGROUP GLOBAL MARKETS	2,983.000	318,680		272,485	275,003	(2,518)			(2,518)		272,485		46,195	46,195	1,492	
G491BT-10-8	INVESCO LTD		06/03/2015	CITIGROUP GLOBAL MARKETS	2,871.000	114,333		114,444	113,462	982			982		114,444		(111)	(111)	1,493	
W48102-12-8	INVESTOR B	D	06/03/2015	GOLDMAN, SACHS & CO.	3,570.000	143,081		130,055	129,835	(7,740)			(7,740)	7,961	130,055	(14,703)	27,728	13,025	3,268	
G4984A-11-0	ITV PLC ORD GBP0.10	D	06/03/2015	GOLDMAN, SACHS & CO.	65,694.000	271,914		211,860	220,438	(9,312)			(9,312)	734	211,860	(4,273)	64,326	60,054	9,573	
471109-10-8	JARDEN CORP		04/14/2015	GOLDMAN, SACHS & CO.	2,640.000	140,419		128,975							128,975		11,444	11,444		
478160-10-4	JOHNSON & JOHNSON		11/06/2015	Various	1,858.000	186,793		184,366							184,366		2,426	2,426	1,858	
478366-10-7	JOHNSON CONTROLS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	228.000	12,053		11,425	11,022	403			403		11,425		628	628	178	
46625H-10-0	JP MORGAN CHASE & CO		06/24/2015	Various	1,112.000	74,162		67,351	69,589	(2,238)			(2,238)		67,351		6,811	6,811	890	
48203R-10-4	JUNIPER NETWORKS INC		12/28/2015	Various	7,589.000	212,771		222,364							222,364		(9,592)	(9,592)	205	
J30642-16-9	KAO CORP	D	06/03/2015	CREDIT SUISSE	10,000.000	459,325		384,630	396,764	(23,223)			(23,223)	11,090	384,630	(23,268)	97,962	74,695	2,561	
B5337G-16-2	KBC GROUP NV	D	06/03/2015	GOLDMAN, SACHS & CO.	5,669.000	386,581		301,964	318,946	(57,154)			(57,154)	40,172	301,964	(52,284)	136,901	84,618	9,654	
J31843-10-5	KDDI CORP JPY5000	D	06/03/2015	CREDIT SUISSE	13,900.000	313,130		302,214	295,131	(1,166)			(1,166)	8,249	302,214	(18,282)	29,199	10,917	2,871	
487836-10-8	KELLOGG CO.		06/03/2015	CITIGROUP GLOBAL MARKETS	6,643.000	413,612		409,209	434,718	(25,509)			(25,509)		409,209		4,403	4,403	6,510	
493267-10-8	KEYCORP NEW COM		12/28/2015	Various	8,627.000	112,007		113,236							113,236		(1,229)	(1,229)	216	
J32491-10-2	KEYENCE CORP JPY50	D	06/03/2015	CREDIT SUISSE	400.000	217,712		191,747	179,524	7,205			7,205	5,018	191,747	(11,599)	37,565	25,966	274	
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/03/2015	CITIGROUP GLOBAL MARKETS	609.000	20,227		18,781	20,566	(1,785)			(1,785)		18,781		1,446	1,446		
494368-10-3	KIMBERLY-CLARK CORP		11/06/2015	Various	3,305.000	367,995		348,473	276,256	(29,740)			(29,740)		348,473		19,522	19,522	6,217	
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	06/03/2015	GOLDMAN, SACHS & CO.	43,681.000	246,399		206,120	231,915	(26,566)			(26,566)	772	206,120	(4,157)	44,435	40,279	4,651	
500255-10-4	KOHLS CORP		11/11/2015	Various	4,850.000	316,864		275,956	296,044	(20,088)			(20,088)		275,956		40,908	40,908	2,183	
X4551T-10-5	KONE B	D	06/03/2015	GOLDMAN, SACHS & CO.	5,181.000	222,018		228,860	237,104	(16,689)			(16,689)	8,445	228,860	(23,121)	16,279	(6,842)	5,849	
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	06/03/2015	GOLDMAN, SACHS & CO.	14,513.000	315,290		235,036	259,120	(57,140)			(57,140)	33,056	235,036	(40,942)	121,196	80,254	6,635	
50076Q-10-6	KRAFT FOODS GROUP INC		07/07/2015	Various	12,614.000	1,092,041		734,314	790,393	(56,079)			(56,079)		734,314		357,728	357,728	13,875	
501044-10-1	KROGER CO		11/06/2015	Various	8,892.000	523,122		443,338	353,219	(31,327)			(31,327)		443,338		79,785	79,785	3,408	
J36662-13-8	KUBOTA CORP	D	06/03/2015	CREDIT SUISSE	11,000.000	182,341		167,554	161,566	1,472			1,472	4,516	167,554	(10,136)	24,923	14,787	1,210	
J37479-11-0	KYOCERA CORP JPY50	D	06/03/2015	CREDIT SUISSE	5,900.000	318,988		280,582	273,409	(469)			(469)	7,642	280,582	(16,973)	55,379	38,406	2,424	
501797-10-4	L BRANDS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	3,747.000	322,813		289,504	324,303	(34,798)			(34,798)		289,504		33,309	33,309	11,241	
502424-10-4	L-3 COMMUNICATIONS		12/28/2015	Various	2,114.000	240,820		248,363							248,363		(7,543)	(7,543)	1,160	
F54432-11-1	LAFARGE (FRANCE)	D	07/09/2015	MERGER	5,142.000	347,540		354,482	361,379	(19,768)			(19,768)	12,871	354,482	(42,035)	35,093	(6,942)	6,243	
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	09/22/2015	Various	1.050	20,143		19,908							19,908	251	(16)	235		
F01764-10-3	L'AIR LIQUIDE S.A.	D	06/03/2015	GOLDMAN, SACHS & CO.	2,106.000	277,975		258,085	262,100	(13,350)			(13,350)	9,335	258,085	(26,073)	45,963	19,890	5,068	
G5375M-11-8	LAND SECURITIES GROUP	D	06/03/2015	GOLDMAN, SACHS & CO.	27,582.000	537,644		501,572	497,597	2,319			2,319	1,656	501,572	(10,115)	46,188	36,073	5,339	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	06/03/2015	GOLDMAN, SACHS & CO.	61,175.000	248,334		234,047	237,134	(3,876)			(3,876)	789	234,047	(4,720)	19,007	14,287	7,848	
524901-10-5	LEGG MASON INC COM		12/28/2015	Various	7,225.000	347,978		367,232							367,232		(19,254)	(19,254)	948	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
F56196-18-5	LEGRAND	D	06/26/2015	Various	6,246.000	364,303		327,247	329,113	(35,932)			(35,932)	31,678	327,247	(49,209)	86,266	37,057	5,570	
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	07/06/2015	Various	5,918.000	342,459		299,141	285,899	(17,379)			(17,379)		299,141		43,318	43,318		
G5480U-15-3	LIBERTY LILAC GROUP C	F	07/28/2015	DIRECT	0.100	5		6							6		(1)	(1)		
534187-10-9	LINCOLN NA TL CORP IN COM		09/16/2015	Various	49.000	2,474		2,902							2,902		(428)	(428)	10	
D50348-10-7	LINDE AG	D	06/03/2015	GOLDMAN, SACHS & CO.	1,697.000	331,208		316,754	316,644	(11,167)			(11,167)	11,277	316,754	(32,000)	46,454	14,454	4,468	
53578A-10-8	LINKEDIN CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	98.000	20,898		21,829	22,512	(683)			(683)		21,829		(931)	(931)		
539830-10-9	LOCKHEED MARTIN CORP		11/06/2015	Various	902.000	174,887		152,052	160,026	(21,173)			(21,173)		152,052		22,835	22,835	2,706	
G56350-11-2	LONMIN	D	12/22/2015	Various	17.968	409		429							429	(21)	1	(19)		
G56350-17-9	LONMIN PLC	D	12/30/2015	DIRECT	0.419	10									10		(10)	(10)		
548661-10-7	LOWES COS INC USD0.50		12/28/2015	Various	9,169.000	667,476		607,548	311,389	(47,120)			(47,120)		607,548		59,928	59,928	2,082	
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	06/03/2015	GOLDMAN, SACHS & CO.	193.000	35,984		30,328	30,886	(1,658)			(1,658)	1,100	30,328	(3,064)	8,720	5,656	346	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/28/2015	Various	31,257.000	2,662,585		2,374,296	2,328,588	(129,452)			(129,452)		2,374,296		288,290	288,290	1,474	
55261F-10-4	M & T BANK CORP		09/16/2015	Various	352.000	42,679		43,975							43,975		(1,297)	(1,297)	246	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	06/03/2015	CREDIT SUISSE	2,194.000	136,926		114,002	104,657	2,349			2,349	6,995	114,002	(12,105)	35,029	22,924	3,349	
55616P-10-4	MACYS INC		12/04/2015	Various	92,345.000	6,002,508		5,669,885	6,071,684	(401,799)			(401,799)		5,669,885		332,623	332,623	30,372	
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	06/03/2015	CITIGROUP GLOBAL MARKETS	3,235.000	190,277		169,771	175,806	(10,375)			(10,375)	4,339	169,771	(15,591)	36,096	20,506	1,843	
56585A-10-2	MARATHON PETROLEUM CORP		12/03/2015	CITIGROUP GLOBAL MARKETS	596.000	60,907		50,463	53,795	(3,332)			(3,332)		50,463		10,443	10,443	596	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	06/03/2015	GOLDMAN, SACHS & CO.	25,905.000	230,644		192,608	193,400	(1,436)			(1,436)	644	192,608	(3,884)	41,920	38,036	4,661	
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/28/2015	Various	7,292.000	555,198		547,878	418,943	(5,857)			(5,857)		547,878		7,320	7,320	2,536	
574599-10-6	MASCO CORP		07/01/2015	Various	3,650.000	111,478		111,304							111,304		175	175	329	
57636Q-10-4	MASTERCARD INC CLASS A		06/03/2015	CITIGROUP GLOBAL MARKETS	3,338.000	312,077		279,690	287,602	(7,912)			(7,912)		279,690		32,388	32,388	1,068	
579780-20-6	MCCORMICK & CO.		06/03/2015	CITIGROUP GLOBAL MARKETS	7,070.000	551,348		512,873	525,301	(12,428)			(12,428)		512,873		38,475	38,475	5,656	
580135-10-1	MCDONALDS CORP		12/28/2015	Various	2,094.000	242,557		234,978	14,524	401			401		234,978		7,579	7,579	541	
580645-10-9	MCGRAW HILL FINANCIAL INC		06/03/2015	CITIGROUP GLOBAL MARKETS	1,422.000	147,294		131,235	126,530	4,705			4,705		131,235		16,059	16,059	939	
581550-10-3	MCKESSON CORP		12/03/2015	Various	1,213.000	287,493		250,700	251,795	(1,095)			(1,095)		250,700		36,793	36,793	582	
585055-10-6	MEDTRONIC INC.		01/30/2015	EXCHANGE	13,067.000	801,973		801,990	943,437	(141,447)			(141,447)		801,990		(18)	(18)	3,985	
G5960L-10-3	MEDTRONIC PLC	E	11/06/2015	Various	6,966.480	535,618		467,825							467,825		67,793	67,793	2,469	
58933Y-10-5	MERCK & CO. INC.		12/28/2015	Various	4,676.000	254,561		256,456							256,456		(1,895)	(1,895)	1,971	
999999-9M-9	METOKOTE CORP WARRANTS		04/16/2015	DISTRIBUTION	0.000	696											696	696		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	06/03/2015	GOLDMAN, SACHS & CO.	2,347.000	259,961		207,305	213,766	(14,075)			(14,075)	7,613	207,305	(20,943)	73,599	52,656	5,445	
J43830-11-6	MITSUBISHI CORPORATION	D	06/03/2015	CREDIT SUISSE	16,600.000	378,165		329,054	306,954	13,521			13,521	8,579	329,054	(19,906)	69,017	49,111	3,423	
J43916-11-3	MITSUBISHI ESTATE CO	D	06/03/2015	CREDIT SUISSE	6,000.000	131,082		144,465	127,887	13,004			13,004	3,575	144,465	(8,739)	(4,645)	(13,384)	331	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	06/03/2015	CREDIT SUISSE	46,700.000	343,606		267,868	258,828	1,806			1,806	7,234	267,868	(16,204)	91,942	75,738	2,877	
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	06/03/2015	CREDIT SUISSE	5,000.000	143,016		153,594	135,744	14,056			14,056	3,794	153,594	(9,292)	(1,287)	(10,579)	483	
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	06/03/2015	CREDIT SUISSE	116,500.000	250,295		201,035	196,766	(1,231)			(1,231)	5,500	201,035	(12,161)	61,422	49,260	3,170	
608190-10-4	MOHAWK INDUSTRIES INC		04/14/2015	Various	524.000	95,919		97,217							97,217		(1,299)	(1,299)		
60871R-20-9	MOLSON COORS BREWING CO. CL B		05/15/2015	GOLDMAN, SACHS & CO.	5,555.000	416,136		427,644	413,959	13,685			13,685		427,644		(11,508)	(11,508)	2,278	
609207-10-5	MONDELEZ INTERNATIONAL INC		11/06/2015	Various	2,311.000	106,124		101,568							101,568		4,556	4,556		
611740-10-1	MONSTER BEVERAGE CORPORATION		06/17/2015	Various	4,081.000	488,157		447,137	442,176	4,961			4,961		447,137		41,020	41,020		
615369-10-5	MOODYS CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	1,996.000	217,927		203,104	191,237	11,867			11,867		203,104		14,823	14,823	1,357	
617446-44-8	MORGAN STANLEY		06/03/2015	CITIGROUP GLOBAL MARKETS	42.000	1,638		1,495	1,630	(135)			(135)		1,495		143	143	11	
61945C-10-3	MOSAIC COMPANY		12/03/2015	Various	1,355.000	61,521		60,176	61,856	(1,680)			(1,680)		60,176		1,346	1,346	711	
620076-30-7	MOTOROLA SOLUTIONS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	4,431.000	263,524		292,614	297,231	(4,617)			(4,617)		292,614		(29,090)	(29,090)	3,013	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	623.000	117,488		121,949	124,953	(7,454)			(7,454)	4,450	121,949	(12,320)	7,859	(4,461)	3,862	
J46840-10-4	MURATA MANUFACTURING CO LTD	D	06/03/2015	CREDIT SUISSE	3,000.000	486,422		332,480	331,540	(8,327)			(8,327)	9,267	332,480	(20,113)	174,056	153,943	2,071	
628530-10-7	MYLAN INC		03/06/2015	Various	9,221.000	517,826		517,826	519,788	(1,961)			(1,961)		517,826					
N59465-10-9	MYLAN NV	E	12/03/2015	Various	2,588.000	187,326		145,335							145,335		41,991	41,991		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		08/13/2015	Various	92,267.000	1,983,741		1,735,542	1,790,902	(27,472)		27,889	(55,360)		1,735,542		248,198	248,198	9,227	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	06/03/2015	CREDIT SUISSE	1,885.000	48,527		42,317							42,317	(395)	6,605	6,210		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
H57312-64-9	NESTLE SA PAR CHF1	D	06/03/2015	GOLDMAN, SACHS & CO.	1,489.000	113,984		111,181	109,317	(2,138)			(2,138)	4,003	111,181	2,794	8	2,802	2,205	
64110L-10-6	NETFLIX INC		06/03/2015	CITIGROUP GLOBAL MARKETS	81.000	50,353		30,991	27,670	3,321			3,321		30,991		19,362	19,362		
65080T-10-2	NEWBRIDGE BANCORP		12/17/2015	Various	242,866.000	2,539,377		1,998,112	2,115,363	(117,251)			(117,251)		1,998,112		541,265	541,265	10,706	
651639-10-6	NEWMONT MINING CORP		06/03/2015	Various	14,416.000	380,201		284,818	272,462	12,356			12,356		284,818		95,382	95,382	360	
65339F-10-1	NEXTERA ENERGY INC		11/06/2015	Various	3,071.000	311,521		299,007	181,650	(21,209)			(21,209)		299,007		12,514	12,514	4,237	
J52968-10-4	NIDEC CORPORATION JPY50	D	06/03/2015	CREDIT SUISSE	5,200.000	383,440		332,259	340,508	(17,766)			(17,766)	9,517	332,259	(20,100)	71,280	51,181	1,419	
654106-10-3	NIKE INC CL B		06/03/2015	CITIGROUP GLOBAL MARKETS	1,467.000	150,371		141,353	141,052	301			301		141,353		9,017	9,017	1,232	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	06/03/2015	CREDIT SUISSE	3,100.000	217,106		174,322	160,591	9,242			9,242	4,489	174,322	(10,545)	53,330	42,784	1,926	
J57160-12-9	NISSAN MOTOR CO CMN STK	D	06/03/2015	CREDIT SUISSE	11,000.000	116,881		101,451	96,977	1,764			1,764	2,711	101,451	(6,137)	21,567	15,430	1,236	
656568-50-8	NORTEL NETWORKS CORP	I	08/12/2015	DISTRIBUTION	0.000	976											976	976		
664397-10-6	NORTHEAST UTILITIES		02/23/2015	EXCHANGE	12,023.000	532,607		532,619	643,471	(110,852)			(110,852)		532,619		(12)	(12)		
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC	C	02/24/2015	DISTRIBUTION	0.000	2,045											2,045	2,045		
665859-10-4	NORTHERN TRUST CORP		09/16/2015	Various	3,720.000	276,566		259,397	213,658	2,682			2,682		259,397		17,169	17,169	3,431	
666807-10-2	NORTHROP GRUMMAN CORP		12/28/2015	Various	3,600.000	614,635		516,749	325,879	(53,999)			(53,999)		516,749		97,887	97,887	4,221	
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	06/03/2015	GOLDMAN, SACHS & CO.	6,570.000	681,353		497,864	610,617	(159,214)			(159,214)	46,461	497,864	(6,241)	189,729	183,489	11,423	
K72807-13-2	NOVO-NORDISK B ORD	D	06/03/2015	GOLDMAN, SACHS & CO.	15,881.000	917,022		697,004	671,757	1,156			1,156	24,091	697,004	(71,725)	291,743	220,018	8,473	
J59399-10-5	NTT DOCOMO, INC	D	06/03/2015	CREDIT SUISSE	21,700.000	407,851		346,568	319,993	17,631			17,631	8,944	346,568	(20,965)	82,247	61,282	5,239	
G67395-11-4	OLD MUTUAL PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	124,051.000	408,906		387,590	368,480	17,883			17,883	1,227	387,590	(7,816)	29,132	21,316	11,831	
681919-10-6	OMNICOM GROUP		11/06/2015	Various	6,618.000	498,547		466,950	292,604	(32,520)			(32,520)		466,950		31,597	31,597	5,678	
68389X-10-5	ORACLE CORP COM		08/12/2015	Various	7,726.000	339,660		298,249	347,438	(49,189)			(49,189)		298,249		41,411	41,411	2,086	
67103H-10-7	OREILLY AUTOMOTIVE INC		09/16/2015	Various	2,535.000	575,845		460,035	386,203	(28,447)			(28,447)		460,035		115,810	115,810		
J61933-12-3	ORIX CORP COMMON STOCK	D	06/03/2015	CREDIT SUISSE	14,000.000	225,982		189,722	177,897	6,852			6,852	4,972	189,722	(11,477)	47,738	36,261	3,438	
69007J-10-6	OUTFRONT MEDIA INC		02/03/2015	Various	18,687.620	539,725		498,830	501,576	(2,745)			(2,745)		498,830		40,895	40,895		
69331C-10-8	P G & E CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	4,907.000	254,983		247,894	261,249	(13,355)			(13,355)		247,894		7,089	7,089	4,465	
696429-30-7	PALL CORP		10/29/2015	DISTRIBUTION	0.000	234											234	234		
J41121-10-4	PANASONIC CORP	D	06/03/2015	CREDIT SUISSE	16,800.000	242,228		210,423	199,955	4,879			4,879	5,589	210,423	(12,729)	44,534	31,805	1,143	
69840W-10-8	PANERA BREAD COMPANY		10/22/2015	GOLDMAN, SACHS & CO.	52.000	9,433		9,088							9,088		345	345		
704326-10-7	PAYCHEX INC		06/03/2015	CITIGROUP GLOBAL MARKETS	8,639.000	423,251		410,426	398,863	11,563			11,563		410,426		12,825	12,825	6,566	
70469L-10-0	PEAK RESORTS INC		08/06/2015	Various	154,067.000	1,059,224		983,352	1,232,536			249,184	(249,184)		983,352		75,872	75,872	38,511	
G69651-10-0	PEARSON	D	06/03/2015	GOLDMAN, SACHS & CO.	7,024.000	140,252		136,018	130,332	5,252			5,252	434	136,018	(2,743)	6,978	4,235	3,625	
713448-10-8	PEPSICO INC.		11/06/2015	Various	6,569.000	630,097		582,706	467,505	(38,467)			(38,467)		582,706		47,391	47,391	11,849	
G97822-10-3	PERRIGO PLC	E	06/03/2015	CITIGROUP GLOBAL MARKETS	1,389.000	272,064		220,463	232,185	(11,723)			(11,723)		220,463		51,601	51,601	347	
717081-10-3	PFIZER INC		12/28/2015	Various	133,069.000	4,586,350		4,056,021	3,778,651	(101,614)			(101,614)		4,056,021		530,330	530,330	69,821	
718546-10-4	PHILLIPS 66		12/28/2015	Various	2,517.000	204,809		210,088	26,171	482			482		210,088		(5,279)	(5,279)	711	
723787-10-7	PIONEER NA T RES CO COM		12/03/2015	Various	43.000	6,489		6,159	6,401	(242)			(242)		6,159		330	330	2	
693475-10-5	PNC FINL SVCS GROUP INC		12/28/2015	Various	1,950.000	183,538		181,987							181,987		1,550	1,550	75	
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	06/03/2015	CREDIT SUISSE	17,000.000	160,891		164,096	164,961	(859)			(859)	(6)	164,096	40	(3,245)	(3,205)	4,405	
693506-10-7	PPG INDUSTRIES INC		06/03/2015	CITIGROUP GLOBAL MARKETS	1,702.000	391,426		353,955	393,417	(39,462)			(39,462)		353,955		37,470	37,470	2,366	
69351T-10-6	PPL CORP		06/03/2015	Various	9,837.000	359,680		350,042	357,378	(34,331)			(34,331)		350,042		9,639	9,639	7,329	
741503-40-3	PRICELINE.COM		06/03/2015	CITIGROUP GLOBAL MARKETS	40.000	47,747		46,670	45,608	1,062			1,062		46,670		1,077	1,077		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/16/2015	Various	117.000	5,736		6,001							6,001		(265)	(265)	44	
742718-10-9	PROCTER & GAMBLE CO		11/06/2015	Various	1,495.000	121,697		118,402							118,402		3,295	3,295	788	
74340W-10-3	PROLOGIS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	9,192.000	367,158		379,710	395,532	(15,822)			(15,822)		379,710		(12,551)	(12,551)	3,309	
G72899-10-0	PRUDENTIAL CORP	D	06/03/2015	GOLDMAN, SACHS & CO.	5,887.000	145,876		136,700	136,956	(712)			(712)	456	136,700	(2,757)	11,932	9,176	2,374	
74460D-10-9	PUBLIC STORAGE		06/03/2015	CITIGROUP GLOBAL MARKETS	1,459.000	281,602		272,534	269,696	2,837			2,837		272,534		9,069	9,069	2,043	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/03/2015	CITIGROUP GLOBAL MARKETS	7,896.000	326,367		320,831	326,973	(6,142)			(6,142)		320,831		5,536	5,536	3,079	
F7607Z-16-5	PUBLICIS GROUPE	D	06/03/2015	GOLDMAN, SACHS & CO.	3,986.000	322,002		286,575	287,660	(11,330)			(11,330)	10,245	286,575	(28,951)	64,378	35,427	4,515	
Q78063-11-4	QBE INS GROUP NPV	D	06/03/2015	CREDIT SUISSE	3,487.000	37,948		33,792	31,989	(335)			(335)	2,138	33,792	(3,588)	7,743	4,155	580	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
747525-10-3	QUALCOMM INC		12/28/2015	Various	4,518.000	244,624		261,843							261,843		(17,219)	(17,219)	1,921	
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/16/2015	Various	912.000	49,219		49,854							49,854		(634)	(634)	282	
755111-50-7	RAYTHEON COMPANY		11/06/2015	Various	2,754.000	290,204		284,130	239,056	(14,959)			(14,959)		284,130		6,074	6,074	2,818	
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	2,272.000	202,460		181,571	184,571	(3,615)			(3,615)	614	181,571	(3,662)	24,551	20,889	2,739	
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	174.000	89,472		71,579	71,384	195			195		71,579		17,893	17,893		
N73430-11-3	RELX NV	D	11/01/2015	Various	17,629.620	526,217		517,244	423,227	(20,942)			(20,942)	15,074	517,244	(46,863)	55,835	8,973	7,235	
G74570-12-1	RELX PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	24,183.000	403,200		403,495	414,783	(12,669)			(12,669)	1,381	403,495	(8,137)	7,842	(295)	7,123	
F77098-10-5	RENAULT SA COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	1,915.000	205,684		138,737	140,263	(19,122)			(19,122)	17,596	138,737	(23,971)	90,918	66,948	3,538	
E8471S-13-0	REPSOL YPF SA EUR1	D	12/30/2015	Various	1.140	70,882		77,534							77,534	(6,652)		(6,652)		
760759-10-0	REPUBLIC S VCS INC COM		11/06/2015	Various	799.000	34,995		32,559							32,559		2,436	2,436	240	
767754-10-4	RITE AID CORP.		10/22/2015	Various	37,716.000	274,930		254,926							254,926		20,004	20,004		
773903-10-9	ROCKWELL AUTOMATION INC		06/03/2015	CITIGROUP GLOBAL MARKETS	2,463.000	311,056		273,718	273,886	(168)			(168)		273,718		37,339	37,339	3,202	
774341-10-1	ROCKWELL COLLINS INC		11/06/2015	Various	959.000	89,054		85,651							85,651		3,403	3,403	264	
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	11/23/2015	Various	11,058.000	185,193		161,747	150,008	(4,271)			(4,271)	499	161,747	(2,900)	26,346	23,446		
G76312-15-9	ROLLS-ROYCE HOLDINGS PLC	D	07/03/2015	DIRECT	4,831,083.000	7,538		7,537							7,537	(20)	21	1		
776696-10-6	ROPER TECHNOLOGIES INC		06/03/2015	CITIGROUP GLOBAL MARKETS	2,613.000	460,961		409,857	408,543	1,314			1,314		409,857		51,105	51,105	1,307	
778296-10-3	ROSS STORES, INC.		09/16/2015	Various	6,154.000	530,333		450,699	405,318	(57,148)			(57,148)		450,699		79,634	79,634	1,894	
D6629K-10-9	RWE AG (NEU) CMN STK	D	06/03/2015	Various	972.000	23,508		24,825							24,825	(501)	(815)	(1,316)	778	
F03381-13-8	SAFRAN	D	06/03/2015	GOLDMAN, SACHS & CO.	2,564.000	183,796		166,810	159,007	2,140			2,140	5,663	166,810	(16,852)	33,838	16,986	1,555	
79466L-30-2	SALESFORCE.COM INC		06/03/2015	CITIGROUP GLOBAL MARKETS	1,231.000	90,433		77,175	73,011	4,164			4,164		77,175		13,258	13,258		
X75653-10-9	SAMPO PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	1,303.000	63,511		62,096	61,207	(1,291)			(1,291)	2,180	62,096	(6,273)	7,689	1,415	2,372	
F5548N-10-1	SANOFI S.A.	D	06/03/2015	GOLDMAN, SACHS & CO.	2,540.000	260,656		242,960	232,544	2,134			2,134	8,282	242,960	(24,545)	42,241	17,696	6,985	
Q82869-11-8	SANTOS	D	06/03/2015	Various	5,904.000	36,846		32,204	39,860	19,204		29,525	(10,321)	2,664	32,204	(3,419)	8,062	4,643	696	
D66992-10-4	SAP AG	D	06/03/2015	GOLDMAN, SACHS & CO.	2,399.000	181,992		163,337	169,124	(11,810)			(11,810)	6,023	163,337	(16,501)	35,156	18,655	2,161	
S48341-08-5	SCHNEIDER ELECTRIC	D	06/03/2015	Various	3,513.000	287,426		285,089	257,648	(21,589)			(21,589)	33,758	285,089	(49,987)	52,325	2,337	1,871	
J69972-10-7	SECOM CO. LTD. ORD	D	06/03/2015	CREDIT SUISSE	7,000.000	471,186		414,801	405,480	(2,012)			(2,012)	11,333	414,801	(25,093)	81,478	56,385	3,109	
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	06/03/2015	CREDIT SUISSE	4,900.000	201,907		190,528	178,128	7,421			7,421	4,979	190,528	(11,526)	22,905	11,379	1,221	
824348-10-6	SHERWIN WILLIAMS CO		06/03/2015	Various	1,863.000	536,669		464,569	393,508	(33,351)			(33,351)		464,569		72,100	72,100	2,005	
G8124V-10-8	SHIRE PLC COM	D	06/03/2015	GOLDMAN, SACHS & CO.	2,739.000	231,483		188,461	193,596	(5,780)			(5,780)	644	188,461	(3,801)	46,822	43,022	507	
828806-10-9	SIMON PPTY GROUP INC		06/03/2015	CITIGROUP GLOBAL MARKETS	2,196.000	392,910		393,071	399,914	(6,843)			(6,843)		393,071		(161)	(161)	6,368	
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	06/03/2015	CREDIT SUISSE	44,200.000	133,975		134,598	130,088	1,620			1,620	2,890	134,598	(4,574)	3,951	(623)	2,254	
J75734-10-3	SMC CORP	D	06/03/2015	CREDIT SUISSE	900.000	282,867		241,772	239,985	(4,920)			(4,920)	6,708	241,772	(14,626)	55,720	41,094	615	
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	06/03/2015	GOLDMAN, SACHS & CO.	20,969.000	370,500		351,832	388,430	(37,890)			(37,890)	1,293	351,832	(7,095)	25,763	18,668	3,946	
832696-40-5	SMUCKER J M CO COM NEW		06/03/2015	CITIGROUP GLOBAL MARKETS	4,428.000	523,309		450,672	447,139	3,533			3,533		450,672		72,637	72,637	5,668	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	3,406.000	166,132		157,002	144,209	7,657			7,657	5,136	157,002	(15,861)	24,991	9,130	3,793	
B82095-11-6	SOLVAY SA COMMON STOCK	D	06/03/2015	GOLDMAN, SACHS & CO.	2,365.000	331,472		332,770	321,664	(350)			(350)	11,456	332,770	(33,618)	32,320	(1,298)	6,779	
J76379-10-6	SONY CORP NPV	D	06/03/2015	CREDIT SUISSE	7,500.000	226,753		158,651	154,667	(338)			(338)	4,323	158,651	(9,597)	77,700	68,102		
847560-10-9	SPECTRA ENERGY CORP		11/06/2015	Various	256.000	7,124		6,725							6,725		399	399	189	
790849-10-3	ST JUDE MEDICAL INC		08/27/2015	Various	3,116.000	232,026		202,730	202,633	97			97		202,730		29,295	29,295	1,745	
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	06/03/2015	GOLDMAN, SACHS & CO.	1,230.000	19,829		17,790	18,469	(741)			(741)	61	17,790	(359)	2,398	2,039	720	
G84278-10-3	STANDARD LIFE	D	03/30/2015	EXCHANGE	48,708.000	362,167		384,291	371,396	11,658			11,658	1,236	384,291	(18,828)	(3,296)	(22,124)	64,384	
SBVFD7-Q5-1	STANDARD LIFE PLC	D	04/14/2015	DIRECT	0.909	6		7							7		(1)	(1)		
854502-10-1	STANLEY BLACK & DECKER INC		11/06/2015	Various	3,644.000	380,847		351,294	284,205	(1,405)			(1,405)		351,294		29,553	29,553	3,076	
855244-10-9	STARBUCKS CORP		06/03/2015	Various	8,362.000	427,453		336,762	255,463	(13,743)			(13,743)		336,762		90,691	90,691	2,989	
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		12/28/2015	Various	5,499.000	423,413		411,559	243,534	(10,206)			(10,206)		411,559		11,854	11,854	1,454	
857477-10-3	STATE STREET CORPORATION		12/28/2015	Various	3,019.000	203,913		215,415							215,415		(11,501)	(11,501)	77	
863667-10-1	STRYKER CORP		11/06/2015	Various	1,623.000	155,975		146,069	141,023	(6,762)			(6,762)		146,069		9,906	9,906	1,164	
J77282-11-9	SUMITOMO CORP NPV	D	06/03/2015	CREDIT SUISSE	57,400.000	679,931		618,961	594,610	7,732			7,732	16,620	618,961	(37,443)	98,413	60,970	9,773	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	06/03/2015	CREDIT SUISSE	3,900.000	175,054		147,243	142,312	954			954	3,978	147,243	(8,907)	36,718	27,811	2,132	
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	06/03/2015	CREDIT SUISSE	14,000.000	241,630		204,721	213,570	(8,841)			(8,841)	(8)	204,721	50	36,859	36,909	1,715	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		12/08/2015	Various	62,127.000	1,772,390		1,786,955	2,595,666	(14,463)		794,247	(808,711)		1,786,955		(14,565)	(14,565)	77,465	
867914-10-3	SUNTRUST B KS INC COM		09/16/2015	Various	6,136.000	260,353		246,800	216,372	(11,387)			(11,387)		246,800		13,552	13,552	2,505	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	05/20/2015	EXCHANGE	28,209.000	393,289		445,604	440,346	(21,741)			(21,741)	26,999	445,604	(52,315)		(52,315)	16,184	
W92277-11-5	SWEDISH MATCH	D	05/15/2015	GOLDMAN, SACHS & CO.	12,573.000	380,056		409,841	393,175	(7,441)			(7,441)	24,107	409,841	(42,887)	13,102	(29,785)	9,599	
H8431B-10-9	SWISS RE LTD	D	06/03/2015	Various	1,589.000	198,359		176,639	133,769	(4,623)			(4,623)	4,898	176,639	3,381	18,338	21,720		
H84140-11-2	SYNGENTA CHF8.3	D	06/03/2015	GOLDMAN, SACHS & CO.	692.000	311,919		227,016	222,855	(3,999)			(3,999)	8,160	227,016	5,705	79,197	84,903	5,345	
87161C-50-1	SYNOVUS FINANCIAL CORP		06/29/2015	Various	83,245.000	2,434,510		1,966,323	2,255,107	(288,784)			(288,784)		1,966,323		468,186	468,186	18,334	
871829-10-7	SYSCO CORP		11/06/2015	Various	8,565.000	324,077		316,253	186,106	(12,990)			(12,990)		316,253		7,824	7,824	4,880	
74144T-10-8	T. ROWE PRICE GROUP		09/16/2015	Various	1,098.000	80,490		87,219							87,219		(6,730)	(6,730)	744	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	06/03/2015	CREDIT SUISSE	9,700.000	469,447		410,724	404,237	(4,812)			(4,812)	11,299	410,724	(24,846)	83,569	58,723	6,027	
87422J-10-5	TALEN ENERGY CORP		06/22/2015	DIRECT	0.530	12		10							10		2	2		
87612E-10-6	TARGET CORP		11/06/2015	Various	5,340.000	433,169		357,296	274,870	(48,891)			(48,891)		357,296		75,872	75,872	4,593	
H84989-10-4	TE CONNECTIVITY LTD	E	11/17/2015	Various	3,706.000	256,869		229,856	203,539	(5,028)			(5,028)		229,856		27,013	27,013	2,290	
879382-10-9	TELEFONICA DE ESPANA	D	12/01/2015	Various	1.790	62,099		68,956							68,956	(6,846)	(10)	(6,856)		
G87621-10-1	TESCO	D	06/03/2015	GOLDMAN, SACHS & CO.	114,921.000	370,533		346,775	338,672	6,976			6,976	1,127	346,775	(6,993)	30,751	23,758		
M87690-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	06/03/2015	GOLDMAN, SACHS & CO.	3,466.000	209,726		198,236	197,729	(1,822)			(1,822)	2,329	198,236	39	11,452	11,491	1,993	
882508-10-4	TEXAS INST RS INC COM		12/28/2015	Various	8,542.000	470,503		452,630	318,170	(9,988)			(9,988)		452,630		17,873	17,873	4,468	
883203-10-1	TEXTRON IN C COM		04/14/2015	GOLDMAN, SACHS & CO.	409.000	18,651		18,131							18,131		520	520		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	06/03/2015	CREDIT SUISSE	11,100.000	200,088		162,274	170,442	(12,931)			(12,931)	4,764	162,274	(9,817)	47,630	37,813	2,117	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		12/03/2015	Various	2,296.000	298,415		275,597	287,666	(12,068)			(12,068)		275,597		22,817	22,817	689	
884903-10-5	THOMSON REUTERS CORP	U	06/03/2015	CITIGROUP GLOBAL MARKETS	6,016.000	241,360		229,462	243,445	(19,991)			(19,991)	6,009	229,462	(21,072)	32,970	11,898	3,374	
88732J-20-7	TIME WARNER CABLE INC		06/03/2015	Various	45,621.000	7,487,702		6,263,679	6,937,129	(673,450)			(673,450)		6,263,679		1,224,023	1,224,023	49,247	
887317-30-3	TIME WARNER INC		12/28/2015	Various	7,262.000	565,252		519,220	332,625	(69,416)			(69,416)		519,220		46,032	46,032	3,761	
872540-10-9	TJX COMPANIES INC		11/17/2015	Various	4,588.000	302,867		279,082	314,645	(35,563)			(35,563)		279,082		23,785	23,785	1,766	
872590-10-4	T-MOBILE US INC		04/30/2015	Various	233,013.000	7,431,965		6,277,370	6,277,370						6,277,370		1,154,594	1,154,594		
J86298-10-6	TOKIO MARINE HOLDINGS	D	06/03/2015	CREDIT SUISSE	11,000.000	453,704		349,500	360,887	(21,473)			(21,473)	10,087	349,500	(21,143)	125,346	104,204	4,187	
J87000-10-5	TOKYO GAS CO LTD	D	06/03/2015	CREDIT SUISSE	65,000.000	363,780		359,505	353,530	(3,907)			(3,907)	9,881	359,505	(21,748)	26,023	4,275	2,244	
J89752-11-7	TOSHIBA CORP NPV	D	06/03/2015	CREDIT SUISSE	27,000.000	97,992		114,344	115,391	(4,273)			(4,273)	3,225	114,344	(6,917)	(9,434)	(16,351)		
J92676-11-3	TOYOTA MOTOR	D	06/03/2015	CREDIT SUISSE	17,100.000	1,172,523		1,021,717	1,077,958	(86,370)			(86,370)	30,129	1,021,717	(61,808)	212,613	150,805	14,569	
SB5W3N-D5-3	TRANSOCEAN LTD	D	06/29/2015	DISTRIBUTION	0.000	2,271		2,244							2,244	27		27		
09194A-10-6	TRANSURBAN GROUP	D	06/03/2015	CREDIT SUISSE	67,669.000	530,536		485,696	475,135	(21,197)			(21,197)	31,758	485,696	(51,571)	96,412	44,841	9,624	
89417E-10-9	TRAVELERS COS INC		12/28/2015	Various	5,634.000	590,251		576,624	208,525	(24,559)			(24,559)		576,624		13,627	13,627	2,875	
896047-50-3	TRIBUNE MEDIA CL A ORD		03/20/2015	CRT CAPITAL GROUP	17,000.000	1,190,144		1,016,090	1,016,090						1,016,090		174,054	174,054		
G91442-10-6	TYCO INTERNATIONAL PLC	E	12/28/2015	Various	11,619.000	437,056		457,445	341,362	(13,111)			(13,111)		457,445		(20,388)	(20,388)	2,989	
H42097-10-7	UBS GROUP AG	D	06/03/2015	Various	9,420.000	242,064		192,171	162,017	(3,212)			(3,212)	5,070	192,171	5,899	43,995	49,894		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	06/03/2015	GOLDMAN, SACHS & CO.	873.000	221,413		221,704	224,850	(11,154)			(11,154)	8,008	221,704	(22,398)	22,107	(291)	3,889	
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	06/03/2015	GOLDMAN, SACHS & CO.	8,308.000	355,690		328,143	328,134	(11,677)			(11,677)	11,687	328,143	(33,151)	60,697	27,547	4,531	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	06/03/2015	GOLDMAN, SACHS & CO.	7,700.000	340,776		315,217	315,526	(1,359)			(1,359)	1,050	315,217	(6,357)	31,916	25,559	5,078	
907818-10-8	UNION PACIFIC CORP		10/07/2015	Various	1,664.000	169,698		154,567	198,232	(43,665)			(43,665)		154,567		15,131	15,131	2,662	
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/16/2015	Various	1,650.000	94,610		94,060							94,060		550	550		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		11/06/2015	Various	1,466.000	145,651		142,092							142,092		3,559	3,559	1,927	
913017-10-9	UNITED TECHNOLOGIES CORP		11/06/2015	Various	3,604.000	418,497		412,727	22,540	(598)			(598)		412,727		5,770	5,770	3,837	
91324P-10-2	UNITEDHEALTH GROUP INC		07/24/2015	Various	2,620.000	310,183		257,436	264,856	(7,419)			(7,419)		257,436		52,747	52,747	983	
91529Y-10-6	UNUM GROUP		09/16/2015	GOLDMAN, SACHS & CO.	102.000	3,350		3,647							3,647		(296)	(296)	19	
91704F-10-4	URBAN EDGE PROPERTIES ORD		02/05/2015	DIRECT	0.500	12		10							10		1	1		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	06/03/2015	CITIGROUP GLOBAL MARKETS	2,370.000	567,383		336,769	340,343	(11,974)			(11,974)	8,401	336,769	(30,927)	261,541	230,615		
91913Y-10-0	VALERO ENERGY CORP		12/03/2015	CITIGROUP GLOBAL MARKETS	1,244.000	71,845		57,560	61,578	(4,018)			(4,018)		57,560		14,285	14,285	995	
920355-10-4	VALSPAR CORP.		04/14/2015	GOLDMAN, SACHS & CO.	1,037.000	87,988		87,139							87,139		849	849		
BAS03L-XZ-4	VELO A-1 COMMON STOCK		06/29/2015	DIRECT	119,539.000	298,848											298,848	298,848		
92343V-10-4	VERIZON COMMUNICATIONS		11/06/2015	Various	15,562.000	762,656		743,452	9,871	28			28		743,452		19,204	19,204	9,529	
92532F-10-0	VERTEX PHARMACEUTICALS		06/03/2015	CITIGROUP GLOBAL MARKETS	944.000	119,805		104,834	112,147	(7,313)			(7,313)		104,834		14,970	14,970		
918204-10-8	VF CORP		06/03/2015	CITIGROUP GLOBAL MARKETS	5,149.000	366,262		372,733	385,660	(12,927)			(12,927)		372,733		(6,471)	(6,471)	1,648	
F5879X-10-8	VINCI	D	06/03/2015	GOLDMAN, SACHS & CO.	2,532.000	154,812		137,230	139,436	(18,975)			(18,975)	16,769	137,230	(23,183)	40,765	17,582	2,928	
92826C-83-9	VISA INC		06/03/2015	CITIGROUP GLOBAL MARKETS	5,629.000	388,079		351,810	368,981	(17,171)			(17,171)		351,810		36,268	36,268	3,377	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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 During Year	Stated Con-tractual Maturity Date
F97982-10-6	VIVENDI EUR5.50	D	06/03/2015	GOLDMAN, SACHS & CO.	7,033.000	187,165		175,419	176,078	(6,930)			(6,930)	6,271	175,419	(17,722)	29,467	11,746	6,457	
G93882-19-2	VODAFONE GROUP PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	84,047.000	322,506		261,185	291,785	(40,704)			(40,704)	10,103	261,185	(13,009)	74,330	61,321	4,603	
928856-30-1	VOLVO AB-B SHS NPV	D	06/03/2015	GOLDMAN, SACHS & CO.	13,748.000	183,447		156,892	148,750	(979)			(979)	9,120	156,892	(17,737)	44,292	26,555	3,986	
929042-10-9	VORNADO RLTY TR		06/03/2015	Various	4,076.000	465,831		462,953	479,786	(35,802)			(35,802)		462,953		2,878	2,878	5,136	
931427-10-8	WALGREENS BOOTS ALLIANCE		12/03/2015	Various	3,619.000	310,555		245,200	275,768	(30,568)			(30,568)		245,200		65,356	65,356	2,443	
931142-10-3	WAL-MART STORES		11/06/2015	Various	117,535.000	9,782,305		9,911,156	9,769,108	(160,068)			(160,068)		9,911,156		(128,851)	(128,851)	2,303	
939322-10-3	WASHINGTON MUT INC COM		03/24/2015	DISTRIBUTION	0.000	27									27			27		
94106L-10-9	WASTE MGMT INC DEL		11/06/2015	Various	10,707.000	543,697		505,788	295,039	(40,887)			(40,887)		505,788		37,910	37,910	7,146	
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	06/03/2015	Various	3,837.000	54,576		47,195	43,934	18,400		15,138	3,261		47,195		7,381	7,381		
949746-10-1	WELLS FARGO CO		11/06/2015	Various	15,176.000	855,131		785,907	608,721	(39,396)			(39,396)		785,907		69,224	69,224	8,722	
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	06/03/2015	CREDIT SUISSE	52,340.000	379,322		372,843	386,349	(39,330)			(39,330)	25,824	372,843	(39,588)	46,068	6,480	6,488	
Q97417-10-1	WESTPAC BANKING CORP	D	06/03/2015	CREDIT SUISSE	1,941.000	48,273		52,141							52,141	(2,521)	(1,347)	(3,869)	1,378	
G9606P-19-7	WHITBREAD	D	06/03/2015	GOLDMAN, SACHS & CO.	6,185.000	480,540		430,303	460,020	(31,248)			(31,248)	1,531	430,303	(8,678)	58,915	50,237	7,857	
969904-10-1	WILLIAMS SONOMA, INC.		04/14/2015	GOLDMAN, SACHS & CO.	1,467.000	113,837		116,935							116,935		(3,097)	(3,097)		
G9736L-12-4	WOLSELEY PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	9,829.000	617,856		529,730	564,915	(37,066)			(37,066)	1,880	529,730	(10,683)	98,810	88,127	4,569	
Q98418-10-8	WOOL WORTHS LIMITED	D	06/03/2015	CREDIT SUISSE	3,360.000	71,716		75,697							75,697	(3,660)	(321)	(3,981)	1,761	
G9788D-10-3	WPP PLC	D	06/03/2015	GOLDMAN, SACHS & CO.	13,987.000	334,158		281,967	293,336	(12,346)			(12,346)	976	281,967	(5,686)	57,878	52,192		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/28/2015	Various	1,668.000	121,059		127,307							127,307		(6,248)	(6,248)	175	
98389B-10-0	XCEL ENERGY INC		06/03/2015	CITIGROUP GLOBAL MARKETS	12,533.000	411,501		422,822	450,185	(27,363)			(27,363)		422,822		(11,321)	(11,321)	7,770	
G98290-10-2	XL GROUP PLC	R	12/28/2015	Various	6,200.000	237,091		240,702							240,702		(3,611)	(3,611)	1,240	
984332-10-6	YAHOO INC COM		10/16/2015	Various	28,807.000	1,361,930		1,164,472	1,434,282	(287,975)			(287,975)		1,164,472		197,458	197,458		
988498-10-1	YUM! BRANDS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	1,214.000	111,132		89,967	88,440	1,528			1,528		89,967		21,165	21,165	995	
989209-10-1	ZEBU INC		05/29/2015	DISTRIBUTION	0.000	3,166									3,166			3,166		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	2,584.000	294,297		288,235	293,077	(4,842)			(4,842)		288,235		6,062	6,062	1,705	
98978V-10-3	ZOETIS INC		06/03/2015	CITIGROUP GLOBAL MARKETS	9,100.000	450,842		399,538	391,573	7,965			7,965		399,538		51,304	51,304	1,511	
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	06/03/2015	Various	495.000	206,812		180,129	155,278	(35,156)			(35,156)	16,501	180,129	(9,343)	36,025	26,682		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						206,766,673	XXX	186,392,186	168,662,423	(8,558,658)		1,417,665	(9,976,323)	1,609,401	186,392,186	(3,189,828)	23,564,316	20,374,487	1,752,954	XXX
019898-10-1	ALLSTATE ASSURANCE COMPANY		01/02/2015	DIRECT	1,000,000.000	10,740,445		12,929,819	10,740,445	(3,283,358)	5,472,732		2,189,374		12,929,819		(2,189,374)	(2,189,374)		
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY		11/01/2015	DIRECT	300,000.000	9,862,220		19,272,906	9,728,319	6,977,657	2,571,803		9,549,460		19,277,779		(9,415,559)	(9,415,559)		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						20,602,665	XXX	32,202,725	20,468,764	3,694,299	8,044,535		11,738,834		32,207,598		(11,604,933)	(11,604,933)		XXX
464287-20-0	ISHARES CORE S&P 500 ETF		12/30/2015	Various	47,283.000	9,777,924		9,760,155							9,760,155		17,769	17,769	18,061	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	06/03/2015	CITIGROUP GLOBAL MARKETS	16,308.000	866,231		778,135	761,747	16,388			16,388		778,135		88,096	88,096		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/03/2015	CITIGROUP GLOBAL MARKETS	96,840.000	12,177,793		11,291,021	11,588,843	(297,822)			(297,822)		11,291,021		886,772	886,772	37,107	
78462F-10-3	SPDR S&P 500 ETF TRUST		10/27/2015	Various	592,372.000	118,183,217		84,493,588	121,732,446	(37,238,858)			(37,238,858)		84,493,588		33,689,629	33,689,629	672,295	
9299999. Subtotal - Common Stocks - Mutual Funds						141,005,165	XXX	106,322,899	134,083,035	(37,520,291)			(37,520,291)		106,322,899		34,682,266	34,682,266	727,462	XXX
9799997. Total - Common Stocks - Part 4						368,374,503	XXX	324,917,810	323,214,223	(42,384,650)	8,044,535	1,417,665	(35,757,780)	1,609,401	324,922,683	(3,189,828)	46,641,648	43,451,820	2,480,417	XXX
9799998. Total - Common Stocks - Part 5						328,950,286	XXX	338,853,731				14,506,009	(14,506,009)		325,085,420	(368,708)	4,233,574	3,864,866	1,094,546	XXX
9799999. Total - Common Stocks						697,324,789	XXX	663,771,541	323,214,223	(42,384,650)	8,044,535	15,923,674	(50,263,789)	1,609,401	650,008,103	(3,558,536)	50,875,222	47,316,686	3,574,962	XXX
9899999. Total - Preferred and Common Stocks						712,692,202	XXX	679,203,088	330,665,146	(42,384,650)	8,000,230	15,985,832	(50,370,253)	1,631,038	664,988,467	(3,622,099)	51,325,834	47,703,735	4,109,419	XXX
9999999 - Totals						10,604,603,931	XXX	10,209,851,080	6,616,155,543	(42,230,299)	31,000,833	35,655,043	(46,884,509)	(982,281)	10,242,751,002	(6,712,215)	368,565,144	361,852,929	278,390,834	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RJ-9	TREASURY BOND		02/18/2015	Various	02/23/2015	Various	55,000,000	60,868,750	60,281,250	60,866,151		(2,599)		(2,599)			(584,901)	(584,901)	392,818	360,912
912810-RK-6	TREASURY BOND		05/14/2015	Various	05/21/2015	Various	95,000,000	91,353,906	90,028,516	91,355,749		1,843		1,843			(1,327,233)	(1,327,233)	381,906	306,975
912810-RM-2	TREASURY BOND		07/06/2015	Various	07/06/2015	Various	120,000,000	118,976,563	119,089,844	118,976,535		(28)		(28)			113,309	113,309	326,902	291,440
912810-RN-0	TREASURY BOND		11/12/2015	Various	11/17/2015	Various	162,000,000	160,579,063	160,368,047	160,579,527		465		465			(211,481)	(211,481)	425,938	371,875
912810-RP-5	TREASURY BOND		12/17/2015	Various	12/17/2015	Various	30,000,000	30,139,258	30,152,148	30,139,240		(18)		(18)			12,909	12,909	57,692	53,571
912828-G3-8	TREASURY NOTE		02/11/2015	Various	02/24/2015	Various	75,000,000	77,139,648	76,778,711	77,134,652		(4,996)		(4,996)			(355,941)	(355,941)	425,138	380,698
912828-J2-7	TREASURY NOTE		06/03/2015	BARCLAYS	06/05/2015	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,839,063	4,816,602	4,839,225		163		163			(22,624)	(22,624)	31,215	30,111
912828-K7-4	TREASURY NOTE		08/24/2015	GOLDMAN, SACHS & CO.	09/09/2015	JPMORGAN CHASE & CO.	10,000,000	9,961,523	9,828,906	9,961,682		159		159			(132,776)	(132,776)	14,130	5,163
912828-XB-1	TREASURY NOTE		07/14/2015	Various	07/15/2015	Various	105,000,000	103,056,055	103,055,625	103,056,853		798		798			(1,228)	(1,228)	272,842	261,872
912828-XF-2	TREASURY NOTE		06/30/2015	BARCLAYS	08/14/2015	BARCLAYS	100,000,000	100,378,906	100,253,906	100,362,323		(16,583)		(16,583)			(108,417)	(108,417)	193,648	46,107
912828-XJ-4	TREASURY NOTE		06/30/2015	BARCLAYS	07/31/2015	BARCLAYS	75,000,000	74,976,563	74,958,984	74,977,640		1,078		1,078			(18,656)	(18,656)	43,308	
912828-XM-7	TREASURY NOTE		08/25/2015	BANK OF AMERICA/MERRILL LYNCH	09/09/2015	MORGAN STANLEY	7,500,000	7,555,371	7,532,813	7,554,928		(443)		(443)			(22,116)	(22,116)	13,578	8,611
912828-M9-8	WI TREASURY NOTE		12/01/2015	BANK OF AMERICA/MERRILL LYNCH	12/10/2015	GOLDMAN, SACHS & CO.	10,000,000	10,016,016	9,974,609	10,015,940		(76)		(76)			(41,330)	(41,330)	4,884	888
0599999. Subtotal - Bonds - U.S. Governments							849,500,000	849,840,684	847,119,961	849,820,446		(20,238)		(20,238)			(2,700,485)	(2,700,485)	2,584,000	2,118,221
115313-GY-8	BROWN CITY MICH CMNTY SCH DIST		01/14/2015	STIFEL CAPITAL MARKETS	11/18/2015	CREWS & ASSOC.	630,000	745,479	726,176	737,966		(7,513)		(7,513)			(11,791)	(11,791)	24,063	
864129-EH-0	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS	09/21/2015	VINING-SPARKS IBG LP	650,000	781,424	770,049	774,483		(6,941)		(6,941)			(4,434)	(4,434)	20,042	
864129-EK-3	STURGIS MICH PUB SCH DIST		01/08/2015	STIFEL CAPITAL MARKETS	11/18/2015	PIPER JAFFRAY INC.	350,000	417,319	404,362	412,831		(4,488)		(4,488)			(8,469)	(8,469)	13,660	
906573-FZ-8	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	06/10/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	500,000	583,230	567,406	580,936		(2,294)		(2,294)			(13,530)	(13,530)	7,601	
906573-GA-2	UNION ELEM SCH DIST CALIF		01/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	10/19/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,000,000	1,159,230	1,164,491	1,156,208		(3,022)		(3,022)			8,283	8,283	10,472	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							3,130,000	3,686,682	3,632,483	3,662,424		(24,258)		(24,258)			(29,941)	(29,941)	75,836	
13080S-FW-9	CALIFORNIA STATEWIDE CMNTYS DE		01/14/2015	MORGAN STANLEY	12/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	675,000	782,865	769,773	774,430		(8,435)		(8,435)			(4,657)	(4,657)	29,625	
271014-ZD-7	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.	03/23/2015	Various	1,385,000	1,689,174	1,658,786	1,687,588		(1,586)		(1,586)			(28,802)	(28,802)	4,223	
271014-ZE-5	EAST BAY CALIF MUN UTIL DIST W		01/30/2015	JPMORGAN CHASE & CO.	11/09/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	750,000	913,200	874,185	903,441		(9,759)		(9,759)			(29,256)	(29,256)	26,042	
45203H-S5-2	ILLINOIS FIN AUTH REV		01/16/2015	GOLDMAN, SACHS & CO.	03/23/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	875,000	1,018,448	984,716	1,016,962		(1,485)		(1,485)			(32,246)	(32,246)	5,469	
511665-JN-2	LAKELAND FLA HOSP SYS REV		01/16/2015	JPMORGAN CHASE & CO.	03/23/2015	STERN BROTHERS	2,000,000	2,274,900	2,199,000	2,271,524		(3,376)		(3,376)			(72,524)	(72,524)	14,167	
546395-K9-4	LOUISIANA PUB FACS AUTH HOSP R		03/12/2015	MORGAN STANLEY	11/03/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	2,000,000	1,954,280	1,987,204	1,954,780		500		500			32,424	32,424	32,690	
61336P-ET-4	MONTGOMERY CNTY MD REV		02/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/23/2015	JPMORGAN CHASE & CO.	1,000,000	1,001,620	1,008,290	1,001,609		(11)		(11)			6,681	6,681	3,333	
649907-4P-4	NEW YORK ST DORM AUTH REVS NON		01/09/2015	WELLS FARGO	03/23/2015	CITIGROUP GLOBAL MARKETS	1,195,000	1,389,199	1,370,773	1,385,967		(3,232)		(3,232)			(15,195)	(15,195)	10,788	
65821D-SP-7	NORTH CAROLINA MED CARE COMMN		03/17/2015	CITIGROUP GLOBAL MARKETS	03/18/2015	WELLS FARGO	1,000,000	982,730	988,750	982,730							6,020	6,020		
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10		09/10/2015	MORGAN STANLEY	09/10/2015	D.A. DAVIDSON & CO.	6,000,000	6,819,360	6,823,020	6,819,360							3,660	3,660	120,760	120,760
73043P-AA-8	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH	11/18/2015	Various	600,000	691,866	650,809	685,904		(5,962)		(5,962)			(35,096)	(35,096)	22,632	
73043P-AB-6	POCONO MTNS PA INDL PK AUTH HO		01/30/2015	BANK OF AMERICA/MERRILL LYNCH	01/30/2015	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,503,675	1,516,035	1,503,675							12,360	12,360		
77615N-AV-6	ROMEOVILLE ILL REV		03/05/2015	WELLS FARGO	03/05/2015	WELLS FARGO	1,000,000	965,290	975,030	965,290							9,740	9,740		
88283K-AZ-1	TEXAS TRANSN COMMN CENT TEX TP		01/22/2015	BARCLAYS	03/20/2015	BARCLAYS	1,500,000	1,679,685	1,655,925	1,677,419		(2,266)		(2,266)			(21,494)	(21,494)	10,625	
88675A-BM-7	TIGARD ORE WTR SYS REV		02/20/2015	WELLS FARGO	03/20/2015	Various	2,000,000	2,291,760	2,318,662	2,290,438		(1,322)		(1,322)			28,224	28,224	5,601	
880591-ES-7	TVA		09/21/2015	MORGAN STANLEY	09/22/2015	Various	5,000,000	4,865,700	4,978,453	4,865,700							112,753	112,753		
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV		03/13/2015	BARCLAYS	03/19/2015	BARCLAYS	6,750,000	6,750,000	6,922,068	6,750,000							172,068	172,068		
914367-DH-7	UNIVERSITY KANS HOSP AUTH HEAL		04/01/2015	PIPER JAFFRAY INC.	04/08/2015	PIPER JAFFRAY INC.	1,250,000	1,236,188	1,246,250	1,236,188							10,063	10,063		
97712D-KL-9	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES	11/18/2015	Various	500,000	581,100	558,670	575,812		(5,288)		(5,288)			(17,142)	(17,142)	17,814	
97712D-KN-5	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES	11/18/2015	Various	500,000	576,620	562,175	573,584		(3,036)		(3,036)			(11,409)	(11,409)	10,868	
97712D-KP-0	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES	02/24/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	500,000	575,285	568,430	574,759		(526)		(526)			(6,329)	(6,329)	1,944	
97712D-KQ-8	WISCONSIN ST HEALTH & EDL FACS		01/15/2015	RBC DOMINION SECURITIES	03/23/2015	JPMORGAN CHASE & CO.	1,000,000	1,145,250	1,117,390	1,143,179		(2,071)		(2,071)			(25,789)	(25,789)	7,917	
3199999. Subtotal - Bonds - U.S. Special Revenues							38,980,000	41,688,194	41,734,392	41,640,340		(47,854)		(47,854)			94,052	94,052	324,497	120,760
90131H-BA-2	21ST CENTURY FOX AMERICA INC		04/30/2015	EXCHANGE	08/13/2015	JEFFERIES & COMPANY, INC.	10,000,000	10,531,771	12,104,200	10,523,875		(7,896)		(7,896)			1,580,325	1,580,325	219,000	
90131H-BF-1	21ST CENTURY FOX AMERICA INC		04/08/2015	EXCHANGE	07/13/2015	JEFFERIES & COMPANY, INC.	2,500,000	2,483,367	2,867,125	2,483,486		119		119			383,639	383,639	90,847	48,653

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90131H-BG-9	21ST CENTURY FOX AMERICA INC		04/08/2015	EXCHANGE	07/10/2015	CITIGROUP GLOBAL MARKETS	17,500,000	17,053,810	20,452,775	17,056,482		2,672		2,672			3,396,293	3,396,293	653,333	351,556
90131H-BU-8	21ST CENTURY FOX AMERICA INC		10/14/2015	JPMORGAN CHASE & CO.	10/15/2015	GOLDMAN, SACHS & CO.	1,250,000	1,247,013	1,254,925	1,247,013							7,913	7,913		
90131H-BX-2	21ST CENTURY FOX AMERICA INC		10/14/2015	JPMORGAN CHASE & CO.	10/15/2015	WELLS FARGO	1,250,000	1,242,088	1,264,600	1,242,088							22,513	22,513		
88579Y-AP-6	3M CO		08/04/2015	GOLDMAN, SACHS & CO.	12/01/2015	WELLS FARGO	35,000,000	34,937,700	35,069,650	34,944,329		6,629		6,629			125,321	125,321	156,406	
88579Y-AQ-4	3M CO		08/04/2015	GOLDMAN, SACHS & CO.	12/10/2015	RBC DOMINION SECURITIES	20,000,000	19,884,800	20,076,800	19,892,486		7,686		7,686			184,314	184,314	140,000	
002824-AZ-3	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA/MERRILL LYNCH	04/16/2015	MORGAN STANLEY	2,500,000	2,495,250	2,527,675	2,495,353		103		103			32,322	32,322	5,694	
00287Y-AN-9	ABBVIE INC		05/05/2015	BANK OF AMERICA/MERRILL LYNCH	06/08/2015	BARCLAYS	3,000,000	2,996,940	2,995,950	2,997,001		61		61			(1,051)	(1,051)	3,300	
00287Y-AP-4	ABBVIE INC		05/05/2015	BANK OF AMERICA/MERRILL LYNCH	08/11/2015	Various	3,000,000	2,994,090	2,974,896	2,994,266		176		176			(19,370)	(19,370)	23,964	
00287Y-AQ-2	ABBVIE INC		05/05/2015	BANK OF AMERICA/MERRILL LYNCH	06/16/2015	Various	5,000,000	4,991,250	4,993,742	4,991,272		22		22			2,469	2,469	5,468	
00287Y-AR-0	ABBVIE INC		11/18/2015	Various	12/02/2015	Various	1,000,000	978,860	985,598	978,882		22		22			6,716	6,716	1,438	563
00287Y-AS-8	ABBVIE INC		05/05/2015	MORGAN STANLEY	06/08/2015	Various	6,000,000	5,997,120	5,995,890	5,997,122		2		2			(1,232)	(1,232)	13,708	
00287Y-AT-6	ABBVIE INC		05/05/2015	DEUTSCHE BANK AG	05/29/2015	BARCLAYS	5,000,000	4,979,500	4,997,286	4,979,683		183		183			17,603	17,603	5,900	
00404A-AJ-8	ACADIA HEALTHCARE CO INC		08/20/2015	EXCHANGE	09/15/2015	BANK OF AMERICA/MERRILL LYNCH	100,000	100,000	101,750	100,000							1,750	1,750	516	78
00404A-AH-2	ACADIA HEALTHCARE COMPANY INC		02/12/2015	BANK OF AMERICA/MERRILL LYNCH	08/20/2015	EXCHANGE	2,350,000	2,383,750	2,381,237	2,381,237		(2,513)		(2,513)					69,398	820
00404A-AK-5	ACADIA HEALTHCARE COMPANY INC		09/15/2015	BANK OF AMERICA/MERRILL LYNCH	11/24/2015	Various	470,000	473,550	474,565	473,465		(85)		(85)			1,100	1,100	6,188	2,644
00440E-AS-6	ACE INA HOLDINGS INC		03/09/2015	CITIGROUP GLOBAL MARKETS	03/10/2015	CANTOR FITZGERALD	2,500,000	2,499,575	2,509,175	2,499,575							9,600	9,600		
00440E-AV-9	ACE INA HOLDINGS INC		10/27/2015	MORGAN STANLEY	11/19/2015	Various	1,500,000	1,495,395	1,502,865	1,495,403		8		8			7,463	7,463	1,030	
00440E-AW-7	ACE INA HOLDINGS INC		10/27/2015	MORGAN STANLEY	10/28/2015	Various	5,000,000	4,987,500	5,099,800	4,987,500							112,300	112,300		
00507U-AP-6	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.	03/09/2015	Various	5,000,000	4,999,750	5,051,090	4,999,750							51,340	51,340		
00507U-AR-2	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.	03/18/2015	Various	5,000,000	4,992,900	5,045,010	4,992,905		5		5			52,105	52,105	1,054	
00507U-AS-0	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.	03/03/2015	Various	7,000,000	6,975,150	7,107,822	6,975,150							132,672	132,672		
00507U-AT-8	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.	03/03/2015	SUNTRUST INVESTMENT SERVICES, INC.	5,000,000	4,978,500	5,114,000	4,978,500							135,500	135,500		
00507U-AU-5	ACTAVIS FUNDING SCS	E	03/03/2015	JPMORGAN CHASE & CO.	03/03/2015	Various	6,000,000	5,968,620	6,180,260	5,968,620							211,640	211,640		
00772B-AK-7	AERCAP IRELAND CAPITAL LTD	F	06/10/2015	CITIGROUP GLOBAL MARKETS	08/06/2015	EXCHANGE	500,000	518,750	518,381	518,381		(369)		(369)					8,681	5,139
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH	02/19/2015	Various	1,000,000	992,390	991,414	992,402		12		12			(988)	(988)	710	
008916-AP-3	AGRIUM INC	A	02/25/2015	RBC DOMINION SECURITIES	03/24/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	998,550	1,002,630	998,558		8		8			4,072	4,072	2,344	
008916-AQ-1	AGRIUM INC	A	02/25/2015	BANK OF AMERICA/MERRILL LYNCH	03/11/2015	GOLDMAN, SACHS & CO.	2,500,000	2,477,750	2,438,675	2,477,777		27		27			(39,102)	(39,102)	4,010	
008674-AH-6	AHERN RENTALS INC		04/30/2015	BANK OF AMERICA/MERRILL LYNCH	05/15/2015	Various	250,000	250,000	250,975	250,000							975	975	148	
00928Q-AN-1	AIRCASTLE LTD	E	01/12/2015	JPMORGAN CHASE & CO.	01/12/2015	OPPENHEIMER & CO., INC.	250,000	250,000	251,875	250,000							1,875	1,875		
010392-FN-3	ALABAMA POWER CO		04/09/2015	JPMORGAN CHASE & CO.	06/08/2015	WELLS FARGO	2,000,000	1,997,760	1,923,280	1,997,791		31		31			(74,511)	(74,511)	8,867	
01741R-AF-9	ALLEGHENY TECHNOLOGIES		06/17/2015	STIFEL CAPITAL MARKETS	12/17/2015	CREDIT SUISSE	150,000	154,688	89,370	154,463		(224)		(224)			(65,093)	(65,093)	9,004	3,373
01748T-AA-9	ALLEGION PLC	E	09/11/2015	JPMORGAN CHASE & CO.	09/11/2015	STIFEL CAPITAL MARKETS	100,000	100,000	102,000	100,000							2,000	2,000		
02154C-AD-5	ALTICE FINANCING SA	F	01/30/2015	GOLDMAN, SACHS & CO.	01/30/2015	GOLDMAN, SACHS & CO.	500,000	500,000	515,000	500,000							15,000	15,000		
02154E-AD-1	ALTICE FINCO SA	F	01/30/2015	GOLDMAN, SACHS & CO.	01/30/2015	GOLDMAN, SACHS & CO.	250,000	250,000	257,500	250,000							7,500	7,500		
02154V-AB-7	ALTICE SA	F	01/30/2015	JPMORGAN CHASE & CO.	01/30/2015	JPMORGAN CHASE & CO.	200,000	200,000	202,500	200,000							2,500	2,500		
023770-AB-6	AMERICAN AIRLINES INC		03/02/2015	CREDIT SUISSE	03/06/2015	Various	1,000,000	1,000,000	1,005,875	1,000,000							5,875	5,875		
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		01/12/2015	U.S. BANCORP	02/25/2015	CITIGROUP GLOBAL MARKETS	4,000,000	3,986,760	4,057,240	3,986,818		58		58			70,422	70,422	20,236	
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC		07/07/2015	U.S. BANCORP	07/10/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	498,265	493,600	498,267		2		2			(4,667)	(4,667)	260	
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		07/07/2015	U.S. BANCORP	07/13/2015	DEUTSCHE BANK AG	500,000	496,305	484,395	496,306		1		1			(11,911)	(11,911)	400	
03027X-AG-5	AMERICAN TOWER CORP		05/04/2015	BARCLAYS	09/18/2015	CREDIT SUISSE	1,000,000	992,280	972,500	992,517		237		237			(20,017)	(20,017)	15,111	
03076C-AE-6	AMERIPRISE FINANCIAL INC		11/30/2015	BAIRD (ROBERT W.) & CO. INC.	12/17/2015	DEUTSCHE BANK AG	500,000	560,100	554,285	559,395		(705)		(705)			(5,110)	(5,110)	7,140	5,742
03073E-AM-7	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH	02/26/2015	BARCLAYS	5,000,000	4,973,250	5,060,150	4,973,331		81		81			86,819	86,819	5,868	
03073E-AN-5	AMERISOURCEBERGEN CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH	02/19/2015	CREDIT SUISSE	2,500,000	2,495,325	2,557,325	2,495,326		1		1			61,999	61,999	1,181	
032654-AJ-4	ANALOG DEVICES INC		12/03/2015	BANK OF AMERICA/MERRILL LYNCH	12/04/2015	Various	1,500,000	1,496,550	1,512,173	1,496,550							15,623	15,623		
032654-AK-1	ANALOG DEVICES INC		12/03/2015	BANK OF AMERICA/MERRILL LYNCH	12/04/2015	BANK OF AMERICA/MERRILL LYNCH	750,000	746,648	757,965	746,648							11,318	11,318		
034863-AN-0	ANGLO AMERICAN CAPITAL PLC	F	05/07/2015	RBC DOMINION SECURITIES	08/14/2015	Various	3,000,000	2,993,340	2,977,621	2,993,459		119		119			(15,838)	(15,838)	10,554	
034863-AP-5	ANGLO AMERICAN CAPITAL PLC	F	11/18/2015	Various	12/10/2015	Various	2,250,000	2,179,198	2,075,889	2,179,477		280		280			(103,588)	(103,588)	10,282	305
035287-AF-8	ANIXTER INC		08/04/2015	WELLS FARGO	08/26/2015	WELLS FARGO	150,000	150,000	149,813	150,000							(188)	(188)	298	
00185A-AH-7	AON PLC	E	05/13/2015	MORGAN STANLEY	11/17/2015	JEFFERIES & COMPANY, INC.	2,500,000	2,492,075	2,442,200	2,492,136		61		61			(49,936)	(49,936)	59,375	
037833-BA-7	APPLE INC		02/03/2015	GOLDMAN, SACHS & CO.	02/25/2015	Various	15,000,000	14,802,250	14,210,750	14,802,490		240		240			(591,740)	(591,740)	33,063	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
037833-BC-3	APPLE INC		05/06/2015	GOLDMAN, SACHS & CO.	06/01/2015	RBC DOMINION SECURITIES	1,000,000	1,000,000	1,000,050	1,000,000							50	50	200	
038222-AJ-4	APPLIED MATERIALS INC		09/21/2015	JPMORGAN CHASE & CO.	09/22/2015	JPMORGAN CHASE & CO.	1,000,000	996,380	1,001,545	996,381		1		1			5,164	5,164	108	
038222-AK-1	APPLIED MATERIALS INC		09/21/2015	JPMORGAN CHASE & CO.	09/22/2015	CITIGROUP GLOBAL MARKETS	500,000	498,315	503,630	498,315							5,315	5,315	71	
00213M-AD-6	APX GROUP INC		01/29/2015	EXCHANGE	11/17/2015	Various	1,000,000	1,017,765	860,325	1,014,841		(2,924)		(2,924)			(154,516)	(154,516)	76,996	14,097
03938L-AY-0	ARCELORMITTAL SA	F	05/27/2015	JPMORGAN CHASE & CO.	08/28/2015	BANK OF AMERICA/MERRILL LYNCH	100,000	100,000	99,250	100,000							(750)	(750)	1,295	
03938L-AZ-7	ARCELORMITTAL SA	F	05/27/2015	JPMORGAN CHASE & CO.	06/25/2015	RBC DOMINION SECURITIES	100,000	100,000	100,250	100,000							250	250	493	
03938D-AD-4	ARCH COAL INC. TERM LOAN B		09/30/2015	Various	12/08/2015	Various	8,014,070	6,410,465	59,444	59,444		967,117	2,146,473	(1,179,356)					433,784	
04021L-AA-8	ARGOS MERGER SUB INC		02/18/2015	Various	07/07/2015	Various	2,154,000	2,182,578	2,247,648	2,181,210		(1,368)		(1,368)			66,438	66,438	41,270	
042735-BD-1	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH	07/29/2015	JPMORGAN CHASE & CO.	5,000,000	4,962,050	4,892,000	4,964,041		1,991		1,991			(72,041)	(72,041)	73,403	
042735-BE-9	ARROW ELECTRONICS INC		02/23/2015	BANK OF AMERICA/MERRILL LYNCH	03/03/2015	RBC DOMINION SECURITIES	5,000,000	4,951,550	4,929,650	4,951,593		43		43			(21,943)	(21,943)	2,222	
046353-AL-2	ASTRAZENECA PLC	F	11/10/2015	MORGAN STANLEY	12/08/2015	Various	8,500,000	8,420,950	8,466,950	8,421,054		104		104			45,896	45,896	4,453	
046353-AM-0	ASTRAZENECA PLC	F	11/10/2015	MORGAN STANLEY	11/12/2015	Various	5,000,000	4,930,100	4,972,275	4,930,103		3		3			42,172	42,172	608	
00206R-CL-4	AT&T INC		04/23/2015	JPMORGAN CHASE & CO.	05/14/2015	Various	5,000,000	4,997,450	4,975,176	4,997,461		11		11			(22,285)	(22,285)	2,831	
00206R-CN-0	AT&T INC		04/24/2015	JPMORGAN CHASE & CO.	04/24/2015	Various	5,000,000	4,985,200	5,030,206	4,985,200							45,006	45,006		
00206R-CP-5	AT&T INC		04/23/2015	JPMORGAN CHASE & CO.	04/24/2015	Various	2,000,000	1,994,220	2,004,405	1,994,220							10,185	10,185		
00206R-CQ-3	AT&T INC		04/23/2015	JPMORGAN CHASE & CO.	04/24/2015	Various	1,000,000	996,440	1,008,740	996,440							12,300	12,300		
047870-NE-6	ATLANTA GA WTR & WASTE WTR REV		02/26/2015	LOOP CAPITAL MARKETS	02/27/2015	MORGAN STANLEY	1,500,000	1,707,015	1,716,720	1,707,015							9,705	9,705		
053015-AE-3	AUTOMATIC DATA PROCESSING INC		09/08/2015	JPMORGAN CHASE & CO.	09/14/2015	Various	2,000,000	1,997,820	2,012,755	1,997,821		1		1			14,934	14,934	188	
05329W-AL-6	AUTONATION INC		09/16/2015	BANK OF AMERICA/MERRILL LYNCH	09/17/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	999,980	1,005,490	999,980							5,510	5,510	93	
05329W-AM-4	AUTONATION INC		09/16/2015	BANK OF AMERICA/MERRILL LYNCH	09/22/2015	JPMORGAN CHASE & CO.	1,200,000	1,195,956	1,222,644	1,195,960		4		4			26,684	26,684	600	
053332-AR-3	AUTOZONE INC		04/20/2015	JPMORGAN CHASE & CO.	05/11/2015	HSBC SECURITIES, INC.	2,000,000	1,994,620	1,948,080	1,994,639		19		19			(46,559)	(46,559)	2,708	
02587A-AE-4	AXCMT_12-4 ABS		03/24/2015	NOMURA SECURITIES INTERNATIONAL INC	05/21/2015	HSBC SECURITIES, INC.	12,730,000	12,733,481	12,720,055	12,733,256		(225)		(225)			(13,201)	(13,201)	10,524	1,612
02587A-AG-9	AXCMT_13-1 ABS		02/17/2015	BNP CAPITAL MARKETS	05/21/2015	CREDIT SUISSE	6,000,000	6,020,625	6,018,750	6,019,001		(1,624)		(1,624)			(251)	(251)	9,759	297
02582J-GG-9	AXCMT_13-2 ABS		06/29/2015	DEUTSCHE BANK AG	10/14/2015	JPMORGAN CHASE & CO.	25,000,000	25,066,406	25,000,977	25,060,361		(6,046)		(6,046)			(59,384)	(59,384)	53,763	6,307
05523U-AL-4	BAE SYSTEMS (HOLDINGS) LTD	F	12/03/2015	JPMORGAN CHASE & CO.	12/04/2015	CREDIT SUISSE	300,000	287,358	294,024	287,358							6,666	6,666	2,454	2,494
058498-AU-0	BALL CORP		12/02/2015	GOLDMAN, SACHS & CO.	12/02/2015	STIFEL CAPITAL MARKETS	150,000	150,000	151,500	150,000							1,500	1,500		
06051G-FN-4	BANK OF AMERICA CORP		04/16/2015	BANK OF AMERICA/MERRILL LYNCH	05/18/2015	MIZUHO SECURITIES USA INC.	2,000,000	1,995,780	1,980,560	1,995,847		67		67			(15,287)	(15,287)	3,750	
06051G-FP-9	BANK OF AMERICA CORP		04/16/2015	BANK OF AMERICA/MERRILL LYNCH	04/28/2015	CITIGROUP GLOBAL MARKETS	3,000,000	2,991,150	2,991,900	2,991,170		20		20			730	730	3,292	
06051G-FQ-7	BANK OF AMERICA CORP		04/16/2015	BANK OF AMERICA/MERRILL LYNCH	04/20/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	998,730	1,022,975	998,730							24,245	24,245	198	
06050T-LY-6	BANK OF AMERICA NA		03/20/2015	BANK OF AMERICA/MERRILL LYNCH	04/16/2015	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,993,150	5,019,400	4,993,305		155		155			26,095	26,095	5,729	
064159-HB-5	BANK OF NOVA SCOTIA	A	12/09/2015	CITIGROUP GLOBAL MARKETS	12/11/2015	Various	1,500,000	1,499,880	1,496,415	1,499,880							(3,465)	(3,465)		
06675F-AF-4	BANQUE FEDERATIVE DU CREDIT MUTUEL	F	10/07/2015	CITIGROUP GLOBAL MARKETS	10/07/2015	Various	5,000,000	4,996,500	5,007,675	4,996,500							11,175	11,175		
06738E-AJ-4	BARCLAYS PLC	E	08/10/2015	BARCLAYS	08/12/2015	BARCLAYS	3,000,000	2,992,800	3,024,930	2,992,800							32,130	32,130		
07177M-AA-1	BAXALTA INC		06/18/2015	CITIGROUP GLOBAL MARKETS	06/29/2015	CITIGROUP GLOBAL MARKETS	1,000,000	993,240	989,370	993,254		14		14			(3,884)	(3,884)	1,000	
07177M-AK-9	BAXALTA INC		06/18/2015	JPMORGAN CHASE & CO.	06/29/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	499,570	499,690	499,571		1		1			119	119	450	
09062X-AD-5	BIOGEN INC		09/10/2015	GOLDMAN, SACHS & CO.	09/22/2015	Various	3,500,000	3,475,290	3,550,040	3,475,296		6		6			74,744	74,744	3,322	
09062X-AF-0	BIOGEN INC		09/10/2015	BANK OF AMERICA/MERRILL LYNCH	09/11/2015	Various	3,000,000	2,992,920	3,020,444	2,992,922		2		2			27,522	27,522	338	
093662-AG-9	BLOCK FINANCIAL LLC		11/19/2015	JPMORGAN CHASE & CO.	11/30/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,011,535	1,025,090	1,011,529		(6)		(6)			13,561	13,561	9,188	3,938
095796-AA-6	BLUE RACER MIDSTREAM LLC		07/15/2015	WELLS FARGO	07/16/2015	Various	75,000	76,125	76,700	76,125							575	575	836	829
097023-BJ-3	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.	02/20/2015	RBC DOMINION SECURITIES	5,000,000	4,879,450	4,933,950	4,879,594		144		144			54,356	54,356	1,736	
097023-BK-0	BOEING CO		02/18/2015	JPMORGAN CHASE & CO.	03/17/2015	BARCLAYS	2,500,000	2,426,300	2,450,075	2,426,513		213		213			23,562	23,562	6,875	
099724-AH-9	BORGWARNER INC		03/09/2015	DEUTSCHE BANK AG	03/10/2015	CREDIT SUISSE	2,500,000	2,492,125	2,524,900	2,492,125							32,775	32,775		
101137-AP-2	BOSTON SCIENTIFIC CORP		05/07/2015	BARCLAYS	05/15/2015	Various	2,500,000	2,500,000	2,514,725	2,500,000							14,725	14,725	792	
101137-AR-8	BOSTON SCIENTIFIC CORPORATION		05/07/2015	BARCLAYS	05/07/2015	Various	1,000,000	998,600	998,514	998,600							(86)	(86)		
055650-CX-4	BP CAPITAL MARKETS PLC	F	02/10/2015	RBS SECURITIES INC	11/02/2015	Various	20,000,000	20,000,000	20,088,484	20,000,000							88,484	88,484	95,172	
10510K-AC-1	BRAMBLES USA INC	R	10/19/2015	JPMORGAN CHASE & CO.	10/22/2015	BARCLAYS	6,000,000	5,985,420	6,034,100	5,985,422		2		2			48,678	48,678	458	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/04/2015	JPMORGAN CHASE & CO.	03/09/2015	JEFFERIES & COMPANY, INC.	1,000,000	996,730	988,610	996,730							(8,120)	(8,120)	346	
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC		08/13/2015	BANK OF AMERICA/MERRILL LYNCH	10/23/2015	Various	5,000,000	4,971,250	5,103,556	4,971,292		42		42			132,265	132,265	22,194	
129500-AA-2	CALERES INC		07/21/2015	BANK OF AMERICA/MERRILL LYNCH	07/31/2015	Various	250,000	250,000	251,950	250,000							1,950	1,950	99	
13057Q-AF-4	CALIFORNIA RESOURCES CORP		04/30/2015	EXCHANGE	08/26/2015	BANK OF AMERICA/MERRILL LYNCH	250,000	250,000	173,750	250,000							(76,250)	(76,250)	13,750	8,708
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO	A	07/29/2015	WELLS FARGO	07/30/2015	Various	500,000	498,110	502,695	498,110							4,585	4,585	67	
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO	A	09/08/2015	MORGAN STANLEY	09/09/2015	RBC DOMINION SECURITIES	200,000	199,082	201,820	199,082							2,738	2,738	80	
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		11/19/2015	CITIGROUP GLOBAL MARKETS	11/24/2015	KEYCORP	1,000,000	968,420	963,160	968,468		48		48			(5,308)	(5,308)	10,222	9,689
14149Y-BE-7	CARDINAL HEALTH INC		06/16/2015	BARCLAYS	06/17/2015	SOCIETE GENERALE	500,000	499,640	500,780	499,640							1,140	1,140		
143436-AL-7	CARMIKE CINEMAS INC		06/10/2015	JPMORGAN CHASE & CO.	07/21/2015	Various	200,000	200,000	204,188	200,000							4,188	4,188	508	
14313W-AC-6	CARMX_15-1 ABS		02/19/2015	BANK OF AMERICA/MERRILL LYNCH	05/21/2015	JPMORGAN CHASE & CO.	19,000,000	18,995,356	19,055,664	18,995,811		454		454			59,853	59,853	65,550	
14574X-AC-8	CARROLS RESTAURANT GROUP INC		04/15/2015	WELLS FARGO	04/15/2015	WELLS FARGO	80,000	80,000	82,800	80,000							2,800	2,800		
124857-AQ-6	CBS CORP		07/07/2015	BANK OF AMERICA/MERRILL LYNCH	07/14/2015	Various	800,000	785,504	779,870	785,520		16		16			(5,650)	(5,650)	456	
17305E-FK-6	CCCIT_13-A10 ABS		02/05/2015	TRANSFER	12/16/2015	MORGAN STANLEY	11,390,000	11,400,233	11,388,665	11,391,321		(8,913)		(8,913)			(2,655)	(2,655)	72,523	693
17305E-FE-0	CCCIT_13-A6 ABS		03/24/2015	NOMURA SECURITIES INTERNATIONAL INC	05/05/2015	DEUTSCHE BANK AG	11,137,000	11,218,352	11,211,827	11,211,965		(6,387)		(6,387)			(138)	(138)	24,910	8,167
17305E-FF-7	CCCIT_13-A7 ABS		02/05/2015	WELLS FARGO	05/21/2015	CITIGROUP GLOBAL MARKETS	15,000,000	15,049,219	15,039,844	15,045,246		(3,972)		(3,972)			(5,403)	(5,403)	26,545	
17305E-FN-0	CCCIT_14-A2 ABS		09/18/2015	TRANSFER	12/15/2015	CREDIT SUISSE	66,621,000	66,632,398	66,527,314	66,632,412		14		14			(105,098)	(105,098)	423,578	185,678
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		02/04/2015	BANK OF AMERICA/MERRILL LYNCH	05/15/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,007,500	1,007,500	1,007,175		(325)		(325)			325	325	33,542	18,813
1248EP-BK-8	CCO HOLDINGS LLC		04/15/2015	CREDIT SUISSE	04/23/2015	BANK OF AMERICA/MERRILL LYNCH	250,000	250,000	244,688	250,000							(5,313)	(5,313)	286	
14987E-AB-3	CCOH SAFARI LLC		01/28/2015	BANK OF AMERICA/MERRILL LYNCH	04/30/2015	CALLED @ 100.000	500,000	508,750	500,000	508,530		(220)		(220)			(8,530)	(8,530)	11,899	4,872
125134-AA-4	CEB INC		06/04/2015	SUNTRUST INVESTMENT SERVICES, INC.	06/19/2015	SUNTRUST INVESTMENT SERVICES, INC.	275,000	275,000	277,063	275,000							2,063	2,063	645	
151020-AS-3	CELGENE CORP		08/03/2015	CITIGROUP GLOBAL MARKETS	08/21/2015	BARCLAYS	1,000,000	990,340	994,745	990,358		18		18			4,387	4,387	861	
151020-AU-8	CELGENE CORP		08/03/2015	JPMORGAN CHASE & CO.	09/02/2015	Various	3,500,000	3,489,185	3,502,575	3,489,193		8		8			13,382	13,382	9,306	
15135B-AD-3	CENTENE CORP		01/13/2015	CITIGROUP GLOBAL MARKETS	08/13/2015	BANK OF AMERICA/MERRILL LYNCH	750,000	760,313	751,875	759,471		(842)		(842)			(7,596)	(7,596)	27,016	6,036
161571-CC-6	CHAIT_07-12A ABS		07/16/2015	MORGAN STANLEY	09/22/2015	CREDIT SUISSE	12,735,000	12,668,340	12,660,381	12,680,901		12,561		12,561			(20,520)	(20,520)	6,218	504
161571-GH-1	CHAIT_13-9 ABS		03/24/2015	BARCLAYS	05/21/2015	JPMORGAN CHASE & CO.	17,750,000	17,805,469	17,793,682	17,802,964		(2,505)		(2,505)			(9,282)	(9,282)	20,975	3,224
161571-GC-2	CHAIT_2013-A8 ABS		10/16/2015	Various	12/09/2015	CREDIT SUISSE	69,585,000	69,617,336	69,578,634	69,610,655		(6,681)		(6,681)			(32,021)	(32,021)	243,193	8,439
161175-AN-4	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.	07/10/2015	BNP CAPITAL MARKETS	500,000	500,000	500,675	500,000							675	675		
161175-AP-9	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.	11/18/2015	JPMORGAN CHASE & CO.	2,500,000	2,500,000	2,570,925	2,500,000							70,925	70,925	54,033	
161175-AQ-7	CHARTER COMMUNICATIONS INC		07/09/2015	GOLDMAN, SACHS & CO.	09/17/2015	Various	3,000,000	3,000,000	3,084,575	3,000,000							84,575	84,575	28,000	
161571-BT-0	CHASE ISSUANCE TRUST ABS		03/24/2015	TD SECURITIES	05/21/2015	TD SECURITIES	17,000,000	18,347,383	18,226,523	18,229,328		(118,055)		(118,055)			(2,804)	(2,804)	175,350	27,167
163851-AC-2	CHEMOURS CO LLC		05/05/2015	CREDIT SUISSE	05/06/2015	CITIGROUP GLOBAL MARKETS	100,000	100,000	101,000	100,000							1,000	1,000		
163851-AA-6	CHEMOURS COMPANY LLC		05/05/2015	Various	08/06/2015	JEFFERIES & COMPANY, INC.	275,000	275,388	238,013	275,374		(13)		(13)			(37,362)	(37,362)	4,504	
165167-CG-0	CHESAPEAKE ENERGY CORP		12/30/2015	BARCLAYS	12/30/2015	Various	150,000	127,125	64,270	96,602		227		227			(32,332)	(32,332)	7,273	4,134
165167-CK-1	CHESAPEAKE ENERGY CORP		12/30/2015	Various	12/30/2015	Various	3,500,000	3,150,000	1,521,810	2,527,335		18,520	641,185	(622,665)			(1,005,525)	(1,005,525)	85,328	14,632
165167-CL-9	CHESAPEAKE ENERGY CORP		12/30/2015	Various	12/30/2015	Various	6,300,000	6,555,063	2,455,063	5,839,991		2,820,347	3,535,418	(715,071)			(3,384,929)	(3,384,929)	415,218	149,197
165167-CN-5	CHESAPEAKE ENERGY CORP		12/30/2015	STERNE AGEE CLEARING INC.	12/30/2015	Various	500,000	497,500	180,423	406,647		147		147			(226,225)	(226,225)	28,173	7,448
166764-AR-1	CHEVRON CORP		02/24/2015	WELLS FARGO	04/28/2015	Various	10,000,000	10,000,000	10,079,050	10,000,000							79,050	79,050	28,489	
166764-AT-7	CHEVRON CORP		02/24/2015	BANK OF AMERICA/MERRILL LYNCH	03/18/2015	CREDIT SUISSE	5,000,000	5,000,000	5,008,450	5,000,000							8,450	8,450	6,697	
166764-BD-1	CHEVRON CORP		11/09/2015	JPMORGAN CHASE & CO.	11/10/2015	Various	1,000,000	1,000,000	1,008,575	1,000,000							8,575	8,575		
166754-AK-7	CHEVRON PHILLIPS CHEMICAL COMPANY		05/07/2015	MIZUHO SECURITIES USA INC.	07/15/2015	Various	2,000,000	1,999,780	1,997,219	1,999,792		12		12			(2,573)	(2,573)	5,771	
166754-AM-3	CHEVRON PHILLIPS CHEMICAL COMPANY		05/07/2015	MIZUHO SECURITIES USA INC.	05/20/2015	CANTOR FITZGERALD	1,000,000	999,680	1,004,980	999,682		2		2			5,298	5,298	953	
172967-JT-9	CITIGROUP INC		06/03/2015	CITIGROUP GLOBAL MARKETS	07/07/2015	Various	2,500,000	2,489,800	2,506,448	2,489,822		22		22			16,626	16,626	2,933	
172967-KA-8	CITIGROUP INC		10/23/2015	CITIGROUP GLOBAL MARKETS	11/16/2015	Various	1,700,000	1,699,770	1,697,833	1,699,777		7		7			(1,944)	(1,944)	8,776	3,832
174610-AK-1	CITIZENS FINANCIAL GROUP INC	R	11/30/2015	CREDIT SUISSE	12/02/2015	CREDIT SUISSE	750,000	749,213	756,278	749,213		1		1			7,064	7,064	358	
185669-AC-2	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE	04/09/2015	Various	750,000	750,000	749,063	750,000							(938)	(938)	4,036	
185669-AD-0	CLEOPATRA FINANCE LTD	F	02/09/2015	CREDIT SUISSE	04/09/2015	EXCHANGE	1,100,000	1,100,000	1,100,000	1,100,000									11,122	
18683K-AF-8	CLIFFS NATURAL RESOURCES		07/13/2015	Various	08/28/2015	TENDER OFFER	2,500,000	1,779,375	1,250,000	1,816,768		37,393		37,393			(566,768)	(566,768)	62,392	30,494
18683K-AG-6	CLIFFS NATURAL RESOURCES INC		09/30/2015	EXCHANGE	10/27/2015	Various	3,848,000	2,899,947	1,620,780	1,539,200		67,550	1,428,297	(1,360,747)			81,580	81,580	172,670	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
18683K-AH-4	CLIFFS NATURAL RESOURCES INC		03/25/2015	BANK OF AMERICA/MERRILL LYNCH	11/10/2015	Various	11,850,000	11,049,296	11,230,758	11,081,457		32,161		32,161			149,301	149,301	246,364	
12621E-AJ-2	CNO FINANCIAL GROUP INC		05/14/2015	GOLDMAN, SACHS & CO.	05/19/2015	GOLDMAN, SACHS & CO.	80,000	80,000	81,600	80,000							1,600	1,600	30	
12621E-AK-9	CNO FINANCIAL GROUP INC		05/14/2015	GOLDMAN, SACHS & CO.	05/19/2015	GOLDMAN, SACHS & CO.	120,000	120,000	122,550	120,000							2,550	2,550	53	
189754-AA-2	COACH INC		02/23/2015	JPMORGAN CHASE & CO.	02/24/2015	Various	5,000,000	4,972,250	5,028,758	4,972,250							56,508	56,508		
191216-BS-8	COCA-COLA CO		10/22/2015	CITIGROUP GLOBAL MARKETS	10/26/2015	MORGAN STANLEY	500,000	499,225	499,180	499,225							(45)	(45)	80	
19416Q-EJ-5	COLGATE-PALMOLIVE CO		08/05/2015	Various	08/11/2015	Various	3,750,000	3,681,938	3,723,803	3,681,946		9		9			41,856	41,856	2,417	1,250
195869-AP-7	COLONIAL PIPELINE CO		09/16/2015	MIZUHO SECURITIES USA INC.	09/17/2015	WELLS FARGO	1,000,000	997,260	999,830	997,260							2,570	2,570		
198280-AA-7	COLUMBIA PIPELINE GROUP INC		05/19/2015	JPMORGAN CHASE & CO.	06/02/2015	Various	1,000,000	999,760	1,007,398	999,763		3		3			7,635	7,635	844	
198280-AE-9	COLUMBIA PIPELINE GROUP INC		05/19/2015	JPMORGAN CHASE & CO.	05/28/2015	Various	2,000,000	1,996,940	2,024,120	1,996,944		4		4			27,176	27,176	1,499	
198280-AG-4	COLUMBIA PIPELINE GROUP INC		05/19/2015	JPMORGAN CHASE & CO.	05/20/2015	JPMORGAN CHASE & CO.	500,000	498,860	505,370	498,860							6,510	6,510	322	
20030N-BN-0	COMCAST CORP		05/19/2015	CITIGROUP GLOBAL MARKETS	07/23/2015	CITIGROUP GLOBAL MARKETS	10,000,000	9,987,500	9,904,100	9,987,676		176		176			(83,576)	(83,576)	57,188	
20030N-BP-5	COMCAST CORP		05/19/2015	MORGAN STANLEY	05/26/2015	CITIGROUP GLOBAL MARKETS	2,500,000	2,498,475	2,554,900	2,498,475							56,425	56,425	611	
14041N-EM-9	COMET_2013-A3 ABS		08/21/2015	WELLS FARGO	12/09/2015	DEUTSCHE BANK AG	16,514,000	16,527,547	16,498,518	16,524,205		(3,342)		(3,342)			(25,686)	(25,686)	52,404	4,404
14041N-EP-2	COMET_2014-A2 ABS		03/24/2015	CREDIT SUISSE	05/21/2015	CREDIT SUISSE	39,000,000	39,179,766	39,173,438	39,167,246		(12,519)		(12,519)			6,191	6,191	84,315	16,380
20341W-AC-9	COMMUNICATIONS SALES & LEASING INC		04/16/2015	BANK OF AMERICA/MERRILL LYNCH	04/23/2015	BANK OF AMERICA/MERRILL LYNCH	250,000	242,638	256,563	242,643		6		6			13,919	13,919	201	
205768-AK-0	COMSTOCK RESOURCES INC		03/06/2015	BANK OF AMERICA/MERRILL LYNCH	11/05/2015	Various	6,160,000	6,160,000	5,129,550	6,160,000							(1,030,450)	(1,030,450)	263,058	
207597-EH-4	CONNECTICUT LIGHT AND POWER CO		05/13/2015	GOLDMAN, SACHS & CO.	06/08/2015	Various	2,500,000	2,456,525	2,429,595	2,456,567		42		42			(26,972)	(26,972)	6,052	
210382-AA-5	CONSTELLIS HOLDINGS LLC		05/06/2015	JEFFERIES & COMPANY, INC.	10/22/2015	Various	1,500,000	1,492,695	1,384,250	1,493,113		418		418			(108,863)	(108,863)	52,677	
219350-BB-0	CORNING INC		05/05/2015	JPMORGAN CHASE & CO.	05/07/2015	Various	2,000,000	1,995,320	2,008,943	1,995,326		6		6			13,617	13,617	556	
22160K-AH-8	COSTCO WHOLESALE CORP		02/05/2015	JPMORGAN CHASE & CO.	02/19/2015	CITIGROUP GLOBAL MARKETS	5,000,000	4,985,200	4,932,100	4,985,238		38		38			(53,138)	(53,138)	2,188	
225313-AF-2	CREDIT AGRICOLE SA	F	03/09/2015	CREDIT AGRICOLE	03/09/2015	Various	10,000,000	9,945,600	10,032,800	9,945,600							87,200	87,200		
225433-AA-9	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE	03/23/2015	Various	3,000,000	2,992,800	3,017,855	2,992,800							25,055	25,055		
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/23/2015	CREDIT SUISSE	03/24/2015	Various	5,000,000	4,997,450	5,020,699	4,997,451		1		1			23,248	23,248	382	
12626P-AM-5	CRH AMERICA INC	R	05/12/2015	BANK OF AMERICA/MERRILL LYNCH	07/24/2015	Various	6,000,000	5,992,620	5,957,800	5,992,723		103		103			(34,923)	(34,923)	39,288	
12626P-AN-3	CRH AMERICA INC	R	05/12/2015	BANK OF AMERICA/MERRILL LYNCH	05/13/2015	BANK OF AMERICA/MERRILL LYNCH	2,500,000	2,469,425	2,478,050	2,469,425							8,625	8,625		
126307-AG-2	CSC HOLDINGS LLC		02/23/2015	Various	06/23/2015	EXCHANGE	6,215,000	6,367,606	6,363,275	6,363,275		(4,332)		(4,332)					183,084	75,290
126408-HC-0	CSX CORP		04/16/2015	MORGAN STANLEY	04/27/2015	DEUTSCHE BANK AG	1,000,000	990,980	984,300	990,983		3		3			(6,683)	(6,683)	988	
126408-HD-8	CSX CORP		10/15/2015	CITIGROUP GLOBAL MARKETS	10/20/2015	CITIGROUP GLOBAL MARKETS	500,000	498,815	500,750	498,816		1		1			1,934	1,934	140	
126650-CM-0	CVS HEALTH CORP		07/13/2015	BARCLAYS	07/14/2015	Various	10,000,000	9,844,300	9,900,467	9,844,300							56,167	56,167		
126650-CN-8	CVS HEALTH CORP		07/13/2015	BARCLAYS	07/13/2015	Various	2,000,000	1,992,700	2,005,870	1,992,700							13,170	13,170		
235825-AC-0	DANA HOLDING CORP		04/21/2015	TRANSFER	12/08/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,043,750	1,012,500	1,037,951		(5,799)		(5,799)			(25,451)	(25,451)	39,715	5,823
235851-AR-3	DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MARKETS	09/11/2015	Various	500,000	498,920	504,393	498,920							5,472	5,472	61	
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		04/14/2015	BANK OF AMERICA/MERRILL LYNCH	09/23/2015	ALLSTATE INSURANCE COMPANY	1,000,000	1,008,333	982,500	1,007,961		(372)		(372)			(25,461)	(25,461)	21,667	
254683-BM-6	DCENT_15-A1 ABS		02/19/2015	TRANSFER	12/16/2015	JPMORGAN CHASE & CO.	16,000,000	16,000,000	15,958,750	16,000,000							(41,250)	(41,250)	71,401	
254683-BE-4	DCENT_2013-A5 ABS		08/20/2015	Various	12/09/2015	DEUTSCHE BANK AG	22,806,000	22,830,325	22,806,000	22,823,821		(6,504)		(6,504)			(17,821)	(17,821)	78,402	5,032
23311V-AE-7	DCP MIDSTREAM OPERATING LP		02/24/2015	BARCLAYS	02/24/2015	BARCLAYS	500,000	473,740	475,375	473,740							1,635	1,635	5,475	5,475
24702R-AF-8	DELL INC		04/02/2015	OPPENHEIMER & CO., INC.	04/08/2015	OPPENHEIMER & CO., INC.	1,715,000	1,757,875	1,800,750	1,757,864		(12)		(12)			42,887	42,887	55,118	53,570
24713G-AB-8	DELPHI AUTOMOTIVE PLC	E	11/09/2015	BARCLAYS	11/19/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	499,710	502,865	499,710							3,155	3,155	295	
25152R-YD-9	DEUTSCHE BANK AG	F	02/10/2015	DEUTSCHE BANK AG	04/21/2015	Various	10,000,000	9,988,100	10,018,700	9,988,536		436		436			30,164	30,164	21,094	
25179M-AU-7	DEVON ENERGY CORP		06/11/2015	GOLDMAN, SACHS & CO.	06/16/2015	BANK OF AMERICA/MERRILL LYNCH	300,000	296,325	297,969	296,325							1,644	1,644	125	
254683-BG-9	DISC_14-1 ABS		06/29/2015	BARCLAYS	10/14/2015	BANK OF AMERICA/MERRILL LYNCH	19,000,000	19,047,500	18,967,344	19,043,485		(4,015)		(4,015)			(76,141)	(76,141)	41,525	4,873
23291A-AA-5	DJO FINCO INC		04/23/2015	CREDIT SUISSE	04/24/2015	STERNE AGEE CLEARING INC.	80,000	80,000	80,900	80,000							900	900		
256677-AD-7	DOLLAR GENERAL CORP		10/15/2015	GOLDMAN, SACHS & CO.	10/15/2015	Various	5,000,000	4,992,200	5,025,300	4,992,200							33,100	33,100		
25746U-CE-7	DOMINION RESOURCES INC		09/21/2015	WELLS FARGO	10/23/2015	Various	6,000,000	5,992,560	6,111,930	5,992,608		48		48			119,322	119,322	18,525	
262049-AA-7	DRILL RIGS HLDS INC	E	02/03/2015	DEUTSCHE BANK AG	10/07/2015	Various	250,000	198,750	170,535	208,529		9,779		9,779			(37,994)	(37,994)	15,373	5,642
233331-AU-1	DTE ENERGY CO		06/09/2015	JPMORGAN CHASE & CO.	06/09/2015	Various	1,000,000	999,630	1,002,249	999,630							2,619	2,619		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26442U-AB-0	DUKE ENERGY PROGRESS LLC		08/10/2015	WELLS FARGO	08/11/2015	Various	3,000,000	2,984,790	3,032,565	2,984,791		1		1			47,774	47,774	350	
26817L-AB-7	DYNEGY FINANCE I INC		04/07/2015	EXCHANGE	04/09/2015	EXCHANGE	1,500,000	1,525,503	1,525,482	1,525,482		(21)		(21)					49,781	49,167
26817R-AK-4	DYNEGY FINANCE I INC		04/09/2015	EXCHANGE	04/13/2015	EXCHANGE	1,500,000	1,525,482	1,525,461	1,525,441		(41)		(41)			21	21	51,010	49,781
26818A-AB-0	DYNEGY FINANCE I INC		02/02/2015	Various	04/07/2015	EXCHANGE	1,500,000	1,526,250	1,525,503	1,525,503		(747)		(747)					49,167	24,583
26817L-AC-5	DYNEGY FINANCE I INC / DYNEGY FINA		04/08/2015	EXCHANGE	04/09/2015	EXCHANGE	1,000,000	990,211	990,213	990,213		2		2					34,313	34,101
26817R-AG-3	DYNEGY INC		04/13/2015	EXCHANGE	08/20/2015	Various	1,500,000	1,525,461	1,531,618	1,524,200		(1,262)		(1,262)			7,418	7,418	88,602	51,010
26817R-AH-1	DYNEGY INC		04/13/2015	EXCHANGE	07/17/2015	MORGAN STANLEY	1,000,000	990,217	1,062,500	990,412		195		195			72,088	72,088	56,128	35,160
26817R-AL-2	DYNEGY INC		04/09/2015	EXCHANGE	04/13/2015	EXCHANGE	1,000,000	990,213	990,217	990,221		8		8			(4)	(4)	35,160	34,313
279158-AL-3	ECOPETROL SA	F	06/23/2015	HSBC SECURITIES, INC.	06/24/2015	HSBC SECURITIES, INC.	500,000	496,640	499,250	496,642		2		2			2,608	2,608	224	
268317-AN-4	ELECTRICITE DE FRANCE SA	F	10/07/2015	MITSUBISHI UFJ SECURITIES (USA)	10/30/2015	GOLDMAN, SACHS & CO.	2,500,000	2,478,875	2,485,925	2,479,055		180		180			6,870	6,870	2,644	
268317-AQ-7	ELECTRICITE DE FRANCE SA	F	10/07/2015	MITSUBISHI UFJ SECURITIES (USA)	10/26/2015	RBC DOMINION SECURITIES	500,000	498,760	507,625	498,761		1		1			8,864	8,864	1,100	
268317-AS-3	ELECTRICITE DE FRANCE SA	F	10/07/2015	MITSUBISHI UFJ SECURITIES (USA)	10/09/2015	RBC DOMINION SECURITIES	500,000	495,775	498,755	495,777		2		2			2,978	2,978	101	
532457-BH-0	ELI LILLY AND CO		02/24/2015	GOLDMAN, SACHS & CO.	02/25/2015	Various	5,000,000	4,990,350	4,999,650	4,990,350							9,300	9,300		
532457-BJ-6	ELI LILLY AND CO		02/24/2015	DEUTSCHE BANK AG	02/25/2015	Various	5,000,000	4,975,750	5,006,725	4,975,750							30,975	30,975		
29082H-AA-0	EMBRAER SA	F	06/08/2015	CITIGROUP GLOBAL MARKETS	06/09/2015	BARCLAYS	500,000	498,410	498,000	498,410							(410)	(410)		
26867L-AE-0	EMD FINANCE LLC	R	07/06/2015	JPMORGAN CHASE & CO.	11/19/2015	Various	8,000,000	7,992,280	7,963,300	7,992,829		549		549			(29,529)	(29,529)	48,533	22,000
26867L-AG-5	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.	03/17/2015	CITIGROUP GLOBAL MARKETS	5,000,000	4,991,200	5,003,150	4,991,203		3		3			11,947	11,947	410	
26867L-AL-4	EMD FINANCE LLC	R	03/16/2015	JPMORGAN CHASE & CO.	03/25/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	993,830	1,011,430	993,846		16		16			17,584	17,584	993	
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP		11/19/2015	BARCLAYS	12/30/2015	EXCHANGE	1,000,000	928,070	929,999	929,999		1,929		1,929					3,000	600
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		09/24/2015	Various	11/03/2015	Various	7,135,000	7,232,350	7,156,275	7,225,729		(6,621)		(6,621)			(69,454)	(69,454)	305,019	10,767
29273E-AC-2	ENDO LTD	E	06/24/2015	BARCLAYS	10/27/2015	Various	250,000	250,000	249,875	250,000							(125)	(125)	2,775	
29269Q-AG-2	ENERGY FUTURE INTERMEDIATE HOLDING		09/02/2015	CANTOR FITZGERALD	12/16/2015	Various	3,333,000	3,545,479	3,611,358	3,545,479							65,879	65,879		
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND	03/09/2015	Various	5,000,000	4,995,900	4,988,150	4,995,900							(7,750)	(7,750)		
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		03/05/2015	UNION BANK OF SWITZERLAND	03/16/2015	Various	3,000,000	2,993,160	2,964,010	2,993,161		1		1			(29,151)	(29,151)	2,003	
29276K-AV-3	ENERGY XXI GULF COAST INC		03/05/2015	CREDIT SUISSE	03/06/2015	CREDIT SUISSE	220,000	211,889	218,625	211,889							6,736	6,736		
29275Y-AB-8	ENERSYS		04/09/2015	GOLDMAN, SACHS & CO.	04/22/2015	WELLS FARGO	75,000	75,000	75,750	75,000							750	750	42	
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		05/07/2015	BANK OF AMERICA/MERRILL LYNCH	05/08/2015	MORGAN STANLEY	500,000	481,905	485,780	481,906		1		1			3,874	3,874	2,946	2,876
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		05/07/2015	BANK OF AMERICA/MERRILL LYNCH	09/10/2015	JPMORGAN CHASE & CO.	15,000,000	14,974,050	13,993,200	14,974,768		718		718			(981,568)	(981,568)	212,688	
29358Q-AD-1	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG	03/05/2015	CITIGROUP GLOBAL MARKETS	1,000,000	953,350	999,680	953,350							46,330	46,330	26,035	26,035
29358Q-AE-9	ENSCO PLC	E	03/04/2015	DEUTSCHE BANK AG	05/04/2015	Various	2,000,000	1,992,440	2,043,870	1,992,485		45		45			51,385	51,385	7,944	
29364G-AH-6	ENTERGY CORP		06/25/2015	JPMORGAN CHASE & CO.	09/03/2015	Various	5,500,000	5,492,245	5,587,995	5,492,411		166		166			95,584	95,584	37,944	
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		05/04/2015	WELLS FARGO	07/09/2015	Various	1,000,000	996,350	984,755	996,376		26		26			(11,621)	(11,621)	3,443	
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC		05/04/2015	WELLS FARGO	05/04/2015	CITIGROUP GLOBAL MARKETS	1,000,000	996,350	1,004,430	996,350							8,080	8,080		
268787-AC-2	EP ENERGY LLC		05/19/2015	RBC DOMINION SECURITIES	08/12/2015	EXCHANGE	7,000,000	7,006,175	7,006,000	7,006,000		(175)		(175)					91,729	
268787-AD-0	EP ENERGY LLC		08/12/2015	EXCHANGE	09/23/2015	ALLSTATE INSURANCE COMPANY	2,000,000	2,001,715	1,610,000	2,001,687		(28)		(28)			(391,687)	(391,687)	40,729	26,208
26884T-AN-2	ERAC USA FINANCE LLC		02/10/2015	RBC DOMINION SECURITIES	03/09/2015	GOLDMAN, SACHS & CO.	2,500,000	2,471,200	2,446,800	2,471,230		30		30			(24,430)	(24,430)	7,500	
30066A-AD-7	EXAMWORKS GROUP INC		04/09/2015	BANK OF AMERICA/MERRILL LYNCH	06/12/2015	BANK OF AMERICA/MERRILL LYNCH	125,000	125,000	126,875	125,000							1,875	1,875	1,180	
30161N-AH-4	EXELON CORP		06/22/2015	Various	11/13/2015	GOLDMAN, SACHS & CO.	5,000,000	5,017,380	5,008,110	5,016,071		(1,309)		(1,309)			(7,961)	(7,961)	57,317	3,325
30161N-AJ-0	EXELON CORP		06/08/2015	GOLDMAN, SACHS & CO.	06/16/2015	Various	2,000,000	1,995,900	2,005,328	1,995,905		5		5			9,423	9,423	1,196	
30231G-AF-9	EXXON MOBIL CORP		03/23/2015	SUSQUEHANNA FINANCIAL GROUP LLLP	09/16/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	503,150	483,435	503,014		(136)		(136)			(19,579)	(19,579)	7,337	753
30231G-AN-2	EXXON MOBIL CORP		03/03/2015	JPMORGAN CHASE & CO.	03/03/2015	Various	7,500,000	7,500,000	7,560,905	7,500,000							60,905	60,905		
30706V-AA-3	FAMILY TREE ESCROW LLC		02/06/2015	JPMORGAN CHASE & CO.	06/08/2015	JPMORGAN CHASE & CO.	500,000	500,000	523,438	500,000							23,438	23,438	7,747	
30706V-AC-9	FAMILY TREE ESCROW LLC		02/06/2015	JPMORGAN CHASE & CO.	06/18/2015	BARCLAYS	125,000	125,000	131,250	125,000							6,250	6,250	2,188	
34530Y-AB-9	FCAOT_15C ABS		09/15/2015	TRANSFER	12/16/2015	TD SECURITIES	23,000,000	22,999,733	22,974,844	22,999,793		60		60			(24,950)	(24,950)	54,018	
31428X-BB-1	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS	01/13/2015	Various	5,000,000	4,971,600	5,025,400	4,971,608		8		8			53,792	53,792	3,417	
31428X-BD-7	FEDEX CORP		01/06/2015	CITIGROUP GLOBAL MARKETS	03/05/2015	Various	7,500,000	7,450,950	7,674,594	7,450,969		19		19			223,624	223,624	25,123	
31428X-BE-5	FEDEX CORP		10/20/2015	MORGAN STANLEY	10/20/2015	Various	2,500,000	2,476,975	2,481,858	2,476,975							4,883	4,883		
31562Q-AD-9	FIAT CHRYSLER AUTOMOBILES NV	F	04/09/2015	JPMORGAN CHASE & CO.	07/30/2015	EXCHANGE	3,000,000	3,000,000	3,000,000	3,000,000									46,375	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963-BB-9	FIRST DATA CORP		02/04/2015	GOLDMAN, SACHS & CO.	11/30/2015	Various	750,000	892,500	750,000	852,259		(40,241)		(40,241)			(102,259)	(102,259)	188,197	6,313
319963-BP-8	FIRST DATA CORPORATION		10/29/2015	BANK OF AMERICA/MERRILL LYNCH	12/04/2015	JPMORGAN CHASE & CO.	500,000	500,000	510,000	500,000							10,000	10,000	2,042	
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	02/20/2015	CITIGROUP GLOBAL MARKETS	10/08/2015	Various	1,000,000	912,500	715,750	917,910		5,410		5,410			(202,160)	(202,160)	64,092	20,139
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY L		07/07/2015	JPMORGAN CHASE & CO.	07/08/2015	MIZUHO SECURITIES USA INC.	1,000,000	997,750	1,005,250	997,750							7,500	7,500		
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	07/13/2015	JPMORGAN CHASE & CO.	08/26/2015	Various	145,000	139,674	139,266	139,709		36		36			(443)	(443)	2,952	2,140
30251G-AH-0	FMG RESOURCES AUG 2006	F	02/03/2015	OPPENHEIMER & CO., INC.	04/10/2015	OPPENHEIMER & CO., INC.	250,000	228,125	193,750	228,804		679		679			(35,054)	(35,054)	9,361	5,443
35804G-AK-4	FRESENIUS US FINANCE II INC	R	09/16/2015	GOLDMAN, SACHS & CO.	09/16/2015	BAIRD (ROBERT W.) & CO. INC.	175,000	175,000	175,438	175,000							438	438		
35906A-AU-2	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.	09/11/2015	OPPENHEIMER & CO., INC.	50,000	50,000	50,625	50,000							625	625		
35906A-AX-6	FRONTIER COMMUNICATIONS CORP		09/11/2015	JPMORGAN CHASE & CO.	09/11/2015	OPPENHEIMER & CO., INC.	50,000	50,000	50,500	50,000							500	500		
302941-AJ-8	FTI CONSULTING INC		02/04/2015	BANK OF AMERICA/MERRILL LYNCH	10/01/2015	CALLED @ 103.375	750,000	789,375	750,000	775,313		(14,063)		(14,063)			(25,313)	(25,313)	75,938	18,000
364725-BD-2	GANNETT CO INC		01/29/2015	JEFFERIES & COMPANY, INC.	08/13/2015	Various	500,000	520,000	516,875	517,299		(2,701)		(2,701)			(424)	(424)	21,319	7,688
36155W-AJ-5	GCI INC		03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.	03/27/2015	SUNTRUST INVESTMENT SERVICES, INC.	125,000	123,881	125,000	123,881							1,119	1,119		
375558-BD-4	GILEAD SCIENCES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH	11/19/2015	Various	6,500,000	6,473,155	6,530,805	6,473,161		6		6			57,644	57,644	5,014	
375558-BE-2	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.	12/08/2015	BARCLAYS	15,000,000	14,998,350	15,097,350	14,998,481		131		131			98,869	98,869	67,063	
375558-BF-9	GILEAD SCIENCES INC		09/09/2015	JPMORGAN CHASE & CO.	11/20/2015	Various	8,000,000	7,967,680	8,045,198	7,967,998		318		318			77,199	77,199	36,399	
375558-BG-7	GILEAD SCIENCES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH	10/26/2015	Various	3,500,000	3,488,275	3,591,400	3,488,314		39		39			103,086	103,086	17,378	
378272-AJ-7	GLENCORE FUNDING LLC	R	04/08/2015	BANK OF AMERICA/MERRILL LYNCH	12/04/2015	DEUTSCHE BANK AG	5,000,000	4,996,550	4,337,500	4,997,276		726		726			(659,776)	(659,776)	68,767	
378272-AK-4	GLENCORE FUNDING LLC	R	07/06/2015	Various	08/21/2015	Various	8,000,000	7,954,080	7,810,200	7,955,160		1,080		1,080			(144,960)	(144,960)	37,135	19,885
37954F-AC-8	GLOBAL PARTNERS LP		06/01/2015	BANK OF AMERICA/MERRILL LYNCH	10/23/2015	EXCHANGE	215,000	215,000	215,000	215,000									5,811	
38141G-VP-6	GOLDMAN SACHS GROUP INC		09/08/2015	GOLDMAN, SACHS & CO.	11/18/2015	KEYCORP	1,000,000	997,960	1,003,870	998,032		72		72			5,838	5,838	5,194	
38141G-VR-2	GOLDMAN SACHS GROUP INC		10/16/2015	GOLDMAN, SACHS & CO.	10/19/2015	Various	5,000,000	4,965,000	4,993,150	4,965,008		8		8			28,142	28,142	590	
38141G-VS-0	GOLDMAN SACHS GROUP INC		10/16/2015	GOLDMAN, SACHS & CO.	10/19/2015	BANK OF AMERICA/MERRILL LYNCH	2,500,000	2,477,100	2,498,000	2,477,101		1		1			20,899	20,899	330	
38148L-AA-4	GOLDMAN SACHS GROUP INC		03/25/2015	GOLDMAN, SACHS & CO.	05/08/2015	BARCLAYS	2,000,000	2,006,440	2,008,560	2,006,297		(143)		(143)			2,263	2,263	15,889	9,678
38148L-AE-6	GOLDMAN SACHS GROUP INC		05/19/2015	GOLDMAN, SACHS & CO.	07/24/2015	GOLDMAN, SACHS & CO.	10,000,000	9,967,800	9,874,200	9,968,298		498		498			(94,098)	(94,098)	69,792	
38148L-AF-3	GOLDMAN SACHS GROUP INC		05/19/2015	GOLDMAN, SACHS & CO.	05/26/2015	MORGAN STANLEY	500,000	496,750	504,890	496,751		1		1			8,139	8,139	358	
398905-AH-2	GROUP 1 AUTOMOTIVE INC		01/30/2015	JPMORGAN CHASE & CO.	06/17/2015	EXCHANGE	500,000	496,250	496,407	496,407		157		157					13,611	4,375
40049J-BB-2	GRUPO TELEVISA SAB	F	11/19/2015	HSBC SECURITIES, INC.	12/01/2015	BARCLAYS	1,500,000	1,490,775	1,514,228	1,490,794		19		19			23,434	23,434	1,831	
40049J-BC-0	GRUPO TELEVISA SAB	F	11/19/2015	HSBC SECURITIES, INC.	11/20/2015	BARCLAYS	750,000	747,578	761,490	747,578							13,912	13,912	128	
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		09/21/2015	BANK OF AMERICA/MERRILL LYNCH	09/22/2015	MIZUHO SECURITIES USA INC.	500,000	499,810	503,655	499,810							3,845	3,845	64	
423074-AR-4	H.J. HEINZ CO		02/03/2015	WELLS FARGO	03/27/2015	CITIGROUP GLOBAL MARKETS	1,000,000	1,010,000	1,025,000	1,009,332		(668)		(668)			15,668	15,668	19,597	13,104
423074-AS-2	H.J. HEINZ CO		01/26/2015	Various	07/06/2015	Various	3,500,000	3,509,375	3,507,500	3,508,955		(420)		(420)			(1,455)	(1,455)	112,125	
423074-AT-0	H.J. HEINZ CO		06/23/2015	BARCLAYS	06/24/2015	Various	1,500,000	1,485,735	1,503,745	1,485,735							18,010	18,010		
423074-AV-5	H.J. HEINZ CO		06/23/2015	BARCLAYS	06/24/2015	Various	1,500,000	1,494,090	1,518,270	1,494,090							24,180	24,180		
423074-AX-1	H.J. HEINZ CO		06/23/2015	WELLS FARGO	06/29/2015	Various	9,000,000	8,988,030	9,013,875	8,988,030							25,845	25,845		
423074-BA-0	H.J. HEINZ CO		06/23/2015	CITIGROUP GLOBAL MARKETS	08/12/2015	Various	2,000,000	1,995,280	2,009,926	1,995,306		26		26			14,620	14,620	3,063	
40537Q-AH-3	HALCON RESOURCES CORP		04/21/2015	JPMORGAN CHASE & CO.	04/21/2015	OPPENHEIMER & CO., INC.	50,000	50,000	50,875	50,000							875	875		
406216-BG-5	HALLIBURTON CO		11/05/2015	CREDIT SUISSE	11/06/2015	GOLDMAN, SACHS & CO.	500,000	498,595	498,885	498,595							290	290		
406216-BK-6	HALLIBURTON CO		11/05/2015	BANK OF AMERICA/MERRILL LYNCH	11/06/2015	Various	1,500,000	1,499,535	1,504,920	1,499,535							5,385	5,385		
41283L-AF-2	HARLEY-DAVIDSON FINANCIAL SERVICES		02/23/2015	CITIGROUP GLOBAL MARKETS	09/14/2015	Various	2,500,000	2,494,225	2,479,845	2,494,717		492		492			(14,872)	(14,872)	24,038	
413875-AR-6	HARRIS CORP		04/22/2015	MORGAN STANLEY	04/28/2015	JPMORGAN CHASE & CO.	5,000,000	5,000,000	5,056,950	5,000,000							56,950	56,950	2,129	
413875-AS-4	HARRIS CORPORATION		04/22/2015	MORGAN STANLEY	04/27/2015	RBC DOMINION SECURITIES	1,000,000	1,000,000	1,025,310	1,000,000							25,310	25,310	405	
413875-AT-2	HARRIS CORPORATION		04/22/2015	MORGAN STANLEY	04/23/2015	RBC DOMINION SECURITIES	1,000,000	1,000,000	1,026,100	1,000,000							26,100	26,100	140	
40412C-AC-5	HCA HOLDINGS INC		01/14/2015	JPMORGAN CHASE & CO.	02/12/2015	JEFFERIES & COMPANY, INC.	1,000,000	1,077,500	1,085,000	1,076,647		(853)		(853)			8,353	8,353	31,771	26,910
404119-BR-9	HCA INC		05/06/2015	Various	09/23/2015	Various	2,150,000	2,180,000	2,201,375	2,179,169		(831)		(831)			22,206	22,206	38,767	18,514
40414L-AM-1	HCP INC		01/13/2015	CITIGROUP GLOBAL MARKETS	03/30/2015	MORGAN STANLEY	5,000,000	4,959,250	4,866,950	4,959,901		651		651			(92,951)	(92,951)	32,347	
421924-BK-6	HEALTHSOUTH CORP		02/03/2015	BANK OF AMERICA/MERRILL LYNCH	06/16/2015	Various	375,000	387,188	384,000	386,529		(658)		(658)			(2,529)	(2,529)	13,369	5,690
423457-AA-8	HELMERICH & PAYNE INTERNATIONAL DR		03/12/2015	GOLDMAN, SACHS & CO.	03/13/2015	Various	4,000,000	3,977,000	4,039,090	3,977,000							62,090	62,090		
427866-AU-2	HERSHEY CO		08/18/2015	CITIGROUP GLOBAL MARKETS	08/18/2015	Various	1,000,000	997,030	998,770	997,030							1,740	1,740		
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	JPMORGAN CHASE & CO.	11/16/2015	Various	3,000,000	2,999,160	3,021,743	2,999,169		9		9			22,574	22,574	6,620	
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.	11/16/2015	Various	6,000,000	5,983,500	5,879,075	5,983,625		125		125			(104,550)	(104,550)	28,447	
42824C-AQ-2	HEWLETT PACKARD ENTERPRISE CO		09/30/2015	GOLDMAN, SACHS & CO.	11/18/2015	RBC DOMINION SECURITIES	5,000,000	4,997,100	4,824,400	4,997,109		9		9			(172,709)	(172,709)	36,597	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
428236-BU-6	HEWLETT-PACKARD CO		03/25/2015	WELLS FARGO	10/16/2015	TENDER OFFER	8,351,000	8,641,030	8,342,900	8,548,325		(92,706)		(92,706)			(205,425)	(205,425)	235,011	84,971
428291-AM-0	HEXCEL CORP		07/29/2015	BANK OF AMERICA/MERRILL LYNCH	07/30/2015	Various	700,000	697,991	703,460	697,991							5,469	5,469	52	
437076-BH-4	HOME DEPOT INC		05/28/2015	JPMORGAN CHASE & CO.	06/08/2015	JEFFERIES & COMPANY, INC.	2,500,000	2,493,725	2,433,050	2,493,728		3		3			(60,678)	(60,678)	2,656	
437076-BK-7	HOME DEPOT INC		09/08/2015	BANK OF AMERICA/MERRILL LYNCH	09/11/2015	CREDIT SUISSE	1,500,000	1,497,855	1,509,030	1,497,855							11,175	11,175	47	
44052R-AA-3	HORIZON PHARMA FINANCING INC		04/24/2015	CITIGROUP GLOBAL MARKETS	11/12/2015	OPPENHEIMER & CO., INC.	125,000	125,000	103,438	125,000							(21,563)	(21,563)	4,555	
441060-AM-2	HOSPIRA INC		07/29/2015	Various	10/07/2015	EXCHANGE	14,213,000	15,876,093	15,820,819	15,820,819		(55,275)		(55,275)					482,452	351,061
404280-AU-3	HSBC HOLDINGS PLC	F	08/10/2015	HSBC SECURITIES, INC.	09/16/2015	HSBC SECURITIES, INC.	500,000	495,900	493,300	495,930		30		30			(2,630)	(2,630)	1,948	
40428H-PR-7	HSBC USA INC	R	02/26/2015	HSBC SECURITIES, INC.	03/17/2015	MORGAN STANLEY	3,000,000	2,997,060	2,989,680	2,997,083		23		23			(7,403)	(7,403)	2,938	
44891A-AB-3	HYUNDAI CAPITAL AMERICA	R	03/16/2015	BARCLAYS	04/28/2015	MIZUHO SECURITIES USA INC.	4,000,000	3,980,280	4,064,920	3,980,713		433		433			84,207	84,207	12,133	
45672N-AF-8	INFOR (US) INC		08/11/2015	CREDIT SUISSE	08/11/2015	STIFEL CAPITAL MARKETS	500,000	495,000	499,375	495,000							4,375	4,375		
458140-AS-9	INTEL CORP		07/22/2015	BANK OF AMERICA/MERRILL LYNCH	08/21/2015	Various	1,000,000	998,510	1,012,515	998,517		7		7			13,998	13,998	2,056	
458140-AT-7	INTEL CORP		07/22/2015	BANK OF AMERICA/MERRILL LYNCH	08/03/2015	Various	3,000,000	2,997,660	3,085,545	2,997,661		1		1			87,884	87,884	2,382	
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC		11/19/2015	BANK OF AMERICA/MERRILL LYNCH	11/19/2015	Various	1,000,000	999,830	1,007,645	999,830							7,815	7,815		
46132F-AD-2	INVESCO FINANCE PLC	E	10/08/2015	MORGAN STANLEY	10/09/2015	Various	700,000	698,194	699,536	698,194							1,342	1,342	42	
462613-AH-3	IPALCO ENTERPRISES INC		06/16/2015	JPMORGAN CHASE & CO.	11/17/2015	EXCHANGE	5,500,000	5,496,095	5,496,376	5,496,376		281		281					74,846	
464592-AR-5	ISLE OF CAPRI CASINOS INC		04/07/2015	WELLS FARGO	06/29/2015	EXCHANGE	125,000	127,500	127,382	127,379		(121)		(121)			3	3	2,122	592
832696-AC-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	05/12/2015	BARCLAYS	5,000,000	4,992,500	5,011,150	4,992,875		375		375			18,275	18,275	13,368	
832696-AE-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/24/2015	JPMORGAN CHASE & CO.	5,000,000	4,978,600	5,060,300	4,978,679		79		79			81,621	81,621	2,431	
832696-AG-3	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/25/2015	CREDIT SUISSE	3,500,000	3,484,495	3,537,555	3,484,551		56		56			53,004	53,004	2,917	
832696-AL-2	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/16/2015	Various	1,000,000	996,270	1,001,615	996,270							5,345	5,345		
832696-AN-8	J M SMUCKER CO		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/13/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	983,100	994,710	983,100							11,610	11,610		
24422E-TB-5	JOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MARKETS	09/10/2015	Various	1,000,000	999,350	1,000,210	999,351		1		1			859	859	272	
24422E-TC-3	JOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MARKETS	09/11/2015	BARCLAYS	1,000,000	997,230	1,000,715	997,233		3		3			3,482	3,482	378	
46625H-KA-7	JPMORGAN CHASE & CO		01/15/2015	TRANSFER	04/16/2015	BANK OF AMERICA/MERRILL LYNCH	5,000,000	5,000,000	5,021,850	5,000,000							21,850	21,850	27,500	
46625H-KC-3	JPMORGAN CHASE & CO		01/15/2015	TRANSFER	03/09/2015	MORGAN STANLEY	5,000,000	4,988,900	4,885,450	4,989,030		130		130			(103,580)	(103,580)	21,267	
46625H-NJ-5	JPMORGAN CHASE & CO		09/23/2015	JPMORGAN CHASE & CO.	10/23/2015	Various	700,000	697,585	706,020	697,599		14		14			8,421	8,421	2,727	
48666K-AV-1	KB HOME		02/11/2015	CREDIT SUISSE	02/12/2015	Various	150,000	150,000	150,750	150,000							750	750	32	
491674-BK-2	KENTUCKY UTILITIES CO		09/21/2015	JPMORGAN CHASE & CO.	09/24/2015	Various	700,000	699,699	706,707	699,699							7,008	7,008	18	
494368-BQ-5	KIMBERLY-CLARK CORP		02/24/2015	MORGAN STANLEY	04/17/2015	HSBC SECURITIES, INC.	500,000	498,560	503,845	498,579		19		19			5,266	5,266	2,024	
500255-AU-8	KOHLS CORP		07/14/2015	GOLDMAN, SACHS & CO.	08/26/2015	Various	5,000,000	4,998,800	4,922,350	4,998,809		9		9			(76,459)	(76,459)	18,594	
500255-AV-6	KOHLS CORP		07/14/2015	GOLDMAN, SACHS & CO.	08/26/2015	Various	5,500,000	5,482,455	5,367,860	5,482,470		15		15			(114,610)	(114,610)	19,733	
502413-AY-3	L-3 COMMUNICATIONS CORP		07/29/2015	MORGAN STANLEY	12/01/2015	MORGAN STANLEY	8,000,000	8,744,600	8,505,920	8,684,339		(60,261)		(60,261)			(178,419)	(178,419)	264,622	114,833
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		01/21/2015	BANK OF AMERICA/MERRILL LYNCH	01/29/2015	CITIGROUP GLOBAL MARKETS	5,000,000	4,961,800	5,159,950	4,961,800							198,150	198,150		
516806-AE-6	LAREDO PETROLEUM INC		03/04/2015	BANK OF AMERICA/MERRILL LYNCH	03/05/2015	BANK OF AMERICA/MERRILL LYNCH	125,000	125,000	126,250	125,000							1,250	1,250		
52736R-BF-8	LEVI STRAUSS & CO		04/20/2015	BANK OF AMERICA/MERRILL LYNCH	07/21/2015	Various	5,425,000	5,425,000	5,426,500	5,425,000							1,500	1,500	60,389	
53944V-AH-2	LLOYDS BANK PLC	F	05/11/2015	BANK OF AMERICA/MERRILL LYNCH	12/10/2015	Various	3,000,000	2,991,960	3,018,070	2,992,050		90		90			26,020	26,020	13,903	
539830-BE-8	LOCKHEED MARTIN CORP		02/12/2015	JPMORGAN CHASE & CO.	03/17/2015	CANTOR FITZGERALD	5,000,000	4,985,700	4,990,450	4,985,803		103		103			4,647	4,647	12,083	
539830-BH-1	LOCKHEED MARTIN CORP		11/16/2015	JPMORGAN CHASE & CO.	11/19/2015	GOLDMAN, SACHS & CO.	1,000,000	992,280	1,001,630	992,282		2		2			9,348	9,348	99	
539830-BK-4	LOCKHEED MARTIN CORP		11/16/2015	CITIGROUP GLOBAL MARKETS	11/17/2015	Various	500,000	490,620	496,765	490,620							6,145	6,145		
539830-BL-2	LOCKHEED MARTIN CORP		11/16/2015	CITIGROUP GLOBAL MARKETS	11/17/2015	Various	2,000,000	1,970,380	1,996,650	1,970,380							26,270	26,270		
544435-4M-9	LOS ANGELES CALIF DEPT ARPTS A		02/06/2015	MORGAN STANLEY	03/20/2015	FIRST TENNESSEE BANK	1,500,000	1,721,100	1,706,640	1,719,533		(1,567)		(1,567)			(12,893)	(12,893)	6,458	
546676-AW-7	LOUISVILLE GAS AND ELECTRIC CO		09/21/2015	JPMORGAN CHASE & CO.	09/22/2015	Various	1,000,000	999,570	1,008,670	999,570							9,100	9,100		
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO		09/21/2015	JPMORGAN CHASE & CO.	09/22/2015	BNP CAPITAL MARKETS	700,000	699,419	712,026	699,419							12,607	12,607		
548661-DH-7	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.	09/16/2015	Various	1,500,000	1,491,315	1,488,725	1,491,321		6		6			(2,596)	(2,596)	422	
548661-DJ-3	LOWE S COMPANIES INC		09/09/2015	JPMORGAN CHASE & CO.	09/09/2015	JPMORGAN CHASE & CO.	500,000	488,160	494,895	488,160							6,735	6,735		
550372-AA-4	LUNDIN MINING CORP	A	02/03/2015	BANK OF AMERICA/MERRILL LYNCH	10/08/2015	Various	250,000	248,750	260,288	248,826		76		76			11,461	11,461	13,224	5,156
55608X-AB-3	MACQUARIE BANK LTD	F	06/02/2015	CITIGROUP GLOBAL MARKETS	08/03/2015	Various	3,000,000	2,992,020	2,989,755	2,992,104		84		84			(2,349)	(2,349)	19,500	
559222-AR-5	MAGNA INTERNATIONAL INC	A	09/16/2015	BANK OF AMERICA/MERRILL LYNCH	09/16/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	996,100	1,006,330	996,100							10,230	10,230		
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE	E	04/16/2015	CITIGROUP GLOBAL MARKETS	06/12/2015	JEFFERIES & COMPANY, INC.	400,000	419,500	414,000	418,992		(508)		(508)			(4,992)	(4,992)	8,689	5,111

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE	E	05/01/2015	Various	10/09/2015	CITIGROUP GLOBAL MARKETS	250,000	253,875	228,125	253,698		(177)		(177)			(25,573)	(25,573)	6,875	550
565849-AL-0	MARATHON OIL CORP		06/01/2015	JPMORGAN CHASE & CO.	09/15/2015	UNION BANK OF SWITZERLAND	3,500,000	3,491,985	3,186,295	3,492,166		181		181			(305,871)	(305,871)	36,682	
570506-AP-0	MARKWEST ENERGY PART/FIN		01/21/2015	MORGAN STANLEY	06/04/2015	TENDER OFFER	3,000,000	3,105,000	3,334,890	3,098,264		(6,736)		(6,736)			236,626	236,626	88,021	21,354
570506-AR-6	MARKWEST ENERGY PART/FIN		12/08/2015	Various	12/28/2015	EXCHANGE	1,500,000	1,391,175	1,391,944	1,392,004		829		829			(60)	(60)	47,438	15,469
570506-AS-4	MARKWEST ENERGY PARTNERS LP		02/26/2015	Various	12/28/2015	Various	7,250,000	7,320,313	7,320,374	7,316,598		(3,714)		(3,714)			3,776	3,776	349,815	82,807
570506-AT-2	MARKWEST ENERGY PARTNERS LP		06/11/2015	Various	12/28/2015	EXCHANGE	8,500,000	8,415,895	8,419,627	8,419,665		3,770		3,770			(38)	(38)	237,115	474
571903-AP-8	MARRIOTT INTERNATIONAL INC		09/09/2015	JPMORGAN CHASE & CO.	10/23/2015	HSBC SECURITIES, INC.	2,500,000	2,471,900	2,513,875	2,472,181		281		281			41,694	41,694	11,458	
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		09/09/2015	BANK OF AMERICA/MERRILL LYNCH	10/26/2015	Various	1,000,000	999,230	1,009,880	999,235		5		5			10,645	10,645	2,917	
574599-BJ-4	MASCO CORP		03/17/2015	CITIGROUP GLOBAL MARKETS	03/24/2015	Various	4,500,000	4,500,000	4,566,250	4,500,000							66,250	66,250	742	
575385-AA-7	MASONITE INTERNATIONAL CORP	A	03/09/2015	BANK OF AMERICA/MERRILL LYNCH	03/09/2015	BANK OF AMERICA/MERRILL LYNCH	75,000	75,000	75,563	75,000							563	563		
576485-AA-4	MATADOR RESOURCES CO		04/09/2015	BANK OF AMERICA/MERRILL LYNCH	04/10/2015	BANK OF AMERICA/MERRILL LYNCH	65,000	65,000	66,138	65,000							1,138	1,138	12	
579780-AK-3	MCCORMICK & COMPANY INC		11/03/2015	WELLS FARGO	11/04/2015	MORGAN STANLEY	700,000	694,841	697,795	694,845		4		4			2,950	2,950	190	
58013M-ET-7	MCDONALD S CORP		06/25/2015	CREDIT SUISSE	11/19/2015	SUSQUEHANNA FINANCIAL GROUP LLLP	1,830,000	1,807,363	1,805,917	1,809,058		1,695		1,695			(3,141)	(3,141)	19,459	3,802
58013M-EV-2	MCDONALDS CORPORATION		05/18/2015	BANK OF AMERICA/MERRILL LYNCH	05/26/2015	MORGAN STANLEY	2,500,000	2,499,200	2,529,950	2,499,200							30,750	30,750	958	
58013M-EZ-3	MCDONALDS CORPORATION		12/02/2015	MORGAN STANLEY	12/07/2015	JPMORGAN CHASE & CO.	750,000	747,593	755,543	747,593							7,950	7,950	98	
58013M-FA-7	MCDONALDS CORPORATION		12/02/2015	MORGAN STANLEY	12/07/2015	Various	1,500,000	1,500,000	1,526,355	1,500,000							26,355	26,355	102	
580645-AG-4	MCGRAW HILL FINANCIAL INC		05/20/2015	JPMORGAN CHASE & CO.	05/20/2015	GOLDMAN, SACHS & CO.	1,000,000	992,540	999,690	992,540							7,150	7,150		
580645-AJ-8	MCGRAW HILL FINANCIAL INC		12/01/2015	Various	12/21/2015	EXCHANGE	17,068,000	17,162,481	17,154,234	17,154,059		(8,422)		(8,422)			175	175	145,789	22,191
580645-AK-5	MCGRAW HILL FINANCIAL INC		11/23/2015	Various	12/21/2015	Various	2,500,000	2,511,670	2,519,227	2,511,596		(74)		(74)			7,630	7,630	26,832	9,075
580645-AL-3	MCGRAW HILL FINANCIAL INC		08/13/2015	GOLDMAN, SACHS & CO.	08/20/2015	Various	1,000,000	996,510	1,005,436	996,515		5		5			8,921	8,921	856	
582839-AH-9	MEAD JOHNSON NUTRITION CO		10/29/2015	JPMORGAN CHASE & CO.	11/10/2015	Various	4,500,000	4,498,110	4,543,090	4,498,111		1		1			44,979	44,979	1,604	
585055-BF-2	MEDTRONIC INC		07/06/2015	MORGAN STANLEY	09/03/2015	EXCHANGE	3,000,000	3,020,070	3,019,463	3,019,463		(607)		(607)					35,000	23,750
552704-AA-6	MEG ENERGY CORP	A	02/12/2015	BANK MONTREAL / NESBITT BURNS	10/06/2015	JPMORGAN CHASE & CO.	250,000	234,375	213,750	235,703		1,328		1,328			(21,953)	(21,953)	17,333	6,906
552704-AB-4	MEG ENERGY CORP	A	07/29/2015	STIFEL CAPITAL MARKETS	10/07/2015	IMPERIAL CAPITAL, LLC	125,000	111,875	105,625	112,127		252		252			(6,502)	(6,502)	1,616	66
58933Y-AQ-8	MERCK & CO INC		02/05/2015	DEUTSCHE BANK AG	03/24/2015	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,993,250	5,002,150	4,993,366		116		116			8,784	8,784	15,340	
58933Y-AS-4	MERCK & CO INC		02/05/2015	JPMORGAN CHASE & CO.	07/30/2015	WELLS FARGO	5,000,000	4,999,050	4,959,650	4,999,138		88		88			(39,488)	(39,488)	44,708	
59001A-AW-2	MERITAGE HOMES CORP		05/28/2015	JPMORGAN CHASE & CO.	08/10/2015	EXCHANGE	215,000	215,000	215,000	215,000									2,437	
59156R-BN-7	METLIFE INC		03/02/2015	BARCLAYS	03/03/2015	Various	1,000,000	995,010	998,535	995,010							3,525	3,525	113	
59259Y-3Q-0	METROPOLITAN TRANSN AUTH N Y R		01/16/2015	JPMORGAN CHASE & CO.	03/20/2015	RBC DOMINION SECURITIES	5,000,000	5,861,850	5,699,900	5,849,359		(12,491)		(12,491)			(149,459)	(149,459)	43,750	
594918-BC-7	MICROSOFT CORP		02/09/2015	BARCLAYS	02/25/2015	CITIGROUP GLOBAL MARKETS	5,000,000	4,942,500	4,984,950	4,942,611		111		111			42,339	42,339	9,722	
594918-BD-5	MICROSOFT CORP		02/09/2015	BARCLAYS	02/27/2015	JPMORGAN CHASE & CO.	1,000,000	994,470	994,100	994,476		6		6			(376)	(376)	2,292	
594918-BE-3	MICROSOFT CORP		02/09/2015	BARCLAYS	02/10/2015	MORGAN STANLEY	1,000,000	984,100	996,830	984,100							12,730	12,730	111	
594918-BM-5	MICROSOFT CORP		10/29/2015	JPMORGAN CHASE & CO.	10/30/2015	Various	5,000,000	4,981,350	5,018,360	4,981,350							37,010	37,010	132	
595620-AP-0	MIDAMERICAN ENERGY CO		10/05/2015	MIZUHO SECURITIES USA INC.	10/06/2015	BARCLAYS	500,000	499,310	506,635	499,310							7,325	7,325		
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		08/11/2015	SUNTRUST INVESTMENT SERVICES, INC.	10/07/2015	Various	1,000,000	1,000,000	1,001,250	1,000,000							1,250	1,250	9,663	
60688X-AX-8	MIZUHO BANK LTD	F	10/13/2015	MIZUHO SECURITIES USA INC.	10/30/2015	Various	2,000,000	2,000,000	2,016,400	2,000,000							16,400	16,400	754	
60687Y-AA-7	MIZUHO FINANCIAL GROUP INC	F	10/13/2015	MIZUHO SECURITIES USA INC.	10/14/2015	MIZUHO SECURITIES USA INC.	500,000	500,000	502,865	500,000							2,865	2,865		
60855R-AF-7	MOLINA HEALTHCARE INC		11/05/2015	SUNTRUST INVESTMENT SERVICES, INC.	11/16/2015	SUNTRUST INVESTMENT SERVICES, INC.	600,000	600,000	606,000	600,000							6,000	6,000	806	
61166W-AV-3	MONSANTO CO		04/07/2015	BANK OF AMERICA/MERRILL LYNCH	04/27/2015	BANK OF AMERICA/MERRILL LYNCH	1,000,000	997,030	984,250	997,033		3		3			(12,783)	(12,783)	2,194	
61534J-AG-0	MOOD MEDIA CORP	A	05/11/2015	Various	08/12/2015	SEAPORT GROUP	1,160,000	1,002,168	901,900	1,007,556		5,388		5,388			(105,656)	(105,656)	36,363	8,644
615369-AE-5	MOODY S CORP		11/12/2015	CITIGROUP GLOBAL MARKETS	11/13/2015	RBC DOMINION SECURITIES	500,000	508,315	509,905	508,315							1,590	1,590	8,969	8,896
617446-8C-6	MORGAN STANLEY		07/20/2015	MORGAN STANLEY	07/21/2015	MORGAN STANLEY	500,000	499,590	500,980	499,590							1,390	1,390	56	
61747Y-DY-8	MORGAN STANLEY		01/22/2015	MORGAN STANLEY	01/30/2015	MORGAN STANLEY	2,500,000	2,481,250	2,632,100	2,481,256		6		6			150,844	150,844	2,090	
61761J-ZN-2	MORGAN STANLEY		04/20/2015	MORGAN STANLEY	08/07/2015	CITIGROUP GLOBAL MARKETS	1,000,000	996,400	956,760	996,472		72		72			(39,712)	(39,712)	11,960	
55336V-AA-8	MPLX LP		02/09/2015	GOLDMAN, SACHS & CO.	02/25/2015	Various	3,500,000	3,487,400	3,547,355	3,487,440		40		40			59,915	59,915	5,444	
62704P-AF-0	MURRAY ENERGY CORP		07/22/2015	Various	08/27/2015	Various	3,705,000	3,090,853	1,853,969	3,098,797		7,944		7,944			(1,244,828)	(1,244,828)	147,942	57,264

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
627048-AK-7	MURRAY ENERGY CORP TERM B-2 LOAN		05/13/2015	Various	10/08/2015	Various	2,000,000	1,953,750	1,486,698	1,956,915		3,165		3,165			(470,217)	(470,217)	53,311	
65477M-AC-2	NAROT_13-C ABS		08/14/2015	DEUTSCHE BANK AG	12/09/2015	Various	29,741,884	29,676,823	29,703,504	29,701,709		24,885		24,885			1,795	1,795	59,519	2,214
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATI		10/20/2015	JPMORGAN CHASE & CO.	10/20/2015	Various	3,500,000	3,491,670	3,520,790	3,491,670							29,120	29,120		
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		04/24/2015	GECC CAPITAL MARKETS GROUP	05/01/2015	Various	6,166,187	6,114,103	13,021	13,021		1,283		1,283					59,211	
64110L-AF-3	NETFLIX INC		02/05/2015	BANK OF AMERICA/MERRILL LYNCH	03/03/2015	EXCHANGE	1,750,000	1,787,500	1,787,282	1,787,282		(218)		(218)					50,872	43,964
64110L-AH-9	NETFLIX INC		02/02/2015	MORGAN STANLEY	02/24/2015	MORGAN STANLEY	1,000,000	1,000,000	1,011,250	1,000,000							11,250	11,250	3,361	
64110L-AK-2	NETFLIX INC		02/02/2015	MORGAN STANLEY	07/16/2015	Various	1,250,000	1,250,000	1,280,563	1,250,000							30,563	30,563	8,723	
64952W-BY-8	NEW YORK LIFE GLOBAL FUNDING		02/04/2015	JPMORGAN CHASE & CO.	08/25/2015	UNION BANK OF SWITZERLAND	5,000,000	4,999,050	4,962,550	4,999,150		100		100			(36,600)	(36,600)	53,354	
651229-AS-5	NEWELL RUBBERMAID INC		10/14/2015	CREDIT SUISSE	10/23/2015	CREDIT SUISSE	500,000	498,430	500,275	498,433		3		3			1,842	1,842	488	
65336Y-AK-9	NEXSTAR BROADCASTING INC		01/21/2015	WELLS FARGO	01/21/2015	OPPENHEIMER & CO., INC.	375,000	375,000	375,469	375,000							469	469		
65410C-AA-8	NIELSEN CO (LUXEMBOURG) SARL	F	05/11/2015	JPMORGAN CHASE & CO.	10/01/2015	BARCLAYS	75,000	76,875	75,000	76,722		(153)		(153)			(1,722)	(1,722)	2,120	493
65409Q-BB-7	NIELSEN FINANCE LLC		04/17/2015	Various	09/23/2015	Various	1,725,000	1,747,938	1,717,469	1,746,605		(1,332)		(1,332)			(29,137)	(29,137)	35,236	14,063
654106-AE-3	NIKE INC		10/26/2015	BANK OF AMERICA/MERRILL LYNCH	10/26/2015	JEFFERIES & COMPANY, INC.	700,000	693,490	693,529	693,490							39	39		
655044-AJ-4	NOBLE ENERGY INC		03/02/2015	BNP CAPITAL MARKETS	10/09/2015	MORGAN STANLEY	250,000	263,415	229,890	263,281		(134)		(134)			(33,391)	(33,391)	11,853	4,138
655044-AK-1	NOBLE ENERGY INC		07/31/2015	EXCHANGE	09/15/2015	Various	6,710,000	6,819,772	6,777,100	6,816,301		(3,472)		(3,472)			(39,201)	(39,201)	143,636	94,359
65504L-AL-1	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	CITIGROUP GLOBAL MARKETS	05/04/2015	Various	1,000,000	986,300	982,160	986,317		17		17			(4,157)	(4,157)	8,641	
65504L-AM-9	NOBLE HOLDING INTERNATIONAL LTD	E	03/11/2015	JPMORGAN CHASE & CO.	05/04/2015	BARCLAYS	2,000,000	1,995,740	2,043,480	1,995,931		191		191			47,549	47,549	11,333	
666807-BJ-0	NORTHROP GRUMMAN CORP		02/03/2015	Various	02/25/2015	JPMORGAN CHASE & CO.	6,000,000	6,010,160	5,866,880	6,010,147		(13)		(13)			(143,267)	(143,267)	14,544	
62943W-AA-7	NRG YIELD OPERATING LLC		04/21/2015	BANK OF AMERICA/MERRILL LYNCH	07/23/2015	EXCHANGE	5,500,000	5,747,500	5,740,433	5,740,433		(7,067)		(7,067)					129,747	56,661
67054L-AB-3	NUMERICABLE GROUP SA	F	01/29/2015	MORGAN STANLEY	06/23/2015	JPMORGAN CHASE & CO.	500,000	513,125	496,250	512,305		(820)		(820)			(16,055)	(16,055)	25,917	14,000
674599-CF-0	OCCIDENTAL PETROLEUM CORP		06/18/2015	CITIGROUP GLOBAL MARKETS	06/19/2015	GOLDMAN, SACHS & CO.	500,000	494,645	503,465	494,645							8,820	8,820	64	
674599-CG-8	OCCIDENTAL PETROLEUM CORP		06/18/2015	JPMORGAN CHASE & CO.	06/19/2015	BNP CAPITAL MARKETS	500,000	498,710	501,165	498,710							2,455	2,455	49	
681904-AT-5	OMNICARE INC		01/08/2015	TRANSFER	10/26/2015	EXCHANGE	2,000,000	2,090,000	2,084,223	2,084,181		(5,819)		(5,819)			42	42	93,056	14,444
68233J-AY-0	ONCOR ELECTRIC DELIVERY COMPANY LL		04/22/2015	Various	10/29/2015	Various	13,000,000	13,070,720	12,809,886	13,067,645		(3,075)		(3,075)			(257,759)	(257,759)	159,300	27,042
68233J-BA-1	ONCOR ELECTRIC DELIVERY COMPANY LL		03/19/2015	BARCLAYS	03/24/2015	JEFFERIES & COMPANY, INC.	2,500,000	2,480,375	2,516,475	2,480,378		3		3			36,097	36,097	781	
68268N-AN-3	ONEOK PARTNERS LP		11/23/2015	Various	12/16/2015	Various	3,250,000	3,246,238	3,263,748	3,246,326		89		89			17,422	17,422	51,870	1,900
683715-AA-4	OPEN TEXT CORP	A	01/12/2015	BARCLAYS	01/12/2015	OPPENHEIMER & CO., INC.	750,000	750,000	765,000	750,000							15,000	15,000		
68557N-AB-9	ORBITAL ATK INC		09/22/2015	WELLS FARGO	09/22/2015	KEYCORP	150,000	150,000	151,125	150,000							1,125	1,125		
688239-AD-4	OSHKOSH CORP		05/05/2015	Various	06/26/2015	EXCHANGE	9,250,000	9,471,250	9,465,532	9,465,532		(5,718)		(5,718)					157,443	18,663
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		02/04/2015	EXCHANGE	09/23/2015	ALLSTATE INSURANCE COMPANY	100,000	100,000	100,825	100,000							825	825	4,492	1,152
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		02/04/2015	EXCHANGE	09/23/2015	ALLSTATE INSURANCE COMPANY	440,000	440,000	450,450	440,000							10,450	10,450	21,175	5,431
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		04/21/2015	JEFFERIES & COMPANY, INC.	09/23/2015	ALLSTATE INSURANCE COMPANY	500,000	525,625	486,250	524,781		(844)		(844)			(38,531)	(38,531)	11,795	672
69371R-M6-0	PACCAR INC		08/10/2015	JPMORGAN CHASE & CO.	12/09/2015	MITSUBISHI UFJ SECURITIES (USA)	13,000,000	12,990,120	12,965,810	12,991,194		1,074		1,074			(25,384)	(25,384)	75,833	
694308-HL-4	PACIFIC GAS AND ELECTRIC CO		06/09/2015	MIZUHO SECURITIES USA INC.	06/11/2015	Various	500,000	473,845	476,914	473,849		4		4			3,065	3,065	5,411	5,196
694308-HN-0	PACIFIC GAS AND ELECTRIC CO		11/02/2015	RBC DOMINION SECURITIES	11/19/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	490,650	489,490	490,658		8		8			(1,168)	(1,168)	1,122	
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL		02/06/2015	BNP PARIBAS SECURITIES CORP	05/01/2015	Various	5,250,000	5,145,000				2,623		2,623					123,314	
704549-AQ-7	PEABODY ENERGY CORP		03/05/2015	BANK OF AMERICA/MERRILL LYNCH	09/16/2015	Various	7,375,000	7,195,493	3,204,035	7,203,351		7,859		7,859			(3,999,317)	(3,999,317)	321,752	
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		11/30/2015	Various	12/07/2015	Various	1,100,000	1,103,564	1,102,363	1,103,558		(6)		(6)			(1,194)	(1,194)	22,144	7,157
713448-CY-2	PEPSICO INC		07/14/2015	JPMORGAN CHASE & CO.	07/15/2015	HSBC SECURITIES, INC.	500,000	497,660	500,955	497,662		2		2			3,293	3,293	146	
713448-DD-7	PEPSICO INC		10/08/2015	BANK OF AMERICA/MERRILL LYNCH	10/09/2015	BANK OF AMERICA/MERRILL LYNCH	400,000	398,940	407,408	398,940							8,468	8,468	49	
71647N-AN-9	PETROBRAS GLOBAL FINANCE BV	F	06/01/2015	DEUTSCHE BANK AG	06/02/2015	Various	3,000,000	2,432,100	2,467,716	2,432,100							35,616	35,616		
718549-AC-2	PHILLIPS 66 PARTNERS LP		02/18/2015	RBS SECURITIES INC	02/20/2015	CREDIT SUISSE	1,000,000	999,530	1,013,500	999,530							13,970	13,970	260	
72342B-AN-1	PINGREE GROVE ILL SPL SVC AREA		02/20/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	02/26/2015	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,000,000	973,100	991,375	973,107		7		7			18,268	18,268	300	
727493-AB-4	PLANTRONICS INC		05/21/2015	MORGAN STANLEY	05/22/2015	STERNE AGEE CLEARING INC.	125,000	125,000	125,938	125,000							938	938	19	
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		03/12/2015	EXCHANGE	11/04/2015	Various	375,000	383,750	375,250	383,079		(671)		(671)			(7,829)	(7,829)	13,144	2,708
737446-AH-7	POST HOLDINGS INC		08/12/2015	BARCLAYS	10/20/2015	GOLDMAN, SACHS & CO.	500,000	500,000	531,250	500,000							31,250	31,250	6,997	
737446-AJ-3	POST HOLDINGS INC		08/12/2015	BARCLAYS	08/13/2015	BARCLAYS	410,000	410,000	422,300	410,000							12,300	12,300		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN	A	03/23/2015	BANK OF AMERICA/MERRILL LYNCH	06/17/2015	Various	1,000,000	995,200	975,375	995,266		66		66			(19,891)	(19,891)	4,808	
73931D-AC-6	POWER PRODUCTS LLC TLB		03/24/2015	RBC DOMINION SECURITIES	05/01/2015	Various	2,500,000	2,475,000				492		492					15,566	
69352J-AP-2	PPL ENERGY SUPPLY LLC		05/14/2015	CITIGROUP GLOBAL MARKETS	07/01/2015	CITIGROUP GLOBAL MARKETS	275,000	275,000	275,344	275,000							344	344	2,383	
74005P-BD-5	PRAXAIR INC		01/29/2015	WELLS FARGO	03/05/2015	BANK OF AMERICA/MERRILL LYNCH	4,000,000	3,993,520	3,892,775	3,993,531		11		11			(100,756)	(100,756)	46,544	34,711
74005P-BQ-6	PRAXAIR INC		09/21/2015	CITIGROUP GLOBAL MARKETS	10/26/2015	Various	1,000,000	995,840	1,010,130	995,857		17		17			14,273	14,273	1,600	
74274D-AD-7	PRISO ACQUISITION CORP TL		05/14/2015	DEUTSCHE BANK SECURITIES	06/11/2015	DEUTSCHE BANK SECURITIES	1,500,000	1,492,500	1,494,375	1,492,569		69		69			1,806	1,806	2,912	
743315-AQ-6	PROGRESSIVE CORP		01/21/2015	GOLDMAN, SACHS & CO.	01/28/2015	CITIGROUP GLOBAL MARKETS	5,000,000	4,973,950	5,034,400	4,973,958		8		8			60,442	60,442	3,083	
74339K-AA-0	PROJECT HOMESTAKE MERGER CORP		02/27/2015	CITIGROUP GLOBAL MARKETS	03/11/2015	Various	250,000	250,000	250,375	250,000							375	375	198	
69363L-AA-7	PSPC ESCROW CORP		02/03/2015	Various	03/12/2015	EXCHANGE	1,500,000	1,523,750	1,523,334	1,523,334		(416)		(416)					10,833	722
69368Q-AA-1	PSPC ESCROW II CORP		12/08/2015	Various	12/23/2015	EXCHANGE	1,125,000	1,139,213	1,139,077	1,139,077		(136)		(136)					13,941	3,350
74456Q-BL-9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/06/2015	MIZUHO SECURITIES USA INC.	07/27/2015	BANK OF AMERICA/MERRILL LYNCH	10,000,000	9,989,700	9,845,900	9,989,893		193		193			(143,993)	(143,993)	65,000	
745310-AG-7	PUGET ENERGY INC		11/23/2015	BANK OF AMERICA/MERRILL LYNCH	12/31/2015	Various	3,000,000	2,973,750	2,973,971	2,973,973		223		223			(2)	(2)	26,473	1,217
74736K-AA-9	QORVO INC		11/13/2015	BANK OF AMERICA/MERRILL LYNCH	11/24/2015	Various	425,000	425,000	430,088	425,000							5,088	5,088	243	
74736K-AC-5	QORVO INC		11/13/2015	BANK OF AMERICA/MERRILL LYNCH	11/30/2015	BANK OF AMERICA/MERRILL LYNCH	425,000	425,000	430,438	425,000							5,438	5,438	350	
747525-AF-0	QUALCOMM INC		05/29/2015	CITIGROUP GLOBAL MARKETS	09/15/2015	RBC DOMINION SECURITIES	5,000,000	4,980,300	4,701,950	4,980,786		486		486			(278,836)	(278,836)	56,542	6,229
747525-AK-9	QUALCOMM INC		05/13/2015	JPMORGAN CHASE & CO.	08/17/2015	RBC DOMINION SECURITIES	2,500,000	2,486,600	2,241,600	2,486,651		51		51			(245,051)	(245,051)	30,000	
74840L-AA-0	QUICKEN LOANS INC		05/06/2015	Various	12/01/2015	STIFEL CAPITAL MARKETS	275,000	274,906	266,563	274,910		4		4			(8,348)	(8,348)	7,727	20
75886A-AF-5	REGENCY ENERGY PARTNERS LP		02/04/2015	BANK OF AMERICA/MERRILL LYNCH	05/29/2015	MORGAN STANLEY	1,000,000	1,067,500	1,069,100	1,060,054		(7,446)		(7,446)			9,046	9,046	24,556	4,333
759470-AS-6	RELIANCE INDUSTRIES LIMITED	F	02/03/2015	HSBC SECURITIES, INC.	11/17/2015	Various	3,500,000	3,460,275	3,245,988	3,460,449		174		174			(214,462)	(214,462)	50,097	
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		03/26/2015	GECC CAPITAL MARKETS GROUP	05/01/2015	Various	10,000,000	9,950,000				678		678					56,286	
762760-AC-0	RICE ENERGY INC		03/23/2015	WELLS FARGO	03/25/2015	OPPENHEIMER & CO., INC.	85,000	84,348	84,788	84,349		1		1			439	439	68	
773903-AF-6	ROCKWELL AUTOMATION INC		02/11/2015	JPMORGAN CHASE & CO.	05/12/2015	RBC DOMINION SECURITIES	7,500,000	7,484,250	7,489,800	7,484,978		728		728			4,822	4,822	37,583	
777779-AE-9	ROSETTA RESOURCES INC		05/06/2015	JPMORGAN CHASE & CO.	06/15/2015	BAIRD (ROBERT W.) & CO. INC.	400,000	401,000	420,500	400,980		(20)		(20)			19,520	19,520	12,860	10,444
777779-AF-6	ROSETTA RESOURCES INC		02/02/2015	JPMORGAN CHASE & CO.	07/31/2015	Various	500,000	458,750	493,062	459,736		986		986			33,326	33,326	14,611	5,222
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	F	08/05/2015	MORGAN STANLEY	08/07/2015	Various	3,500,000	3,500,000	3,574,875	3,500,000							74,875	74,875	1,111	
780099-CJ-4	ROYAL BANK OF SCOTLAND PLC	F	08/05/2015	MORGAN STANLEY	08/12/2015	Various	5,000,000	5,000,000	5,049,375	5,000,000							49,375	49,375	4,167	
478165-AH-6	S C JOHNSON & SON INC		10/13/2015	BANK OF AMERICA/MERRILL LYNCH	10/13/2015	CREDIT SUISSE	2,500,000	2,495,175	2,537,250	2,495,175							42,075	42,075		
80007P-AU-3	SANDRIDGE ENERGY INC		05/29/2015	Various	07/28/2015	Various	350,000	349,000	297,625	349,023		23		23			(51,398)	(51,398)	2,740	
80281T-AE-8	SANTANDER ISSUANCES SAU	F	11/12/2015	CREDIT AGRICOLE	11/17/2015	Various	3,000,000	3,000,000	3,003,990	3,000,000							3,990	3,990	360	
78388J-AR-7	SBA COMMUNICATIONS CORP		06/10/2015	Various	06/23/2015	EXCHANGE	5,250,000	5,127,500	5,132,280	5,132,280		4,780		4,780					112,328	26,982
808194-AA-2	SCHULMAN A INC		05/07/2015	BANK OF AMERICA/MERRILL LYNCH	06/24/2015	OPPENHEIMER & CO., INC.	100,000	100,000	101,790	100,000							1,790	1,790	277	
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC		01/29/2015	DEUTSCHE BANK AG	05/26/2015	EXCHANGE	500,000	461,250	462,229	462,229		979		979					25,694	10,000
80874Y-AU-4	SCIENTIFIC GAMES INTERNATIONAL INC		05/26/2015	EXCHANGE	11/05/2015	Various	1,500,000	1,364,916	1,330,335	1,369,583		4,667		4,667			(39,248)	(39,248)	137,829	77,083
81180W-AQ-4	SEAGATE HDD CAYMAN	E	05/11/2015	MORGAN STANLEY	08/17/2015	Various	6,000,000	5,983,080	5,908,875	5,983,218		138		138			(74,343)	(74,343)	38,661	
81211K-AX-8	SEALED AIR CORP		06/11/2015	MORGAN STANLEY	06/15/2015	BANK OF AMERICA/MERRILL LYNCH	150,000	150,000	151,125	150,000							1,125	1,125	46	
816851-AX-7	SEMPRA ENERGY		11/12/2015	BANK OF AMERICA/MERRILL LYNCH	12/24/2015	GOLDMAN, SACHS & CO.	1,000,000	998,940	1,002,090	998,952		12		12			3,138	3,138	1,742	
816851-AY-5	SEMPRA ENERGY		11/12/2015	BANK OF AMERICA/MERRILL LYNCH	11/19/2015	Various	1,000,000	997,280	1,006,900	997,283		3		3			9,617	9,617	417	
82088K-AC-2	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.	04/08/2015	Various	75,000	75,000	76,063	75,000							1,063	1,063	114	
82088K-AD-0	SHEA HOMES LP/SHEA HOMES FUNDING C		03/11/2015	JPMORGAN CHASE & CO.	04/08/2015	Various	75,000	75,000	75,938	75,000							938	938	119	
822582-BG-6	SHELL INTERNATIONAL FINANCE BV	F	05/06/2015	BARCLAYS	05/08/2015	HSBC SECURITIES, INC.	1,000,000	997,880	1,005,630	997,882		2		2			7,748	7,748	118	
82620K-AA-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	05/18/2015	DEUTSCHE BANK AG	11/12/2015	DEUTSCHE BANK AG	15,000,000	15,000,000	14,958,750	15,000,000							(41,250)	(41,250)	42,233	
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	07/07/2015	DEUTSCHE BANK AG	11/19/2015	BARCLAYS	3,000,000	2,987,130	2,976,840	2,988,034		904		904			(11,194)	(11,194)	30,996	7,704
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	05/18/2015	DEUTSCHE BANK AG	07/16/2015	Various	1,000,000	997,460	990,830	997,476		16		16			(6,646)	(6,646)	2,438	
78454L-AL-4	SM ENERGY CO		05/07/2015	WELLS FARGO	11/18/2015	DEUTSCHE BANK AG	100,000	100,000	91,000	100,000							(9,000)	(9,000)	2,844	
83367T-BJ-7	SOCIETE GENERALE SA	F	04/08/2015	SOCIETE GENERALE	07/06/2015	Various	3,000,000	2,953,170	2,902,079	2,953,507		337		337			(51,427)	(51,427)	11,392	
834423-AB-1	SOLVAY FINANCE AMERICA LLC	R	11/30/2015	STIFEL CAPITAL MARKETS	12/01/2015	CITIGROUP GLOBAL MARKETS	150,000	150,431	151,425	150,430							995	995	19	
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS CO		05/19/2015	BANK OF AMERICA/MERRILL LYNCH	06/11/2015	Various	10,000,000	9,919,300	10,000,400	9,919,323		23		23			81,077	81,077	34,000	
837151-MQ-9	SOUTH CAROLINA ST PUB SVCS AUT		02/13/2015	BARCLAYS	03/04/2015	Various	1,375,000	1,503,054	1,511,819	1,502,713		(341)		(341)			9,107	9,107	2,302	
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO		01/13/2015	CITIGROUP GLOBAL MARKETS	01/14/2015	Various	5,000,000	4,980,800	5,056,500	4,980,804		4		4			75,696	75,696	2,000	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84265V-AH-8	SOUTHERN COPPER CORP	R	04/20/2015	MORGAN STANLEY	12/04/2015	Various	2,000,000	1,989,180	1,882,588	1,989,484		304		304			(106,896)	(106,896)	26,279	
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		03/23/2015	UNION BANK OF SWITZERLAND	03/26/2015	JEFFERIES & COMPANY, INC.	500,000	495,540	490,705	495,541		1		1			(4,836)	(4,836)	271	
845467-AK-5	SOUTHWESTERN ENERGY CO		02/05/2015	SEAPORT GROUP	05/27/2015	Various	3,000,000	3,046,560	3,098,324	3,044,645		(1,915)		(1,915)			53,679	53,679	32,678	5,738
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/09/2015	JPMORGAN CHASE & CO.	03/17/2015	JPMORGAN CHASE & CO.	2,500,000	2,480,850	2,485,700	2,480,857		7		7			4,843	4,843	2,500	
847788-AS-5	SPEEDWAY MOTORSPORTS INC		01/22/2015	BANK OF AMERICA/MERRILL LYNCH	06/19/2015	Various	2,750,000	2,750,000	2,753,750	2,750,000							3,750	3,750	40,431	
852061-AK-6	SPRINT NEXTEL CORP		02/02/2015	BANK OF AMERICA/MERRILL LYNCH	10/13/2015	Various	750,000	870,000	838,750	855,794		(14,206)		(14,206)			(17,044)	(17,044)	47,438	15,000
78467J-AA-8	SS&C TECHNOLOGIES HOLDINGS INC		06/29/2015	MORGAN STANLEY	07/06/2015	Various	450,000	450,000	455,963	450,000							5,963	5,963	20	
790849-AN-3	ST. JUDE MEDICAL INC		09/14/2015	BANK OF AMERICA/MERRILL LYNCH	09/22/2015	Various	1,000,000	996,160	1,006,130	996,162		2		2			9,968	9,968	215	
85375C-BD-2	STANDARD PACIFIC CORP		01/30/2015	BANK OF AMERICA/MERRILL LYNCH	10/05/2015	Various	1,425,000	1,457,063	1,473,261	1,454,679		(2,383)		(2,383)			18,582	18,582	62,044	12,122
09659D-AB-2	STANFORD UNIVERSITY		04/21/2015	BARCLAYS	05/21/2015	BARCLAYS	2,500,000	2,500,000	2,300,925	2,500,000							(199,075)	(199,075)	6,968	
858119-BB-5	STEEL DYNAMICS INC		02/10/2015	BANK OF AMERICA/MERRILL LYNCH	05/13/2015	EXCHANGE	1,000,000	1,036,250	1,035,264	1,035,264		(986)		(986)					37,278	23,528
863667-AH-4	STRYKER CORP		10/26/2015	GOLDMAN, SACHS & CO.	10/27/2015	Various	7,500,000	7,499,325	7,558,400	7,499,325							59,075	59,075	703	
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		04/16/2015	KEYCORP	10/19/2015	DEUTSCHE BANK AG	200,000	207,000	192,000	206,580		(420)		(420)			(14,580)	(14,580)	9,808	4,278
86614R-AH-0	SUMMIT MATERIALS LLC		11/04/2015	BANK OF AMERICA/MERRILL LYNCH	11/05/2015	BANK OF AMERICA/MERRILL LYNCH	150,000	149,063	150,310	149,063							1,248	1,248	3,343	3,343
86680W-AB-1	SUN MERGER SUB INC		04/27/2015	CITIGROUP GLOBAL MARKETS	10/05/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	526,250	514,375	523,765		(2,485)		(2,485)			(9,390)	(9,390)	20,155	7,262
86736G-AP-9	SUNGARD DATA SYS (SOLAR CAP) TLE		03/12/2015	J. P. MORGAN SECURITIES, INC.	11/30/2015	SCHEDULED REDEMPTION	1,000,000	1,002,500	1,000,000	1,000,000		(2,500)		(2,500)					29,222	
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)	F	09/25/2015	DEUTSCHE BANK AG	09/29/2015	JPMORGAN CHASE & CO.	500,000	499,510	500,915	499,510							1,405	1,405	33	
871829-AX-5	SYSCO CORP		09/23/2015	GOLDMAN, SACHS & CO.	10/01/2015	CREDIT SUISSE	1,500,000	1,497,135	1,501,005	1,497,147		12		12			3,858	3,858	867	
871829-AY-3	SYSCO CORP		09/23/2015	GOLDMAN, SACHS & CO.	09/23/2015	Various	5,000,000	4,996,050	5,094,500	4,996,050							98,450	98,450		
871829-AZ-0	SYSCO CORP		09/23/2015	JPMORGAN CHASE & CO.	09/30/2015	Various	7,500,000	7,500,000	7,564,975	7,500,000							64,975	64,975	2,083	
89231T-AB-6	TAOT_15-C ABS		08/18/2015	TRANSFER	12/15/2015	CREDIT SUISSE	50,000,000	49,995,980	49,945,313	49,997,162		1,182		1,182			(51,849)	(51,849)	143,111	
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		01/12/2015	Various	10/30/2015	EXCHANGE	3,750,000	3,609,375	3,630,445	3,630,445		21,070		21,070					155,547	31,023
89236W-AC-2	TART_15-A ABS		02/24/2015	JPMORGAN CHASE & CO.	10/14/2015	Various	29,000,000	28,995,615	29,024,141	28,996,413		798		798			27,728	27,728	130,791	
88104L-AA-1	TERRAFORM POWER OPERATING LLC		01/23/2015	BARCLAYS	01/23/2015	STERNE AGEE CLEARING INC.	290,000	287,721	292,175	287,721							4,454	4,454		
88104L-AB-9	TERRAFORM POWER OPERATING LLC		07/15/2015	CITIGROUP GLOBAL MARKETS	12/08/2015	Various	2,150,000	2,185,000	1,468,813	2,183,736		(1,264)		(1,264)			(714,923)	(714,923)	48,388	1,021
87243V-AA-3	THC ESCROW CORP II		06/02/2015	BARCLAYS	08/24/2015	Various	100,000	99,500	99,879	99,505		5		5			375	375	638	
920355-AJ-3	THE VALSPAR CORP		01/15/2015	WELLS FARGO	02/03/2015	CANTOR FITZGERALD	2,500,000	2,474,050	2,580,150	2,474,067		17		17			106,083	106,083	4,583	
87264A-AP-0	T-MOBILE USA INC		11/02/2015	DEUTSCHE BANK AG	11/04/2015	Various	175,000	175,000	177,890	175,000							2,890	2,890	89	
89236T-CF-0	TOYOTA MOTOR CREDIT CORP	R	03/09/2015	CITIGROUP GLOBAL MARKETS	05/08/2015	JEFFERIES & COMPANY, INC.	2,500,000	2,498,125	2,517,625	2,498,186		61		61			19,439	19,439	9,108	
893830-AY-5	TRANSOCEAN INC	F	05/06/2015	BANK OF AMERICA/MERRILL LYNCH	06/17/2015	BANK OF AMERICA/MERRILL LYNCH	100,000	93,500	92,750	93,609		109		109			(859)	(859)	3,918	3,178
893830-AZ-2	TRANSOCEAN INC	F	01/14/2015	BANK OF AMERICA/MERRILL LYNCH	03/30/2015	GOLDMAN, SACHS & CO.	500,000	401,250	383,750	401,421		171		171			(17,671)	(17,671)	10,923	3,573
10010Y-AA-0	TURK HAVA YOLLARI AO	F	03/19/2015	CITIGROUP GLOBAL MARKETS	03/19/2015	CITIGROUP GLOBAL MARKETS	1,000,000	1,000,000	1,008,750	1,000,000							8,750	8,750		
902118-BS-6	TYCO INTERNATIONAL FINANCE SA	E	09/09/2015	GOLDMAN, SACHS & CO.	09/17/2015	Various	3,500,000	3,474,940	3,512,340	3,474,977		37		37			37,363	37,363	2,600	
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	09/09/2015	GOLDMAN, SACHS & CO.	12/10/2015	WELLS FARGO	1,000,000	994,690	1,049,430	994,709		19		19			54,721	54,721	12,955	
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD	F	09/21/2015	UNION BANK OF SWITZERLAND	09/22/2015	Various	2,000,000	1,996,260	2,003,095	1,996,260							6,835	6,835	115	
903914-AC-3	ULTRA PETROLEUM CORP	G	01/27/2015	OPPENHEIMER & CO., INC.	02/19/2015	Various	2,000,000	1,730,000	1,759,906	1,731,248		1,248		1,248			28,658	28,658	53,066	44,747
904764-AS-6	UNILEVER CAPITAL CORP	R	07/28/2015	JPMORGAN CHASE & CO.	08/11/2015	Various	1,000,000	988,380	996,850	988,403		23		23			8,447	8,447	732	
907818-ED-6	UNION PACIFIC CORP		10/26/2015	BANK OF AMERICA/MERRILL LYNCH	10/27/2015	SEAPORT GROUP	500,000	509,780	512,750	509,778		(2)		(2)			2,972	2,972	5,913	5,868
907818-EF-1	UNION PACIFIC CORP		11/30/2015	Various	12/01/2015	CREDIT SUISSE	1,500,000	1,482,920	1,483,750	1,482,925		5		5			825	825	4,106	1,913
907818-EG-9	UNION PACIFIC CORP		10/26/2015	CITIGROUP GLOBAL MARKETS	10/28/2015	Various	500,000	480,215	482,595	480,216		1		1			2,379	2,379	134	
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC		02/02/2015	GOLDMAN, SACHS & CO.	04/01/2015	CALLED @ 100.000	500,000	488,750	500,000	488,856		106		106			11,144	11,144	6,333	1,667
913017-BZ-1	UNITED TECHNOLOGIES CORP		04/29/2015	JPMORGAN CHASE & CO.	05/07/2015	CREDIT SUISSE	5,000,000	5,018,750	5,018,195	5,018,625		(125)		(125)			(430)	(430)	2,449	646
91324P-CN-0	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.	08/11/2015	Various	500,000	499,385	512,478	499,390		5		5			13,088	13,088	977	
91324P-CQ-3	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.	07/21/2015	MORGAN STANLEY	2,500,000	2,499,700	2,533,325	2,499,700							33,625	33,625	321	
91324P-CR-1	UNITEDHEALTH GROUP INC		07/20/2015	JPMORGAN CHASE & CO.	08/07/2015	GOLDMAN, SACHS & CO.	400,000	398,356	423,644	398,357		1		1			25,287	25,287	1,003	
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		01/13/2015	WELLS FARGO	01/15/2015	GOLDMAN, SACHS & CO.	2,500,000	2,500,000	2,523,750	2,500,000							23,750	23,750		
914906-AS-1	UNIVISION COMMUNICATIONS INC		02/10/2015	DEUTSCHE BANK AG	02/17/2015	BANK OF AMERICA/MERRILL LYNCH	1,200,000	1,200,000	1,210,500	1,200,000							10,500	10,500	171	
91733W-AC-6	US SHALE SOLUTIONS INC		09/17/2015	EXCHANGE	09/21/2015	Various	500,000	487,146	100,000	238,514		70	248,701	(248,632)			(138,514)	(138,514)	33,333	32,292
90290X-AC-1	USAOT_15-1-A3 ABS		07/21/2015	RBC DOMINION SECURITIES	09/22/2015	WELLS FARGO	20,000,000	19,997,732	20,007,813	19,997,845		113		113			9,968	9,968	37,970	
903293-BD-9	USG CORP		02/17/2015	BANK OF AMERICA/MERRILL LYNCH	02/20/2015	OPPENHEIMER & CO., INC.	50,000	50,000	50,750	50,000							750	750	8	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91911K-AQ-7	VALEANT PHARMACEUTICALS		01/29/2015	JPMORGAN CHASE & CO.	02/24/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	530,000	521,875	529,169		(831)		(831)			(7,294)	(7,294)	18,000	15,750
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	G	02/05/2015	Various	10/15/2015	Various	3,500,000	3,571,250	3,292,500	3,562,474		(8,776)		(8,776)			(269,974)	(269,974)	119,167	4,583
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1		04/20/2015	DEUTSCHE BANK SECURITIES	10/30/2015	Various	2,000,000	1,990,000	1,855,725	1,990,658		658		658			(134,933)	(134,933)	42,997	
91913Y-AT-7	VALERO ENERGY CORP		03/10/2015	CITIGROUP GLOBAL MARKETS	04/01/2015	CITIGROUP GLOBAL MARKETS	2,500,000	2,489,850	2,632,075	2,489,860		10		10			142,215	142,215	8,167	
92867P-AC-7	VALET_13-2 ABS		03/24/2015	MORGAN STANLEY	05/05/2015	WELLS FARGO	15,300,000	15,282,070	15,289,840	15,283,334		1,264		1,264			6,506	6,506	14,280	2,083
92343E-AG-7	VERISIGN INC		03/24/2015	JPMORGAN CHASE & CO.	04/13/2015	CITIGROUP GLOBAL MARKETS	100,000	100,000	101,313	100,000							1,313	1,313	69	
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		03/31/2015	Various	04/20/2015	SCHEDULED REDEMPTION	1,118,000	1,118,000	1,118,000	1,118,000									4,184	
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	04/17/2015	BANK OF AMERICA/MERRILL LYNCH	09/23/2015	ALLSTATE INSURANCE COMPANY	1,000,000	1,060,000	1,016,250	1,057,190		(2,810)		(2,810)			(40,940)	(40,940)	26,333	1,167
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		05/11/2015	BNP CAPITAL MARKETS	06/08/2015	MORGAN STANLEY	3,000,000	2,989,320	2,940,095	2,989,334		14		14			(49,239)	(49,239)	9,683	
92826C-AD-4	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH	12/11/2015	Various	2,250,000	2,241,765	2,245,335	2,241,768		3		3			3,567	3,567	263	
92826C-AE-2	VISA INC		12/09/2015	BANK OF AMERICA/MERRILL LYNCH	12/10/2015	Various	2,250,000	2,246,963	2,264,835	2,246,963							17,872	17,872	86	
91831A-AC-5	VRX ESCROW CORP	G	03/13/2015	DEUTSCHE BANK AG	06/15/2015	BARCLAYS	125,000	125,000	127,813	125,000							2,813	2,813	1,723	
384802-AB-0	W W GRAINGER INC		06/04/2015	MORGAN STANLEY	06/05/2015	Various	700,000	699,433	704,058	699,433							4,625	4,625		
94974B-GL-8	WELLS FARGO & CO		07/15/2015	WELLS FARGO	07/15/2015	Various	9,000,000	8,965,800	8,986,945	8,965,800							21,145	21,145		
94974B-GM-6	WELLS FARGO & CO		07/15/2015	WELLS FARGO	07/22/2015	BARCLAYS	500,000	499,720	499,535	499,721		1		1			(186)	(186)	181	
94974B-GP-9	WELLS FARGO & CO		09/21/2015	WELLS FARGO	10/22/2015	Various	3,500,000	3,493,875	3,539,930	3,493,905		30		30			46,025	46,025	7,149	
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		01/08/2015	STERNE AGEE CLEARING INC.	06/19/2015	EXCHANGE	300,000	294,750	295,216	295,216		466		466					6,708	1,021
966244-AA-3	WHITEWAVE FOODS CO		02/23/2015	CITIGROUP GLOBAL MARKETS	02/25/2015	BARCLAYS	1,800,000	1,912,500	1,926,000	1,912,274		(226)		(226)			13,726	13,726	44,344	42,582
966387-AH-5	WHITING PETROLEUM CORP		02/04/2015	MORGAN STANLEY	08/26/2015	BANK OF AMERICA/MERRILL LYNCH	500,000	490,000	433,750	490,773		773		773			(57,023)	(57,023)	27,632	11,500
97381W-AZ-7	WINDSTREAM CORP		01/29/2015	JPMORGAN CHASE & CO.	04/15/2015	CREDIT SUISSE	500,000	466,250	433,750	466,874		624		624			(33,124)	(33,124)	6,995	177
976656-CJ-5	WISCONSIN ELECTRIC POWER CO		11/13/2015	MORGAN STANLEY	11/16/2015	GOLDMAN, SACHS & CO.	400,000	398,844	399,580	398,844							736	736	48	
976657-AL-0	WISCONSIN ENERGY CORP		06/04/2015	JPMORGAN CHASE & CO.	06/08/2015	JPMORGAN CHASE & CO.	500,000	499,915	498,285	499,915							1,630	1,630	49	
980236-AM-5	WOODSIDE FINANCE LTD	F	02/26/2015	CREDIT SUISSE	03/03/2015	Various	3,500,000	3,497,970	3,495,231	3,497,970							2,739	2,739	195	
98212B-AE-3	WPX ENERGY INC		05/01/2015	STERNE AGEE CLEARING INC.	08/27/2015	DEUTSCHE BANK AG	300,000	279,000	241,500	279,534		534		534			(38,034)	(38,034)	7,263	2,231
98212B-AF-0	WPX ENERGY INC		07/17/2015	BARCLAYS	07/24/2015	Various	150,000	150,000	150,263	150,000							263	263	106	
98212B-AG-8	WPX ENERGY INC		07/17/2015	BARCLAYS	07/24/2015	Various	150,000	150,000	151,125	150,000							1,125	1,125	117	
98310W-AM-0	WYNDHAM WORLDWIDE CORP		09/10/2015	JPMORGAN CHASE & CO.	09/14/2015	Various	1,500,000	1,499,490	1,515,342	1,499,490							15,852	15,852	364	
98313R-AA-4	WYNN MACAU LTD	E	02/02/2015	JEFFERIES & COMPANY, INC.	07/16/2015	GOLDMAN, SACHS & CO.	500,000	486,500	476,500	487,233		733		733			(10,733)	(10,733)	19,469	8,021
98389B-AR-1	XCEL ENERGY INC		05/27/2015	JPMORGAN CHASE & CO.	05/28/2015	SEAPORT GROUP	1,000,000	995,870	1,001,300	995,871		1		1			5,429	5,429	92	
98420E-AC-9	XLIT LTD	F	03/24/2015	MORGAN STANLEY	05/06/2015	GOLDMAN, SACHS & CO.	2,000,000	1,992,660	2,012,784	1,992,711		51		51			20,073	20,073	7,665	
98420E-AD-7	XLIT LTD	F	03/24/2015	MORGAN STANLEY	03/25/2015	Various	1,000,000	991,150	1,004,357	991,150							13,207	13,207		
983793-AB-6	XPO LOGISTICS INC		02/04/2015	MORGAN STANLEY	02/12/2015	MORGAN STANLEY	250,000	260,000	262,500	259,966		(34)		(34)			2,534	2,534	9,461	9,188
98877D-AA-3	ZF NORTH AMERICA CAPITAL INC	R	04/24/2015	CITIGROUP GLOBAL MARKETS	07/16/2015	CITIGROUP GLOBAL MARKETS	170,000	169,048	171,700	169,087		39		39			2,613	2,613	1,530	
98978V-AK-9	ZOETIS INC		11/09/2015	BANK OF AMERICA/MERRILL LYNCH	11/30/2015	JPMORGAN CHASE & CO.	1,000,000	997,690	1,014,700	997,700		10		10			17,000	17,000	2,500	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,970,640,141	1,968,334,138	1,926,205,416	1,934,881,240		3,516,749	8,000,075	(4,483,326)			(8,675,824)	(8,675,824)	15,121,646	3,267,213
060505-EN-0	BANK OF AMERICA CORP		03/12/2015	BANK OF AMERICA/MERRILL LYNCH	03/20/2015	Various	7,500,000	7,500,000	7,560,000	7,500,000							60,000	60,000	9,743	
172967-JM-4	CITIGROUP INC		09/30/2015	CITIGROUP GLOBAL MARKETS	11/12/2015	Various	5,000,000	5,000,000	4,775,000	4,712,790		665	287,874	(287,210)			62,210	62,210	165,895	
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		05/19/2015	BANK OF AMERICA/MERRILL LYNCH	06/22/2015	Various	1,000,000	1,000,000	1,001,875	1,000,000							1,875	1,875	1,828	
404280-AT-6	HSBC HOLDINGS PLC	F	03/23/2015	HSBC SECURITIES, INC.	03/24/2015	Various	2,000,000	2,000,000	2,036,875	2,000,000							36,875	36,875		
456837-AE-3	ING GROEP NV	F	04/09/2015	JPMORGAN CHASE & CO.	05/20/2015	Various	5,000,000	5,000,000	5,006,250	5,000,000							6,250	6,250	21,667	
617474-AA-9	MORGAN STANLEY		03/12/2015	MORGAN STANLEY	03/20/2015	MORGAN STANLEY	5,000,000	5,000,000	5,034,375	5,000,000							34,375	34,375	4,625	
853254-AT-7	STANDARD CHARTERED PLC	F	03/26/2015	BANK OF AMERICA/MERRILL LYNCH	03/26/2015	Various	10,000,000	10,000,000	10,063,750	10,000,000							63,750	63,750		
949746-RN-3	WELLS FARGO & CO		06/30/2015	Various	12/10/2015	Various	6,750,000	6,906,000	7,110,000	6,818,916		(6,991)	80,093	(87,084)			291,084	291,084	197,424	8,323
4899999. Subtotal - Bonds - Hybrid Securities							42,250,000	42,406,000	42,588,125	42,031,706		(6,326)	367,968	(374,294)			556,419	556,419	401,183	8,323
8399998. Total - Bonds							2,904,500,141	2,905,955,697	2,861,280,377	2,872,036,156		3,418,073	8,368,043	(4,949,970)			(10,755,778)	(10,755,778)	18,507,163	5,514,517
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		09/30/2015	FIG Partners LLC	11/16/2015	FIG Partners LLC	22,500.000	5,625	5,720	5,551		74		(74)			169	169	344	
456837-AF-0	ING GROEP NV	F	09/30/2015	JPMORGAN CHASE & CO.	10/23/2015	Various	6,000,000.000	6,000,000	5,985,625	5,949,404		96	50,693	(50,596)			36,221	36,221	40,986	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								6,005,625	5,991,345	5,954,955		96	50,767	(50,670)			36,390	36,390	41,330	
8999998. Total - Preferred Stocks								6,005,625	5,991,345	5,954,955		96	50,767	(50,670)			36,390	36,390	41,330	
88579Y-10-1	3M COMPANY		10/09/2015	Various	11/05/2015	Various	610.000	86,599	97,036	86,599							10,438	10,438		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31680Q-10-4	58.COM ADR REP 2 CL A ORD	F	09/15/2015	STOCK DIV.	09/15/2015	DIRECT	9,044.000	389,272	346,557	389,272							(42,715)	(42,715)		
002824-10-0	ABBOTT LABS		10/09/2015	Various	11/05/2015	Various	2,172.000	89,802	98,326	87,102			2,699	(2,699)			11,224	11,224	521	
G1151C-10-1	ACCENTURE PLC	E	05/13/2015	Various	12/28/2015	Various	5,555.000	500,267	531,909	500,267							31,642	31,642	2,398	
H0023R-10-5	ACE LIMITED		10/09/2015	Various	11/05/2015	Various	960.000	98,292	108,908	98,292							10,616	10,616	216	
G0083B-10-8	ACTAVIS PLC	E	05/29/2015	Various	06/15/2015	Various	25,351.380	7,792,623	7,710,065	7,788,571			4,052	(4,052)			(78,506)	(78,506)		
D0066B-18-5	ADIDAS SALOMON AG	D	01/16/2015	Various	06/03/2015	GOLDMAN, SACHS & CO.	1,580.000	102,963	128,278	102,963						(2,309)	27,624	25,315	1,958	
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/31/2015	GOLDMAN, SACHS & CO.	04/14/2015	GOLDMAN, SACHS & CO.	2,325.000	365,014	346,949	348,029			16,985	(16,985)			(1,080)	(1,080)	140	
N00927-29-8	AEGON	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	8,583.000	60,078	66,514	60,078						(1,212)	7,648	6,435	992	
00846U-10-1	AGILENT TECHNOLOGIES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,607.000	61,468	66,037	61,468							4,569	4,569	161	
009158-10-6	AIR PRODUCTS & CHEM		10/09/2015	Various	10/22/2015	Various	3,083.000	449,973	440,315	422,976			26,997	(26,997)			17,339	17,339	4,001	
009363-10-2	AIRGAS INC		10/09/2015	Various	11/05/2015	Various	2,181.000	218,048	220,633	215,455			2,593	(2,593)			5,178	5,178		
J00882-12-6	AJINOMOTO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	6,000.000	113,798	122,916	113,798						(5,972)	15,091	9,119	580	
01609W-10-2	ALIBABA GROUP HOLDING LTD	F	03/31/2015	Various	04/14/2015	Various	50,000.000	4,320,211	4,238,755	4,162,000			158,211	(158,211)			76,755	76,755		
018490-10-2	ALLERGAN I NC COM		03/19/2015	Various	03/19/2015	Various	917.000	200,511	224,964	200,511							24,453	24,453	46	
G0177J-10-8	ALLERGAN PLC	E	09/30/2015	EXCHANGE	10/21/2015	Various	21,973.000	6,802,608	5,754,588	6,586,543			216,064	(216,064)			(831,955)	(831,955)		
02005N-10-0	ALLY FINANCIAL INC		03/31/2015	CITIGROUP GLOBAL MARKETS	08/04/2015	Various	16,667.000	382,144	382,386	349,674			32,471	(32,471)			32,713	32,713		
02079K-30-5	ALPHABET INC CLASS A		11/05/2015	Various	11/18/2015	Various	1,454.000	842,015	1,091,575	842,015							249,560	249,560		
023135-10-6	AMAZON COM INC		08/26/2015	Various	10/23/2015	Various	2,974.000	1,130,879	1,414,118	1,130,879							283,239	283,239		
02376R-10-2	AMERICAN AIRLINES GROUP INC		10/16/2015	Various	12/28/2015	Various	10,278.000	509,155	538,478	509,155							29,323	29,323	1,028	
025537-10-1	AMERICAN ELEC PWR INC		02/04/2015	GOLDMAN, SACHS & CO.	03/11/2015	Various	4,735.000	296,096	261,164	296,096							(34,933)	(34,933)	2,510	
026874-78-4	AMERICAN INTL GROUP INC		11/03/2015	Various	12/28/2015	Various	1,800.000	109,636	108,045	109,636							(1,591)	(1,591)	504	
03076C-10-6	AMERIPRISE FINL INC		10/28/2015	Various	12/28/2015	Various	2,854.000	349,848	341,962	349,012			836	(836)			(7,049)	(7,049)	1,939	
03073E-10-5	AMERISOURCEBERGEN CORP		10/09/2015	Various	12/03/2015	Various	9,674.000	943,153	988,823	923,101			20,052	(20,052)			65,722	65,722	5,063	
031162-10-0	AMGEN INC		02/04/2015	CITIGROUP GLOBAL MARKETS	09/25/2015	CITIGROUP GLOBAL MARKETS	2,359.000	359,768	332,617	359,768							(27,151)	(27,151)	5,400	
Q0344G-10-1	AMP LTD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	15,625.000	67,906	77,280	67,906						(3,284)	12,658	9,374	1,620	
032095-10-1	AMPHENOL CORP.		09/30/2015	Various	10/07/2015	Various	7,297.000	411,967	393,751	392,758			19,209	(19,209)			992	992	728	
032511-10-7	ANADARKO PETE CORP		04/09/2015	Various	05/08/2015	Various	6,140.000	521,663	546,122	517,502			4,161	(4,161)			28,620	28,620	844	
03674X-10-6	ANTERO RESOURCES CORP		05/12/2015	STOCK DIV.	05/12/2015	DIRECT	4,522.000	194,713	202,061	194,713							7,348	7,348		
036752-10-3	ANTHEM INC		09/30/2015	Various	12/03/2015	Various	5,161.000	752,747	805,189	735,444			17,303	(17,303)			69,745	69,745	4,631	
G0408V-10-2	AON PLC	E	10/09/2015	Various	11/05/2015	Various	2,631.000	246,479	251,829	245,401			1,078	(1,078)			6,428	6,428	316	
K0514G-10-1	AP MOLLER MAERSK B	D	01/16/2015	Various	06/03/2015	GOLDMAN, SACHS & CO.	64.000	124,857	129,466	124,857						(3,615)	8,223	4,609	13,385	
037833-10-0	APPLE INC.		10/27/2015	Various	12/28/2015	Various	46,164.000	5,271,903	5,650,423	5,194,195			77,708	(77,708)			456,228	456,228	43,163	
038222-10-5	APPLIED MATERIALS INC		04/13/2015	GOLDMAN, SACHS & CO.	05/05/2015	Various	223,314.000	5,023,017	4,420,135	5,023,017							(602,883)	(602,883)		
W0817X-10-5	ASSA ABLOY B	D	04/02/2015	Various	06/08/2015	EXCHANGE	9,300.000	171,128	170,815	171,128						(314)		(314)	2,079	
J96216-12-2	ASTELLAS PHARMA INC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	9,200.000	136,401	135,316	136,401						(7,158)	6,073	(1,085)	1,014	
046265-10-4	ASTORIA FINANCIAL CORP		07/16/2015	SANDLER, ONEILL & PARTNERS, L.P.	07/22/2015	KEEFE, BRUYETTE & WOODS, INC.	24,999.000	349,798	351,080	349,798							1,282	1,282		
00206R-10-2	AT&T INC		10/09/2015	Various	11/05/2015	Various	6,396.000	209,608	211,228	208,397			1,210	(1,210)			2,831	2,831	2,726	
302039-9A-0	ATLAS COPCO AB-A S HS	D	05/20/2015	Various	05/21/2015	Various	3,811.000	103,459	101,369	103,459						(2,090)		(2,090)	1,185	
SBXDZ4-44-4	ATLAS COPCO IL A REDEMPTION SHARES	D	05/15/2015	DISTRIBUTION	06/09/2015	DEUTSCHE BANK AG	3,811.000	2,851	2,724	2,851						(59)	(69)	(128)		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,676.000	141,739	143,227	141,739							1,487	1,487	821	
053332-10-2	AUTOZONE INC		10/16/2015	Various	12/28/2015	Various	613.000	391,507	422,276	391,507							30,769	30,769		
053611-10-9	AVERY DENNISON CORP		09/30/2015	Various	12/28/2015	Various	6,067.000	343,659	371,355	339,654			4,005	(4,005)			31,701	31,701	4,185	
057224-10-7	BAKER HUGHES INC		04/27/2015	Various	06/03/2015	Various	6,272.000	381,918	408,365	381,918							26,447	26,447	1,154	
058498-10-6	BALL CORP COM		02/04/2015	GOLDMAN, SACHS & CO.	02/06/2015	Various	3,557.000	235,896	253,635	235,896							17,740	17,740		
060505-10-4	BANK AMER CORP COM		03/31/2015	MORGAN STANLEY	09/16/2015	Various	5,138.000	81,928	83,010	79,074			2,855	(2,855)			3,936	3,936	570	
064058-10-0	BANK NEW YORK MELLON CORP		02/04/2015	Various	09/16/2015	Various	5,835.000	218,625	247,663	218,625							29,039	29,039	1,857	
063904-10-6	BANK OF THE OZARKS		08/06/2015	MERGER	09/15/2015	Various	21,345.480	964,175	933,540	964,175							(30,636)	(30,636)		
06643P-10-4	BANKFINANCIAL CORP		06/30/2015	Various	09/30/2015	Various	202,000.000	2,476,571	2,451,245	2,373,549			103,022	(103,022)			77,696	77,696	18,716	
067383-10-9	BARD (C.R.) INC.		06/30/2015	Various	08/12/2015	Various	2,666.000	457,819	481,021	452,710			5,109	(5,109)			28,311	28,311	427	
067901-10-8	BARRICK GOLD CORPORATION	A	06/30/2015	GOLDMAN, SACHS & CO.	07/30/2015	Various	156,495.000	1,999,115	1,101,085	1,668,237			330,878	(330,878)			(567,152)	(567,152)	13,302	
D06216-31-7	BASF SE	D	01/13/2015	CREDIT SUISSE	06/03/2015	GOLDMAN, SACHS & CO.	495.000	40,123	47,040	40,123						(1,757)	8,674	6,917	1,139	
071813-10-9	BAXTER INTL INC		10/09/2015	Various	11/05/2015	Various	4,088.000	198,010	209,959	195,272			2,738	(2,738)			14,687	14,687		
054937-10-7	BB+T CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	5,174.000	187,726	201,226	187,726							13,500	13,500	3,032	
075896-10-0	BED BATH & BEYOND INC		01/08/2015	Various	01/09/2015	Various	35,000.000	2,769,296	2,568,569	2,769,296							(200,727)	(200,727)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
081437-10-5	BEMIS CO INC		10/09/2015	Various	11/05/2015	Various	2,176.000	89,187	99,203	86,893			2,293	(2,293)			12,310	12,310		
086516-10-1	BEST BUY CO INC		09/30/2015	Various	11/18/2015	Various	8,242.000	300,847	285,750	287,269			13,578	(13,578)			(1,519)	(1,519)	5,761	
094235-10-8	BLOOMIN BRANDS INC		09/30/2015	Various	11/24/2015	Various	16,483.000	386,921	317,742	335,743			51,178	(51,178)			(18,001)	(18,001)	2,154	
SBYQDR-32-2	BLUE BUFFALO PET PRODUCTS INC		07/22/2015	CITIGROUP GLOBAL MARKETS	07/22/2015	MORGAN STANLEY	400.000	8,000	10,797	8,000							2,797	2,797		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	20,000.000	68,174	83,400	68,174						6	15,221	15,226		
097023-10-5	BOEING CO		10/28/2015	Various	12/28/2015	Various	1,638.000	239,160	233,894	238,940			219	(219)			(5,046)	(5,046)	953	
109641-10-0	BRINKER INTERNATIONAL, INC.		09/30/2015	Various	11/20/2015	Various	6,592.000	381,472	334,165	363,803			17,669	(17,669)			(29,638)	(29,638)	2,943	
111320-10-7	BROADCOM CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,143.000	89,406	117,036	89,406							27,630	27,630	600	
115637-20-9	BROWN FORM AN CORP CLASS B		01/16/2015	CITIGROUP GLOBAL MARKETS	05/15/2015	GOLDMAN, SACHS & CO.	1,154.000	103,214	109,579	103,214							6,365	6,365	364	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	28,156.000	174,092	193,062	174,092						2,477	16,493	18,970		
12673P-10-5	CA INC		06/30/2015	CITIGROUP GLOBAL MARKETS	08/12/2015	Various	11,092.000	348,525	328,459	326,093			22,432	(22,432)			2,365	2,365	5,404	
13342B-10-5	CAMERON INTERNATIONAL		03/31/2015	Various	08/26/2015	Various	6,636.000	303,335	369,658	297,227			6,108	(6,108)			72,431	72,431		
13643E-10-5	CANADIAN OIL SANDS LTD	C	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	8,188.000	56,560	71,751	56,560						(2,156)	17,347	15,190	557	
14040H-10-5	CAPITAL ONE FINL CORP		10/16/2015	Various	12/28/2015	Various	7,616.000	578,314	591,505	565,639			12,675	(12,675)			25,865	25,865	4,028	
14149Y-10-8	CARDINAL HEALTH INC		10/09/2015	Various	12/03/2015	Various	6,980.000	582,049	578,019	549,931			32,118	(32,118)			28,088	28,088	4,280	
148887-10-2	CATAMARAN CORPORATION		05/06/2015	GOLDMAN, SACHS & CO.	05/21/2015	Various	6,869.000	358,923	396,418	358,923							37,495	37,495		
124857-20-2	CBS CORP C LASS B		10/26/2015	Various	12/28/2015	Various	8,013.000	434,308	437,493	429,786			4,522	(4,522)			7,707	7,707	1,435	
15135U-10-9	CENOVUS ENERGY INC	C	03/31/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	3,868.000	79,609	63,937	65,205			14,405	(14,405)		(2,486)	1,218	(1,268)	691	
15643B-20-5	CENTRUE FINANCIAL CORP		10/26/2015	EXCHANGE	12/17/2015	Various	95,056.670	1,140,680	1,489,632	1,140,680							348,952	348,952		
125269-10-0	CF INDUSTRIES HOLDINGS		09/30/2015	Various	12/03/2015	Various	8,140.000	665,208	638,075	624,258			40,950	(40,950)			13,817	13,817	6,834	
808513-10-5	CHARLES SCHWAB		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	6,756.000	184,659	213,645	184,659							28,986	28,986	929	
16411R-20-8	CHENIERE ENERGY INC		09/30/2015	GOLDMAN, SACHS & CO.	12/04/2015	GOLDMAN, SACHS & CO.	2,603.000	186,360	129,063	135,508			50,851	(50,851)			(6,445)	(6,445)		
Y13213-10-6	CHEUNG KONG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	03/26/2015	EXCHANGE	6,000.000	109,158	109,148	109,158						(10)		(10)	2,335	
171232-10-1	CHUBB CORP		06/30/2015	Various	08/12/2015	Various	4,412.000	442,154	483,287	432,765			9,389	(9,389)			50,522	50,522	2,671	
125509-10-9	CIGNA CORP		09/30/2015	Various	12/03/2015	Various	1,586.000	208,844	215,376	207,474			1,370	(1,370)			7,901	7,901		
172908-10-5	CINTAS COR P COM		11/05/2015	Various	12/28/2015	Various	2,396.000	211,042	211,372	209,190			1,851	(1,851)			2,181	2,181	1,035	
17275R-10-2	CISCO SYS INC		11/05/2015	Various	12/28/2015	Various	18,017.000	496,087	495,419	492,669			3,418	(3,418)			2,751	2,751	1,755	
125581-80-1	CIT GROUP INC		09/30/2015	Various	10/22/2015	Various	75,000.000	3,420,142	3,346,150	3,002,250			417,892	(417,892)			343,900	343,900	27,931	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	06/05/2015	Various	06/05/2015	Various	30,000.000	541,176	684,958	541,176						54	143,728	143,783		
125896-10-0	CMS ENERGY CORP		03/31/2015	Various	06/09/2015	Various	10,701.000	392,180	357,536	373,572			18,608	(18,608)			(16,036)	(16,036)	1,469	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		10/27/2015	Various	12/28/2015	Various	4,597.000	215,227	214,228	215,227							(999)	(999)	1,955	
191216-10-0	COCA COLA CO.		09/29/2015	Various	11/05/2015	Various	4,454.000	179,145	185,129	178,505			640	(640)			6,624	6,624		
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		09/30/2015	CITIGROUP GLOBAL MARKETS	12/18/2015	Various	11,500.000	264,500	170,624	145,590			852,802	(852,802)			25,034	25,034	4,959	
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		10/15/2015	Various	12/16/2015	Various	20,536.000	1,211,008	1,204,783	1,204,783			6,225	(6,225)					3,598	
203668-10-8	COMMUNITY HEALTH SYSTEMS		10/02/2015	Various	12/04/2015	Various	56,103.000	2,857,364	1,987,029	2,417,056			440,308	(440,308)			(430,027)	(430,027)		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		05/21/2015	SANDLER, ONEILL & PARTNERS, L.P.	08/28/2015	KEEFE, BRUYETTE & WOODS, INC.	55,000.000	1,045,000	1,002,195	1,045,000							(42,805)	(42,805)	3,271	
205363-10-4	COMPUTER S CIENCES CORP COM		05/12/2015	Various	05/28/2015	Various	7,628.000	486,074	520,145	486,074							34,071	34,071	558	
20605P-10-1	CONCHO RESOURCES INC		09/30/2015	Various	12/03/2015	Various	2,181.000	237,832	244,861	221,747			16,084	(16,084)			23,114	23,114		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		05/08/2015	Various	05/12/2015	MORGAN STANLEY	1,318.000	148,730	152,527	148,730							3,797	3,797	307	
212015-10-1	CONTINENTAL RESOURCES INC OK		09/30/2015	GOLDMAN, SACHS & CO.	12/03/2015	Various	2,799.000	125,045	103,396	87,717			37,329	(37,329)			15,679	15,679		
219350-10-5	CORNING IN C COM		06/30/2015	Various	08/20/2015	Various	39,335.000	926,252	777,360	828,259			97,993	(97,993)			(50,899)	(50,899)	5,348	
22160K-10-5	COSTCO WHS L CORP NEW COM		09/29/2015	Various	11/05/2015	BANK OF AMERICA/MERRILL LYNCH	549.000	78,796	86,571	78,796							7,775	7,775		
G2554F-11-3	COVIDIEN PLC	E	01/29/2015	Various	01/29/2015	Various	1,394.000	145,046	152,381	145,046							7,335	7,335		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	5,450.000	119,756	151,322	119,756						(10,470)	42,037	31,567	4,076	
231021-10-6	CUMMINS IN C COM		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	714.000	100,574	96,791	100,574							(3,783)	(3,783)	1,114	
126650-10-0	CVS HEALTH CORPORATION		11/05/2015	Various	12/28/2015	Various	32,711.000	3,300,703	3,133,509	3,172,119			128,583	(128,583)			(38,610)	(38,610)	12,177	
235851-10-2	DANAHER CO RP COM		09/29/2015	Various	11/05/2015	Various	9,881.000	832,993	868,689	832,594			399	(399)			36,095	36,095	1,496	
244199-10-5	DEERE & CO.		11/05/2015	Various	12/28/2015	Various	1,219.000	94,508	92,560	94,508							(1,948)	(1,948)		
G27823-10-6	DELPHI AUTOMOTIVE PLC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,403.000	93,426	123,944	93,426							30,519	30,519	702	
23331S-10-0	DHI GROUP INC		12/08/2015	STOCK DIV.	12/14/2015	DIRECT	61,748.000	578,070	548,015	578,070							(30,055)	(30,055)		
25490A-30-9	DIRECTV		07/28/2015	Various	07/28/2015	Various	3,169.000	278,124	296,317	278,124							18,193	18,193		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
254709-10-8	DISCOVER FINL SVCS		11/02/2015	Various	12/28/2015	Various	9,900.000	564,782	553,996	560,415			4,367	(4,367)			(6,419)	(6,419)	2,560	
254687-10-6	DISNEY WALT CO		10/09/2015	Various	11/05/2015	CITIGROUP GLOBAL MARKETS	970.000	98,758	111,167	98,235			523	(523)			12,932	12,932		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/30/2015	Various	10/08/2015	Various	5,992.000	469,660	464,328	456,277			13,382	(13,382)			8,051	8,051	4,746	
233331-10-7	DTE ENERGY CO		02/04/2015	GOLDMAN, SACHS & CO.	03/11/2015	CITIGROUP GLOBAL MARKETS	3,233.000	287,204	254,460	287,204							(32,744)	(32,744)		
26441C-20-4	DUKE ENERGY HLDG CORP		02/04/2015	GOLDMAN, SACHS & CO.	03/10/2015	GOLDMAN, SACHS & CO.	3,423.000	295,810	255,790	295,810							(40,021)	(40,021)	2,721	
269246-40-1	E TRADE FINANCIAL CORP		02/04/2015	GOLDMAN, SACHS & CO.	09/16/2015	Various	3,365.000	85,522	90,159	85,522							4,637	4,637		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	2,018.000	107,645	139,612	107,645						(2,172)	34,138	31,966	2,319	
G29183-10-3	EATON CORP PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,596.000	103,086	116,289	103,086							13,203	13,203	1,756	
278642-10-3	EBAY INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	3,590.000	192,639	222,590	192,639							29,951	29,951		
278865-10-0	ECOLAB INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,116.000	114,066	129,849	114,066							15,782	15,782	368	
532457-10-8	ELI LILLY & CO		09/30/2015	Various	10/06/2015	Various	6,306.000	464,236	498,365	458,007			6,229	(6,229)			40,358	40,358	4,243	
268648-10-2	EMC CORP		11/05/2015	Various	12/28/2015	Various	12,017.000	315,804	313,514	314,679			1,125	(1,125)			(1,165)	(1,165)	240	
292505-10-4	ENCANA CORP COM NPV	C	03/31/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	4,687.000	63,931	58,690	52,329			11,602	(11,602)		(1,995)	8,356	6,361	282	
29273R-10-9	ENERGY TRANSFER PARTNERS		09/30/2015	GOLDMAN, SACHS & CO.	12/03/2015	Various	2,629.000	158,276	101,008	114,197			44,079	(44,079)			(13,190)	(13,190)	6,847	
T3643A-14-5	ENI SPA	D	05/18/2015	Various	06/03/2015	GOLDMAN, SACHS & CO.	17,765.000	314,641	326,117	314,641						(4,381)	15,857	11,476	4,564	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	CITIGROUP GLOBAL MARKETS	2,907.000	101,453	74,303	76,142			25,310	(25,310)			(1,840)	(1,840)	2,780	
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		12/08/2015	Various	12/08/2015	Various	12,184.000	419,229	373,794	417,139			2,089	(2,089)			(43,345)	(43,345)		
26875P-10-1	EOG RESOURCES INC COM		09/30/2015	MORGAN STANLEY	12/03/2015	Various	1,866.000	177,084	156,158	141,531			35,553	(35,553)			14,627	14,627	837	
26884L-10-9	EQT CORPORATION		09/30/2015	GOLDMAN, SACHS & CO.	12/04/2015	Various	2,070.000	155,393	120,249	137,514			17,879	(17,879)			(17,265)	(17,265)	218	
30040W-10-8	EVERSOURCE ENERGY		02/23/2015	EXCHANGE	06/03/2015	CITIGROUP GLOBAL MARKETS	7,702.000	405,107	373,835	405,107							(31,273)	(31,273)	4,121	
30161N-10-1	EXELON CORP COM		02/18/2015	JPMORGAN CHASE & CO.	03/11/2015	Various	150,000.000	5,076,999	4,834,483	5,076,999							(242,516)	(242,516)		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		10/28/2015	Various	12/28/2015	Various	10,310.000	857,896	875,157	851,607			6,289	(6,289)			23,551	23,551		
315616-10-2	F5 NETWORKS INC		11/05/2015	Various	12/28/2015	Various	3,953.000	445,270	453,978	443,563			1,708	(1,708)			10,415	10,415		
30303M-10-2	FACEBOOK INC		11/05/2015	Various	11/17/2015	Various	5,355.000	464,030	554,287	464,030							90,256	90,256		
J13440-10-2	FANUC LTD JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	800.000	129,457	176,611	129,457						(6,794)	53,948	47,155	2,717	
J1346E-10-0	FAST RETAILING CO	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	200.000	70,339	82,186	70,339						(3,691)	15,538	11,846	247	
31428X-10-6	FEDEX CORP		04/27/2015	GOLDMAN, SACHS & CO.	04/30/2015	Various	2,180.000	380,313	372,729	371,632			8,681	(8,681)			1,097	1,097	400	
316394-10-5	FIDELITY SOUTHERN CORP.		01/09/2015	FIG Partners LLC	07/30/2015	FIG Partners LLC	4,067.000	62,799	76,906	62,799							14,107	14,107	1,179	
316773-10-0	FIFTH THIRD BANCORP		10/27/2015	Various	12/28/2015	Various	25,224.000	472,938	503,270	472,715			223	(223)			30,556	30,556	1,448	
33812L-10-2	FITBIT INC CLASS A		06/18/2015	MORGAN STANLEY	06/18/2015	GOLDMAN, SACHS & CO.	500.000	10,000	15,165	10,000							5,165	5,165		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	02/04/2015	GOLDMAN, SACHS & CO.	06/16/2015	Various	28,505.000	332,615	343,267	332,615							10,653	10,653		
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		11/10/2015	DISTRIBUTION	12/29/2015	Various	1,237.640	24,701	29,685	24,701							4,984	4,984		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	3,600.000	113,741	139,223	113,741						(5,969)	31,450	25,481	870	
369550-10-8	GENERAL DYNAMICS CORP		11/03/2015	Various	12/28/2015	Various	4,518.000	630,328	621,265	628,514			1,814	(1,814)			7,249	7,249	1,350	
369604-10-3	GENERAL EL EC CO COM		09/30/2015	Various	10/23/2015	Various	26,553.000	705,931	734,406	672,224			33,707	(33,707)			62,182	62,182	10,928	
370334-10-4	GENERAL MLS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,666.000	142,391	148,477	142,391							6,086	6,086	1,173	
375558-10-3	GILEAD SCIENCES INC		10/06/2015	Various	12/28/2015	Various	3,155.000	324,941	325,599	324,941							658	658	1,357	
H3238Q-10-2	GIVAUDAN SA REG	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	74.000	138,235	136,238	138,235						(12,086)	10,089	(1,997)	3,863	
G3910J-11-2	GLAXOSMITHKLINE PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	14,048.000	303,832	309,460	303,832						4,322	1,305	5,628	8,869	
380237-10-7	GODADDY INC CLASS A		04/01/2015	JPMORGAN CHASE & CO.	04/01/2015	CITIGROUP GLOBAL MARKETS	1,000.000	20,000	25,687	20,000							5,687	5,687		
380956-40-9	GOLDCORP INC	A	06/30/2015	Various	07/30/2015	Various	233,229.000	4,659,220	2,967,289	3,778,310			880,910	(880,910)			(811,021)	(811,021)	33,973	
38141G-10-4	GOLDMAN SA CHS GROUP INC		10/27/2015	Various	12/28/2015	Various	2,653.000	487,029	512,207	487,029							25,179	25,179	2,394	
38259P-70-6	GOOGLE INC CLASS C		09/30/2015	Various	10/06/2015	Various	3,790.300	2,276,512	2,251,622	2,233,209			43,303	(43,303)			18,413	18,413		
38259P-50-8	GOOGLE INC.		09/30/2015	Various	10/05/2015	Various	6,702.000	4,127,558	4,076,042	4,025,024			102,534	(102,534)			51,018	51,018		
Y30327-10-3	HANG SENG BANK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	3,300.000	55,533	66,217	55,533						5	10,680	10,684	1,447	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		10/27/2015	Various	12/28/2015	Various	15,283.000	619,675	652,540	619,316			359	(359)			33,224	33,224	4,540	
40412C-10-1	HCA HOLDINGS INC		10/01/2015	Various	12/04/2015	Various	38,138.000	3,195,575	2,869,365	3,168,418			27,157	(27,157)			(299,053)	(299,053)		
42217K-10-6	HEALTH CARE REIT INC		09/30/2015	Various	09/30/2015	Various	14,128.000	979,286	975,431	973,828			5,458	(5,458)			1,604	1,604	9,026	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		06/30/2015	Various	09/16/2015	Various	124,650.000	2,539,417	2,426,645	2,258,658			280,759	(280,759)			167,987	167,987		
428236-10-3	HEWLETT-PACKARD CO		11/02/2015	Various	11/03/2015	Various	25,081.000	795,245	725,268	725,274			69,971	(69,971)			(6)	(6)	5,402	
H36940-13-0	HOLCIM	D	04/26/2015	Various	06/03/2015	Various	1,575.000	111,208	126,040	111,208						(9,763)	24,595	14,832		
437076-10-2	HOME DEPOT INC		09/30/2015	Various	12/28/2015	Various	4,655.000	517,697	561,042	517,021			675	(675)			44,021	44,021	3,857	
43785V-10-2	HOMESTREET INC.		01/26/2015	Various	10/06/2015	Various	17,567.000	302,974	403,390	302,974							100,416	100,416		
J22302-11-1	HONDA MOTOR CO., LTD.	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	6,300.000	192,219	216,930	192,219						(10,087)	34,798	24,711	954	
438516-10-6	HONEYWELL INTERNATIONAL INC		10/09/2015	Various	11/05/2015	Various	2,966.000	295,826	303,795	293,643			2,183	(2,183)			10,152	10,152	1,301	
440452-10-0	HORMEL FOODS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,675.000	86,246	95,296	86,246							9,050	9,050	419	
441060-10-0	HOSPIRA INC.		02/04/2015	GOLDMAN, SACHS & CO.	02/05/2015	Various	12,261.000	796,048	1,073,629	796,048							277,581	277,581		
J22848-10-5	HOYA CORPORATION	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	3,200.000	110,054	122,800	110,054						(5,776)	18,522	12,747	979	
444859-10-2	HUMANA INC COM		06/30/2015	Various	09/30/2015	Various	25,000.000	4,817,556	4,434,959	4,782,000			35,556	(35,556)			(347,041)	(347,041)	10,875	
Y38024-10-8	HUTCHISON WHAMPOA	D	01/16/2015	CITIGROUP GLOBAL MARKETS	05/27/2015	MERGER	9,000.000	112,798	93,804	112,798						(46)	(18,949)	(18,995)	2,038	
452308-10-9	ILLINOIS TOOL WKS INC		10/27/2015	Various	12/28/2015	Various	4,755.000	446,321	439,746	442,205			4,116	(4,116)			(2,459)	(2,459)	1,098	
G47791-10-1	INGERSOLL-RAND PLC	E	04/27/2015	Various	06/03/2015	Various	7,029.000	462,186	480,873	462,186							18,687	18,687	1,922	
458140-10-0	INTEL CORP		11/05/2015	Various	12/28/2015	Various	17,781.000	590,387	551,716	572,788			17,599	(17,599)			(21,072)	(21,072)	3,472	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	480.000	100,512	112,430	100,512							11,918	11,918	312	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		10/09/2015	Various	11/05/2015	Various	1,930.000	296,693	301,275	295,631			1,062	(1,062)			5,644	5,644	1,873	
460146-10-3	INTERNATIONAL PAPER CO		02/04/2015	Various	06/03/2015	Various	8,757.000	477,595	449,138	477,595							(28,457)	(28,457)	4,379	
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/04/2015	GOLDMAN, SACHS & CO.	06/11/2015	Various	15,697.000	325,618	323,501	325,618							(2,117)	(2,117)	2,537	
461202-10-3	INTUIT INC.		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,437.000	124,186	153,518	124,186							29,332	29,332	359	
G491BT-10-8	INVESCO LTD		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,087.000	75,842	83,111	75,842							7,270	7,270	1,085	
46146L-10-1	INVESTORS BANCORP INC		01/14/2015	Various	02/03/2015	MORGAN STANLEY	46,666.000	504,076	537,604	504,076							33,528	33,528		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	12/15/2015	Various	12/17/2015	Various	270,826.000	8,848,817	8,972,375	8,848,817							123,558	123,558		
478160-10-4	JOHNSON & JOHNSON		10/09/2015	Various	11/05/2015	Various	1,334.000	126,573	135,559	126,355			218	(218)			9,204	9,204		
478366-10-7	JOHNSON CONTROLS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,091.000	94,910	110,537	94,910							15,626	15,626	1,087	
46625H-10-0	JP MORGAN CHASE & CO		04/16/2015	Various	06/24/2015	Various	150,415.000	8,495,531	8,545,379	8,495,531							49,848	49,848	4,189	
48203R-10-4	JUNIPER NETWORKS INC		09/30/2015	Various	12/28/2015	Various	22,468.000	542,229	575,868	532,005			10,223	(10,223)			43,863	43,863	3,992	
493267-10-8	KEYCORP NEW COM		10/27/2015	Various	12/28/2015	Various	32,793.000	449,142	465,924	448,989			153	(153)			16,935	16,935	3,392	
J32491-10-2	KEYENCE CORP JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	200.000	88,413	108,856	88,413						(4,640)	25,083	20,443	137	
500255-10-4	KOHLS CORP		11/05/2015	Various	11/11/2015	Various	87,692.000	5,767,702	4,981,981	5,544,674			223,028	(223,028)			(562,693)	(562,693)	40,615	
50076Q-10-6	KRAFT FOODS GROUP INC		07/07/2015	Various	07/07/2015	Various	2,502.000	164,532	227,526	164,532							62,994	62,994	1,376	
501044-10-1	KROGER CO		09/30/2015	Various	11/05/2015	Various	14,792.000	772,630	802,781	772,482			148	(148)			30,299	30,299	3,080	
J36662-13-8	KUBOTA CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	6,000.000	84,264	99,459	84,264						(4,422)	19,617	15,194	660	
J37479-11-0	KYOCERA CORP JPY50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	2,300.000	100,795	124,351	100,795						(5,290)	28,846	23,556	945	
502424-10-4	L-3 COMMUNICATIONS		10/27/2015	Various	12/28/2015	Various	2,017.000	232,357	235,590	232,182			175	(175)			3,408	3,408	1,335	
50540R-40-9	LABORATORY CORP AMER HLDGS		09/30/2015	Various	12/03/2015	Various	1,763.000	209,863	205,634	191,233			18,631	(18,631)			14,402	14,402		
F54432-11-1	LAFARGE (FRANCE)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	07/09/2015	MERGER	1,020.000	69,696	68,940	69,696						(2,740)	1,984	(756)	1,238	
524901-10-5	LEGG MASON INC COM		11/02/2015	Various	12/28/2015	Various	4,744.000	240,210	217,964	238,171			2,039	(2,039)			(20,207)	(20,207)	560	
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	3,066.000	138,307	161,557	138,307							23,250	23,250		
53219L-10-9	LIFEPOINT HEALTH INC		10/02/2015	GOLDMAN, SACHS & CO.	12/04/2015	GOLDMAN, SACHS & CO.	7,162.000	523,934	493,473	494,787			29,147	(29,147)			(1,314)	(1,314)		
534187-10-9	LINCOLN NA TL CORP IN COM		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	1,553.000	83,269	80,306	83,269							(2,963)	(2,963)	568	
53578A-10-8	LINKEDIN CORP		05/18/2015	Various	06/03/2015	CITIGROUP GLOBAL MARKETS	519.000	108,310	110,672	108,310							2,362	2,362		
539830-10-9	LOCKHEED MARTIN CORP		09/29/2015	Various	11/05/2015	Various	1,649.000	320,426	337,109	316,998			3,428	(3,428)			20,111	20,111	3,303	
G56350-11-2	LONMIN	D	12/10/2015	Various	12/22/2015	Various	122,364.070	255,195	240,327	245,291			13,711	(13,711)		(4,958)	(6)	(4,964)		
548661-10-7	LOWES COS INC USD0.50		10/28/2015	Various	12/28/2015	Various	6,940.000	497,107	504,381	491,754			5,353	(5,353)			12,627	12,627	812	
550283-10-5	LUMOS NETWORKS CORP		09/14/2015	STOCK DIV.	10/01/2015	DIRECT	5,450.000	66,327	66,162	66,327							(165)	(165)		
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	871.000	134,392	162,393	134,392						(2,712)	30,713	28,001	1,559	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		10/28/2015	Various	12/28/2015	Various	5,103.000	470,790	493,374	467,905			2,885	(2,885)			25,469	25,469	7,293	
55261F-10-4	M & T BANK CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	691.000	82,508	84,576	82,508							2,068	2,068	1,070	
554382-10-1	MACERICH COMPANY		06/30/2015	GOLDMAN, SACHS & CO.	07/07/2015	GOLDMAN, SACHS & CO.	8,333.000	689,226	642,492	621,642			67,584	(67,584)			20,850	20,850	5,416	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	1,451.000	65,785	90,556	65,785						(3,181)	27,952	24,771	2,215	
55616P-10-4	MACYS INC		11/05/2015	Various	12/04/2015	Various	108,718.000	6,404,877	4,983,827	5,709,562			695,316	(695,316)			(725,735)	(725,735)	38,055	
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,998.000	93,137	117,519	93,137						(3,551)	27,932	24,382	759	
G5785G-10-7	MALLINCKRODT PLC		09/30/2015	Various	11/09/2015	Various	53,553.000	5,115,294	3,114,056	3,424,179			1,691,115	(1,691,115)			(310,123)	(310,123)		
56585A-10-2	MARATHON PETROLEUM CORP		09/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	CITIGROUP GLOBAL MARKETS	3,629.000	215,973	256,213	210,806			5,167	(5,167)			45,407	45,407	3,850	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	11,198.000	76,855	99,701	76,855						1,093	21,753	22,846	2,015	
570759-10-0	MARKWEST ENERGY PARTNERS LP		06/30/2015	CITIGROUP GLOBAL MARKETS	07/13/2015	Various	2,150.000	129,185	145,676	122,499			6,685	(6,685)			23,177	23,177	1,642	
571903-20-2	MARRIOTT I NTL INC NEW CL A		11/03/2015	Various	12/28/2015	Various	8,595.000	656,920	661,725	652,248			4,672	(4,672)			9,477	9,477	2,981	
574599-10-6	MASCO CORP		03/03/2015	CITIGROUP GLOBAL MARKETS	04/10/2015	GOLDMAN, SACHS & CO.	283.000	7,456	7,474	7,456							18	18	25	
580135-10-1	MCDONALDS CORP		09/29/2015	Various	12/28/2015	Various	7,984.000	751,683	809,522	751,683							57,839	57,839	10,852	
580645-10-9	MCGRAW HILL FINANCIAL INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,157.000	105,021	119,844	105,021							14,824	14,824	764	
58155Q-10-3	MCKESSON CORP		09/30/2015	GOLDMAN, SACHS & CO.	12/03/2015	Various	2,246.000	476,210	445,532	434,199			42,011	(42,011)			11,333	11,333	989	
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/30/2015	Various	10/08/2015	Various	1,600.000	156,550	112,957	112,640			43,910	(43,910)			317	317	1,320	
585055-10-6	MEDTRONIC INC.		01/27/2015	Various	01/30/2015	EXCHANGE	10,642.480	797,130	797,112	797,130							(18)	(18)		
G5960L-10-3	MEDTRONIC PLC	E	10/09/2015	Various	11/05/2015	Various	1,295.000	88,859	98,232	87,422			1,437	(1,437)			10,810	10,810	141	
58933Y-10-5	MERCK & CO. INC.		10/26/2015	Various	12/28/2015	Various	11,257.000	635,597	630,955	627,213			8,384	(8,384)			3,742	3,742	4,175	
59151K-10-8	METHANEX CORP	A	09/30/2015	GOLDMAN, SACHS & CO.	12/03/2015	GOLDMAN, SACHS & CO.	1,463.000	69,506	62,623	51,899			17,606	(17,606)			10,723	10,723	780	
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	06/30/2015	Various	08/12/2015	Various	4,338.000	294,831	196,429	187,839			106,992	(106,992)			8,590	8,590		
594918-10-4	MICROSOFT CORP		06/30/2015	Various	10/23/2015	Various	39,379.000	1,684,071	1,894,297	1,683,014			1,056	(1,056)			211,283	211,283	5,040	
606710-10-4	MITEL NETWORKS CORP	A	06/10/2015	STOCK DIV.	06/10/2015	DIRECT	6,159.000	56,422	55,773	56,422							(649)	(649)		
J43830-11-6	MITSUBISHI CORPORATION	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	7,700.000	132,916	175,414	132,916						(6,975)	49,474	42,498	1,588	
J43916-11-3	MITSUBISHI ESTATE CO	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	10,000.000	202,794	218,469	202,794						(10,076)	25,751	15,675	552	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	45,500.000	237,770	334,777	237,770						(12,478)	109,485	97,007	2,804	
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	9,000.000	236,537	257,428	236,537						(11,675)	32,566	20,891	870	
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	136,300.000	225,435	292,834	225,435						(11,400)	78,799	67,399	3,708	
60871R-20-9	MOLSON COORS BREWING CO. CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	05/15/2015	GOLDMAN, SACHS & CO.	1,102.000	82,705	82,553	82,705							(152)	(152)	452	
611740-10-1	MONSTER BEVERAGE CORPORATION		05/18/2015	Various	06/17/2015	EXCHANGE	953.000	115,197	115,195	115,197							(2)	(2)		
615369-10-5	MOODYS CORP		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	897.000	84,435	97,936	84,435							13,502	13,502	610	
617446-44-8	MORGAN STANLEY		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	4,336.000	151,283	169,118	151,283							17,835	17,835	1,084	
61945C-10-3	MOSAIC COMPANY		09/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	Various	3,648.000	175,778	139,137	140,670			35,109	(35,109)			(1,533)	(1,533)	2,822	
620076-30-7	MOTOROLA SOLUTIONS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,677.000	107,412	99,736	107,412							(7,676)	(7,676)	570	
628530-10-7	MYLAN INC		02/04/2015	Various	03/06/2015	Various	8,976.000	485,685	491,119	485,685							5,434	5,434		
N59465-10-9	MYLAN NV	E	09/30/2015	Various	12/03/2015	Various	91,680.000	6,391,282	3,875,773	3,869,154			2,522,127	(2,522,127)			6,619	6,619		
Q6534X-14-3	NATIONAL AUSTRALIA BANK PRIVATE PL	D	05/11/2015	MACQUARIE CAPITAL (USA) INC.	05/20/2015	EXCHANGE	2,972.000	67,042	66,720	67,042						(322)		(322)		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		06/30/2015	Various	08/13/2015	Various	78,367.000	1,561,153	1,666,502	1,555,556			5,598	(5,598)			110,946	110,946	1,473	
H57312-64-9	NESTLE SA PAR CHF1	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	9,159.000	695,539	701,126	695,539						(60,810)	66,397	5,587	13,563	
64110L-10-6	NETFLIX INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	194.000	65,444	120,599	65,444							55,155	55,155		
65080T-10-2	NEWBRIDGE BANCORP		07/09/2015	Various	12/17/2015	Various	244,551.000	2,002,615	2,900,942	2,002,615							898,327	898,327	6,281	
651639-10-6	NEWMONT MINING CORP		03/31/2015	GOLDMAN, SACHS & CO.	05/20/2015	Various	79,523.000	1,967,790	2,168,638	1,726,444			241,346	(241,346)			442,193	442,193	1,988	
65339F-10-1	NEXTERA ENERGY INC		10/09/2015	Various	11/05/2015	Various	1,733.000	175,343	178,082	174,474			869	(869)			3,609	3,609		
654106-10-3	NIKE INC CL B		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,205.000	205,043	226,017	205,043							20,974	20,974	1,235	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	1,800.000	99,082	126,061	99,082						(5,200)	32,179	26,980	1,118	
J57160-12-9	NISSAN MOTOR CO CMN STK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	10,300.000	86,486	109,443	86,486						(4,539)	27,496	22,957	1,157	
655664-10-0	NORDSTROM INC		06/30/2015	Various	08/12/2015	Various	5,605.000	439,047	431,315	429,614			9,432	(9,432)			1,701	1,701	2,616	
664397-10-6	NORTHEAST UTILITIES		02/04/2015	CITIGROUP GLOBAL MARKETS	02/23/2015	EXCHANGE	7,919.000	441,552	441,542	441,552							(10)	(10)		
665859-10-4	NORTHERN TRUST CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	2,630.000	171,131	193,205	171,131							22,074	22,074	1,916	
666807-10-2	NORTHROP GRUMMAN CORP		06/30/2015	Various	12/28/2015	Various	5,028.000	811,704	841,844	804,490			7,214	(7,214)			37,354	37,354	6,156	
66704R-70-4	NORTHSTAR REALTY FINANCE CORP WHEN		09/30/2015	Various	10/23/2015	Various	116,667.000	2,086,809	1,639,118	1,677,502			409,307	(409,307)			(38,384)	(38,384)	76,667	
67066G-10-4	NVIDIA CORP		06/30/2015	Various	10/08/2015	Various	23,857.000	493,802	549,729	483,171			10,631	(10,631)			66,558	66,558	3,577	
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/09/2015	Various	05/01/2015	Various	6,773.000	525,813	541,756	525,813							15,943	15,943		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
675746-30-9	OCWEN FINL CORP		03/31/2015	Various	05/13/2015	Various	264,682.000	2,487,440	2,757,916	2,183,627			303,814	(303,814)			574,289	574,289		
G67395-11-4	OLD MUTUAL PLC	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	42,154.000	122,135	138,951	122,135						1,737	15,078	16,816	4,020	
681919-10-6	OMNICOM GROUP		10/09/2015	Various	11/05/2015	Various	2,757.000	194,506	205,930	193,508			998	(998)			12,422	12,422	733	
68268N-10-3	ONEOK PARTNERS LP		09/30/2015	Various	12/03/2015	Various	2,700.000	93,177	76,878	79,002			14,175	(14,175)			(2,124)	(2,124)	4,266	
68389X-10-5	ORACLE CORP COM		06/30/2015	Various	08/12/2015	Various	9,653.000	415,821	395,900	401,942			13,879	(13,879)			(6,042)	(6,042)	942	
J61933-12-3	ORIX CORP COMMON STOCK	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	10,800.000	126,630	174,329	126,630						(6,396)	54,095	47,699	2,652	
694171-30-7	PACIFIC DATAVISION INC		09/30/2015	FBR CAPITAL MARKETS LT INC	11/09/2015	Various	27,200.000	1,088,000	888,505	948,135			139,865	(139,865)			(59,631)	(59,631)		
J41121-10-4	PANASONIC CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	8,900.000	101,272	128,323	101,272						(5,315)	32,366	27,051	605	
69840W-10-8	PANERA BREAD COMPANY		03/31/2015	GOLDMAN, SACHS & CO.	10/22/2015	GOLDMAN, SACHS & CO.	1,342.000	230,855	232,661	214,713			16,141	(16,141)			17,948	17,948		
704326-10-7	PAYCHEX INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,885.000	136,461	141,345	136,461							4,885	4,885	2,193	
69290R-10-4	PDVWIRELESS INC		11/09/2015	EXCHANGE	12/01/2015	FBR CAPITAL MARKETS LT INC	13,848.000	414,055	356,596	414,055							(57,460)	(57,460)		
G69651-10-0	PEARSON	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	4,327.000	79,851	86,400	79,851						1,136	5,412	6,548	2,233	
713448-10-8	PEPSICO INC.		09/29/2015	Various	11/05/2015	Various	1,741.000	165,209	172,274	164,100			1,109	(1,109)			8,173	8,173		
714046-10-9	PERKINELMER INC		02/04/2015	CITIGROUP GLOBAL MARKETS	04/07/2015	Various	4,622.000	213,911	228,433	213,911							14,522	14,522		
717081-10-3	PFIZER INC		11/11/2015	Various	12/28/2015	Various	15,709.000	511,813	527,412	510,300			1,513	(1,513)			17,112	17,112	3,119	
718546-10-4	PHILLIPS 66		09/30/2015	Various	12/28/2015	Various	9,396.000	693,062	758,206	688,160			4,902	(4,902)			70,047	70,047	11,203	
723787-10-7	PIONEER NA T RES CO COM		09/30/2015	Various	12/03/2015	Various	1,474.000	229,439	221,488	199,396			30,044	(30,044)			22,093	22,093	91	
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	CITIGROUP GLOBAL MARKETS	2,671.000	137,341	72,894	89,071			48,270	(48,270)			(16,178)	(16,178)	4,659	
693475-10-5	PNC FINL SVCS GROUP INC		10/27/2015	Various	12/28/2015	Various	4,107.000	373,587	388,140	373,587							14,553	14,553	536	
69351T-10-6	PPL CORP		02/04/2015	CITIGROUP GLOBAL MARKETS	03/10/2015	JPMORGAN CHASE & CO.	7,291.000	263,121	230,961	263,121							(32,160)	(32,160)	2,716	
741503-40-3	PRICELINE.COM		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	160.000	161,315	190,989	161,315							29,674	29,674		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/04/2015	GOLDMAN, SACHS & CO.	09/16/2015	Various	1,645.000	80,237	83,819	80,237							3,582	3,582	1,442	
742718-10-9	PROCTER & GAMBLE CO		10/09/2015	Various	11/05/2015	Various	2,428.000	189,302	193,785	186,813			2,490	(2,490)			6,972	6,972	811	
Q78063-11-4	QBE INS GROUP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	5,652.000	48,108	61,509	48,108						(2,326)	15,727	13,401	941	
N72482-10-7	QIAGEN N V	E	02/04/2015	GOLDMAN, SACHS & CO.	04/08/2015	GOLDMAN, SACHS & CO.	8,723.000	199,231	218,107	199,231							18,877	18,877		
747525-10-3	QUALCOMM INC		11/05/2015	Various	12/28/2015	Various	7,714.000	507,588	489,704	507,588							(17,884)	(17,884)	2,690	
74834L-10-0	QUEST DIAGNOSTICS INC		09/30/2015	Various	12/03/2015	Various	9,399.000	675,307	656,922	624,895			50,412	(50,412)			32,026	32,026	4,781	
755111-50-7	RAYTHEON COMPANY		10/06/2015	CITIGROUP GLOBAL MARKETS	11/03/2015	Various	388.000	42,504	45,891	42,504							3,387	3,387		
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	249.000	101,764	128,037	101,764							26,273	26,273		
F77098-10-5	RENAULT SA COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	1,036.000	74,970	111,273	74,970						(1,513)	37,816	36,303	1,914	
760759-10-0	REPUBLIC S VCS INC COM		09/29/2015	Various	11/05/2015	Various	7,310.000	297,473	299,487	292,956			4,517	(4,517)			6,531	6,531	3,070	
762760-10-6	RICE ENERGY INC		09/30/2015	GOLDMAN, SACHS & CO.	12/09/2015	Various	8,074.000	167,685	111,496	134,063			33,622	(33,622)			(22,566)	(22,566)		
767754-10-4	RITE AID CORP.		09/30/2015	Various	10/22/2015	Various	27,058.000	213,317	212,193	207,908			5,409	(5,409)			4,285	4,285		
773903-10-9	ROCKWELL AUTOMATION INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	970.000	101,549	122,503	101,549							20,954	20,954	1,261	
774341-10-1	ROCKWELL COLLINS INC		10/09/2015	GOLDMAN, SACHS & CO.	11/05/2015	Various	2,470.000	216,881	229,011	215,872			1,009	(1,009)			13,139	13,139		
G76312-15-9	ROLLS-ROYCE HOLDINGS PLC	D	04/23/2015	DISTRIBUTION	07/03/2015	DIRECT	958,236.000	1,469	1,495	1,469						48	(21)	26		
776696-10-6	ROPER TECHNOLOGIES INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	871.000	126,948	153,654	126,948							26,706	26,706	218	
D6629K-10-9	RWE AG (NEU) CMN STK	D	03/31/2015	CREDIT SUISSE	06/03/2015	Various	344.000	9,320	8,320	8,786			534	(534)		(385)	(81)	(466)	275	
79466L-30-2	SALESFORCE.COM INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	2,056.000	116,452	151,039	116,452							34,587	34,587		
80004C-10-1	SANDISK CORP		02/06/2015	Various	03/26/2015	Various	3,207.000	252,054	242,236	252,054							(9,818)	(9,818)	962	
Q82869-11-8	SANTOS	D	03/31/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	Various	6,104.000	37,490	38,095	33,295			4,195	(4,195)		(1,610)	6,410	4,800	719	
SBYQ94-02-3	SANTOS PRIVATE PLACEMENT LTD	D	11/12/2015	DEUTSCHE BANK AG	11/25/2015	EXCHANGE	46,042.000	125,998	128,187	125,998						2,189		2,189		
G7945M-10-7	SEAGATE TECHNOLOGY	E	06/30/2015	Various	08/12/2015	Various	8,309.000	491,628	435,276	452,228			39,400	(39,400)			(16,953)	(16,953)	6,009	
J69972-10-7	SECOM CO. LTD. ORD	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	2,200.000	124,672	148,087	124,672						(6,543)	29,958	23,415	977	
816851-10-9	SEMPRA ENERGY		09/30/2015	Various	10/07/2015	Various	2,190.000	219,907	216,102	210,241			9,667	(9,667)			5,861	5,861	2,136	
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	3,400.000	119,967	140,099	119,967						(6,296)	26,428	20,132	847	
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	27,000.000	79,125	81,840	79,125						(855)	3,571	2,716		
J75734-10-3	SMC CORP	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	400.000	104,072	125,718	104,072						(5,462)	27,108	21,646	273	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	2,935.000	115,105	143,158	115,105						(2,323)	30,376	28,054	3,269	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
B82095-11-6	SOLVAY SA COMMON STOCK	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	733.000	94,011	102,735	94,011						(1,897)	10,621	8,725	2,101	
J76379-10-6	SONY CORP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	4,800.000	97,281	145,122	97,281						(5,105)	52,946	47,841		
844741-10-8	SOUTHWEST AIRLINES CO		07/24/2015	Various	08/24/2015	Various	108,552.000	3,798,022	4,245,860	3,767,143			30,878	(30,878)			478,717	478,717	8,445	
847560-10-9	SPECTRA ENERGY CORP		09/30/2015	GOLDMAN, SACHS & CO.	11/05/2015	Various	8,338.000	272,859	283,206	263,647			9,212	(9,212)			19,559	19,559	3,032	
790849-10-3	ST JUDE MEDICAL INC		06/30/2015	GOLDMAN, SACHS & CO.	08/27/2015	Various	2,000.000	149,627	145,682	146,140			3,487	(3,487)			(458)	(458)	580	
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	7,805.000	106,239	125,825	106,239						1,511	18,075	19,586	4,571	
G84278-10-3	STANDARD LIFE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	03/30/2015	EXCHANGE	9,661.910	70,322	72,505	70,322						(1,098)	3,282	2,184	12,771	
854502-10-1	STANLEY BLACK & DECKER INC		10/07/2015	Various	11/03/2015	Various	1,422.000	133,172	148,546	133,172							15,374	15,374	1,124	
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		11/12/2015	Various	12/18/2015	Various	2,010.000	148,610	155,135	148,610							6,526	6,526	754	
85571Q-10-2	STARZ		02/04/2015	GOLDMAN, SACHS & CO.	08/18/2015	Various	10,354.000	311,533	383,122	311,533							71,589	71,589		
857477-10-3	STATE STREET CORPORATION		10/27/2015	Various	12/28/2015	Various	7,471.000	549,489	551,902	546,559			2,931	(2,931)			5,343	5,343	1,597	
863667-10-1	STRYKER CORP		09/29/2015	Various	11/05/2015	Various	3,526.000	327,708	339,376	325,470			2,238	(2,238)			13,905	13,905	1,656	
J77282-11-9	SUMITOMO CORP NPV	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	15,600.000	150,655	184,790	150,655						(7,906)	42,040	34,134	2,656	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	6,300.000	215,956	282,780	215,956						(10,972)	77,795	66,823	3,443	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		09/30/2015	CITIGROUP GLOBAL MARKETS	12/08/2015	CITIGROUP GLOBAL MARKETS	2,613.000	113,432	70,224	80,227			33,206	(33,206)			(10,003)	(10,003)	3,928	
867914-10-3	SUNTRUST B KS INC COM		02/04/2015	CITIGROUP GLOBAL MARKETS	09/16/2015	Various	4,818.000	187,517	202,049	187,517							14,532	14,532	2,230	
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	01/16/2015	CITIGROUP GLOBAL MARKETS	05/20/2015	EXCHANGE	5,595.000	83,323	81,276	83,323						(2,047)		(2,047)	3,210	
W92277-11-5	SWEDISH MATCH	D	01/16/2015	CITIGROUP GLOBAL MARKETS	05/15/2015	GOLDMAN, SACHS & CO.	2,494.000	76,670	75,389	76,670						(803)	(479)	(1,281)	1,904	
H8431B-10-9	SWISS RE LTD	D	04/29/2015	Various	06/03/2015	Various	1,424.000	129,917	138,965	129,917						(11,560)	20,608	9,048		
H84140-11-2	SYNGENTA CHF8.3	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	419.000	138,275	188,864	138,275						(12,089)	62,678	50,589	3,236	
871829-10-7	SYSCO CORP		09/30/2015	Various	11/05/2015	Various	4,646.000	179,731	180,994	177,725			2,006	(2,006)			3,269	3,269	1,214	
874696-10-7	TALLGRASS ENERGY GP ORD CLASS A		05/07/2015	CITIGROUP GLOBAL MARKETS	05/07/2015	CITIGROUP GLOBAL MARKETS	7,500.000	217,500	230,034	217,500							12,534	12,534		
87612E-10-6	TARGET CORP		09/29/2015	Various	11/05/2015	Various	4,683.000	358,135	377,523	358,135							19,389	19,389	2,964	
88033G-40-7	TENET HEALTHCARE CORP		10/02/2015	Various	12/04/2015	Various	10,486.000	486,558	380,035	406,647			79,911	(79,911)			(26,612)	(26,612)		
881609-10-1	TESORO CORP		06/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	CITIGROUP GLOBAL MARKETS	2,019.000	172,797	213,653	170,806			1,992	(1,992)			42,847	42,847	3,272	
882508-10-4	TEXAS INST RS INC COM		10/22/2015	Various	12/28/2015	Various	9,683.000	532,283	533,120	521,558			10,725	(10,725)			11,562	11,562	2,389	
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CREDIT SUISSE	5,900.000	78,346	106,353	78,346						(4,112)	32,119	28,007	1,125	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/30/2015	GOLDMAN, SACHS & CO.	12/03/2015	Various	2,814.000	360,506	364,167	347,344			13,162	(13,162)			16,823	16,823	649	
88732J-20-7	TIME WARNER CABLE INC		02/04/2015	GOLDMAN, SACHS & CO.	05/26/2015	Various	2,119.000	309,027	382,821	309,027							73,794	73,794	3,179	
887317-30-3	TIME WARNER INC		11/05/2015	Various	12/28/2015	Various	7,565.000	595,115	583,433	568,782			26,333	(26,333)			14,651	14,651	3,323	
872540-10-9	TJX COMPANIES INC		09/30/2015	Various	11/17/2015	Various	4,944.000	339,651	336,705	335,857			3,794	(3,794)			848	848	2,144	
89055F-10-3	TOPBUILD CORP		09/30/2015	Various	11/11/2015	Various	790.440	23,848	23,016	23,274			573	(573)			(258)	(258)		
J89752-11-7	TOSHIBA CORP NPV	D	01/16/2015	Various	06/03/2015	CREDIT SUISSE	30,000.000	121,041	108,880	121,041						(6,127)	(6,034)	(12,161)		
SBYM8M-Y7-3	TRANSURBAN GROUP PRIVATE PLACEMENT	D	11/27/2015	MORGAN STANLEY	12/30/2015	EXCHANGE	9,443.000	65,197	66,109	65,197						911		911		
89417E-10-9	TRAVELERS COS INC		10/26/2015	Various	12/28/2015	Various	6,023.000	635,318	651,796	620,160			15,158	(15,158)			31,636	31,636	3,613	
G91442-10-6	TYCO INTERNATIONAL PLC	E	11/05/2015	Various	12/28/2015	Various	5,705.000	210,967	189,968	210,967							(20,999)	(20,999)		
H42097-10-7	UBS GROUP AG	D	05/29/2015	Various	06/03/2015	Various	12,368.000	200,311	278,283	200,311						(17,505)	95,476	77,971		
907818-10-8	UNION PACIFIC CORP		09/30/2015	Various	10/07/2015	Various	3,934.000	443,558	393,514	379,458			64,100	(64,100)			14,057	14,057	2,936	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/30/2015	Various	11/05/2015	Various	76,582.000	7,779,039	7,708,258	7,423,100			355,939	(355,939)			285,158	285,158	127,555	
913017-10-9	UNITED TECHNOLOGIES CORP		10/09/2015	Various	11/05/2015	Various	895.000	81,910	89,642	81,069			841	(841)			8,573	8,573		
91529Y-10-6	UNUM GROUP		02/04/2015	GOLDMAN, SACHS & CO.	09/16/2015	GOLDMAN, SACHS & CO.	2,522.000	82,288	83,853	82,288							1,565	1,565	732	
91733W-10-2	US SHALE SOLUTIONS INC		02/25/2015	DIRECT	09/21/2015	CREDIT SUISSE	500.000													
91913Y-10-0	VALERO ENERGY CORP		02/04/2015	Various	12/03/2015	CITIGROUP GLOBAL MARKETS	4,290.000	216,868	273,168	216,868							56,300	56,300	5,099	
920355-10-4	VALSPAR CORP.		03/31/2015	GOLDMAN, SACHS & CO.	04/10/2015	GOLDMAN, SACHS & CO.	64.000	5,560	5,447	5,378			182	(182)			70	70		
92343V-10-4	VERIZON COMMUNICATIONS		10/09/2015	Various	11/05/2015	Various	2,064.000	91,118	95,874	90,028			1,091	(1,091)			5,846	5,846	940	
92553P-20-1	VIACOM INC NEW CL B		06/30/2015	Various	08/12/2015	Various	11,501.000	786,516	674,014	758,324			28,192	(28,192)			(84,311)	(84,311)	3,183	
F5879X-10-8	VINCI	D	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	GOLDMAN, SACHS & CO.	2,017.000	110,839	123,324	110,839						(2,237)	14,721	12,485	2,332	
929042-10-9	VORNADO RLTY TR		05/08/2015	GOLDMAN, SACHS & CO.	06/03/2015	CITIGROUP GLOBAL MARKETS	435.000	44,775	43,223	44,775							(1,552)	(1,552)		
931427-10-8	WALGREENS BOOTS ALLIANCE		09/30/2015	Various	12/03/2015	Various	4,167.000	320,538	349,621	319,271			1,267	(1,267)			30,350	30,350	3,339	
931142-10-3	WAL-MART STORES		10/09/2015	Various	11/05/2015	Various	108,416.000	7,592,181	6,968,860	7,587,302			4,879	(4,879)			(618,442)	(618,442)		
94106L-10-9	WASTE MGMT INC DEL		09/29/2015	Various	11/05/2015	Various	1,499.000	74,381	81,299	74,381							6,917	6,917		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	3,889.000	40,212	55,316	40,212							15,104	15,104		
949746-10-1	WELLS FARGO CO		10/09/2015	Various	11/05/2015	Various	1,849.000	94,224	101,363	94,224							7,139	7,139	220	
960413-10-2	WESTLAKE CHEMICAL CORP		09/30/2015	CITIGROUP GLOBAL MARKETS	12/03/2015	Various	825.000	51,618	51,018	44,229			7,388	(7,388)			6,789	6,789	502	
SBYNK9-D0-4	WESTPAC BANKING CORPORATION CORP	D	11/04/2015	EXCHANGE	11/16/2015	EXCHANGE	3,150.000	57,473	56,906	57,473						(566)		(566)		
SBYNBF-J1-2	WESTPAC BANKING PRIVATE PLACEMENT	D	10/22/2015	UNION BANK OF SWITZERLAND	11/04/2015	EXCHANGE	3,150.000	58,007	57,473	58,007						(534)		(534)		
966244-10-5	WHITEWAVE FOOD CO CLASS A		01/16/2015	Various	10/06/2015	Various	136,500.000	4,584,526	5,584,643	4,584,526							1,000,116	1,000,116		
976657-10-6	WISCONSIN ENERGY		03/31/2015	CITIGROUP GLOBAL MARKETS	06/09/2015	Various	7,301.000	395,506	348,768	361,400			34,106	(34,106)			(12,631)	(12,631)	3,906	
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		10/26/2015	Various	12/28/2015	Various	5,907.000	484,691	489,820	481,331			3,359	(3,359)			8,489	8,489	3,502	
G98290-10-2	XL GROUP PLC	R	11/05/2015	Various	12/28/2015	Various	3,000.000	114,139	115,657	114,139							1,518	1,518	600	
984332-10-6	YAHOO INC COM		09/30/2015	Various	10/16/2015	Various	181,782.000	8,054,884	6,560,582	6,649,864			1,405,021	(1,405,021)			(89,281)	(89,281)		
988498-10-1	YUM! BRANDS INC		01/16/2015	CITIGROUP GLOBAL MARKETS	06/03/2015	CITIGROUP GLOBAL MARKETS	1,566.000	113,425	143,355	113,425							29,930	29,930	642	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								247,892,734	238,265,905	234,481,464			14,148,968	(14,148,968)		(368,708)	4,153,149	3,784,441	1,025,482	
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	09/30/2015	Various	12/30/2015	DIRECT	200,000.000	4,000,000	3,868,000	3,868,000			132,000	(132,000)						
46432F-84-2	ISHARES CORE MSCI EAFE ETF	R	07/20/2015	Various	08/12/2015	Various	595,000.000	35,648,509	34,730,863	35,648,509							(917,646)	(917,646)		
464287-20-0	ISHARES CORE S&P 500 ETF		12/22/2015	Various	12/29/2015	Various	168,468.000	35,210,014	35,158,696	34,984,973			225,041	(225,041)			173,723	173,723	69,064	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	01/16/2015	Various	06/03/2015	CITIGROUP GLOBAL MARKETS	117,092.000	5,454,709	6,219,567	5,454,709							764,857	764,857		
46429B-69-7	ISHARES MSCI USA MIN VOL		08/24/2015	CITIGROUP GLOBAL MARKETS	08/28/2015	CITIGROUP GLOBAL MARKETS	457.000	16,217	18,445	16,217							2,228	2,228		
464287-79-6	ISHARES US ENERGY ETF		12/15/2015	Various	12/17/2015	Various	128,800.000	4,496,963	4,476,082	4,496,963							(20,881)	(20,881)		
464287-69-7	ISHARES US UTILITIES ETF TRUST		06/11/2015	JPMORGAN CHASE & CO.	06/23/2015	Various	9,782.000	1,100,202	1,060,040	1,100,202							(40,162)	(40,162)		
78462F-10-3	SPDR S&P 500 ETF TRUST		10/09/2015	Various	10/27/2015	Various	25,000.000	5,034,383	5,152,688	5,034,383							118,305	118,305		
9299999. Subtotal - Common Stocks - Mutual Funds								90,960,997	90,684,381	90,603,956			357,041	(357,041)			80,425	80,425	69,064	
9799998. Total - Common Stocks								338,853,731	328,950,286	325,085,420			14,506,009	(14,506,009)		(368,708)	4,233,574	3,864,866	1,094,546	
9899999. Total - Preferred and Common Stocks								344,859,356	334,941,631	331,040,375		96	14,556,776	(14,556,679)		(368,708)	4,269,964	3,901,256	1,135,876	
9999999 - Totals								3,250,815,053	3,196,222,008	3,203,076,530		3,418,169	22,924,818	(19,506,649)		(368,708)	(6,485,815)	(6,854,523)	19,643,038	5,514,517

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY		10773	2CIB1	NO			100,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		70874	2CIB1	NO		507,579,131	100,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		61808	2CIB1	NO		11,937,873	110,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							519,517,004	XXX	XXX
01989*-10-9	ALLSTATE ASSIGNMENT COMPANY			2CIB3			1,030,498	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			2CIB3			18,548,113	1,000.000	100.0
02001@-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO			2CIB3			61,500	20,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							19,640,111	XXX	XXX
1899999. Total Common Stocks							539,157,115	XXX	XXX
1999999 - Totals							539,157,115	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY NOTE			12/08/2015	CITIGROUP GLOBAL MARKETS	06/30/2016	9,994,446		696			10,000,000	9,993,750	137		0.500	0.612	JD	25,000	22,011
	US TREASURY N/B			12/08/2015	CITIGROUP GLOBAL MARKETS	07/15/2016	9,998,250		203			10,000,000	9,998,047	28,872		0.625	0.658	JJ		24,966
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							19,992,696		899			20,000,000	19,991,797	29,010		XXX	XXX	XXX	25,000	46,977
0599999. Total - U.S. Government Bonds							19,992,696		899			20,000,000	19,991,797	29,010		XXX	XXX	XXX	25,000	46,977
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	BECTON DICKINSON AND CO			11/24/2015	DEUTSCHE BANK AG	06/15/2016	3,251,361		(264)			3,250,000	3,251,625	1,476		0.962	0.695	MJSD	6,467	(112,879)
	BOARDWALK PIPELINES LLC			11/30/2015	BARCLAYS	11/15/2016	282,105		(628)			275,000	282,733	2,064		5.875	2.853	MN		808
	CONAGRA FOODS INC			11/30/2015	MIZUHO SECURITIES USA INC.	07/21/2016	2,994,547		772			3,000,000	2,993,775	4,120		0.687	1.016	JAJO		2,461
	ENBRIDGE INC		A	11/30/2015	MIZUHO SECURITIES USA INC.	10/01/2016	1,591,493		789			1,600,000	1,590,704	3,989		0.976	1.683	JAJO		2,731
	GE CAPITAL INTERNATIONAL FUNDING C		E	10/26/2015	EXCHANGE	04/15/2016	6,563,587		164,501			6,837,000	6,399,086	11,900		0.964	15.243	MAT		
	GE CAPITAL INTERNATIONAL FUNDING C	LS	E	10/26/2015	EXCHANGE	04/15/2016	4,208,749		114,877			4,400,000	4,093,872	7,658		0.964	16.504	MAT		
	INTL LEASE FINANCE CORP			11/24/2015	UNION BANK OF SWITZERLAND	09/01/2016	1,239,881		(5,119)			1,200,000	1,245,000	27,000		6.750	1.712	MS		20,025
	JABIL CIRCUIT INC			12/08/2015	BANK OF NEW YORK	07/15/2016	156,120		(630)			150,000	156,750	5,360		7.750	0.172	JJ		4,715
	KANSAS CITY SOUTHERN DE MEXICO SA		E	12/10/2015	WELLS FARGO	10/28/2016	992,895		395			1,000,000	992,500	682		1.023	1.895	JAJO		171
	KROGER CO			11/30/2015	U.S. BANCORP	10/17/2016	2,001,027		(99)			2,000,000	2,001,126	3,475		0.845	0.781	JAJO		2,113
	MYLAN INC			12/08/2015	BARCLAYS	06/24/2016	1,901,380		(159)			1,900,000	1,901,539	665		1.800	1.648	JD	17,100	15,865
	NABORS INDUSTRIES INC			11/23/2015	MORGAN STANLEY	09/15/2016	749,576		56			750,000	749,520	5,190		2.350	2.431	MS		3,525
	NOBLE HOLDING INTL LTD		E	11/23/2015	Market Axess	03/01/2016	1,002,770		(1,570)			1,000,000	1,004,340	10,167		3.050	1.376	MS		7,286
	TRANS-CANADA PIPELINES		G	11/30/2015	U.S. BANCORP	06/30/2016	500,030		(5)			500,000	500,035	36		1.283	0.994	MJSD	1,272	895
	UNION BANK NA (SAN FRANCISCO)			11/24/2015	DEUTSCHE BANK AG	09/26/2016	2,154,671		(554)			2,150,000	2,155,225	6,223		1.353	0.781	MJSD	5,850	4,050
	VOLKSWAGEN AG		F	12/03/2015	BARCLAYS	11/22/2016	1,474,020		1,870			1,500,000	1,472,150	1,069		0.658	2.619	FMAN		411
	WALGREENS BOOTS ALLIANCE INC			11/30/2015	WELLS FARGO	05/18/2016	2,500,922		(191)			2,500,000	2,501,113	2,488		0.814	0.717	FMAN		848
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							33,565,135		274,044			34,012,000	33,291,092	93,561		XXX	XXX	XXX	30,689	(46,977)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							33,565,135		274,044			34,012,000	33,291,092	93,561		XXX	XXX	XXX	30,689	(46,977)
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							53,557,831		274,943			54,012,000	53,282,889	122,571		XXX	XXX	XXX	55,689	
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							53,557,831		274,943			54,012,000	53,282,889	122,571		XXX	XXX	XXX	55,689	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/01/2015	DIRECT	XXX	10,721						10,721	1		0.131	0.018	MON	2	
8899999. Subtotal - Exempt Money Market Mutual Funds							10,721					XXX	10,721	1		XXX	XXX	XXX	2	
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/31/2015	DIRECT	XXX	47,261,858						47,261,858	4,202		0.000	0.283	NA	35	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/31/2015	DIRECT	XXX	26,957,158						26,957,158	4,027		0.000	0.294	NA	234	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/31/2015	DIRECT	XXX	3,706,749						3,706,749	20		0.000	0.190	NA	2	
09248U-61-9	TREASURY TEMP FUND			12/31/2015	DIRECT	XXX	31,221,250						31,221,250	772		0.000	0.302	NA		
8999999. Subtotal - Class One Money Market Mutual Funds							109,147,015					XXX	109,147,015	9,021		XXX	XXX	XXX	272	
9199999 - Totals							162,715,567		274,943			XXX	162,440,624	131,593		XXX	XXX	XXX	55,964	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY JAN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	01/15/2016	250		2,000.00		1,582,500	(211,250)	1,371,250		1,371,250			(211,250)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2015	03/18/2016	150		1,950.00		3,064,500	(1,238,250)	1,826,250		1,826,250			(1,238,250)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/20/2015	03/18/2016	150		2,025.00		2,400,000	(1,380,750)	1,019,250		1,019,250			(1,380,750)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2015	06/17/2016	120		2,125.00		1,483,200	(965,400)	517,800		517,800			(965,400)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2015	03/18/2016	60		2,000.00		1,077,600	(569,100)	508,500		508,500			(569,100)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2015	06/17/2016	150		2,000.00		2,890,500	(1,197,750)	1,692,750		1,692,750			(1,197,750)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	06/17/2016	100		2,000.00		1,108,000	20,500	1,128,500		1,128,500			20,500				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2015	06/17/2016	100		2,100.00		1,028,500	(481,000)	547,500		547,500			(481,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	06/17/2016	125		2,100.00		1,561,250	(876,875)	684,375		684,375			(876,875)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2015	06/17/2016	75		1,900.00		1,754,625	(369,000)	1,385,625		1,385,625			(369,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	06/17/2016	100		2,050.00		790,000	26,500	816,500		816,500			26,500				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	50		2,100.00		489,000	(16,750)	472,250		472,250			(16,750)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2015	01/15/2016	75		2,050.00		308,250	(151,875)	156,375		156,375			(151,875)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	75		2,000.00		942,000	191,625	1,133,625		1,133,625			191,625				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/30/2015	12/16/2016	125		2,000.00		2,110,000	(220,625)	1,889,375		1,889,375			(220,625)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	100		1,925.00		2,088,500	(249,000)	1,839,500		1,839,500			(249,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	150		1,950.00		2,869,500	(372,750)	2,496,750		2,496,750			(372,750)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/16/2015	09/16/2016	125		1,950.00		2,156,250	(75,625)	2,080,625		2,080,625			(75,625)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/24/2015	09/16/2016	150		1,950.00		3,051,150	(554,400)	2,496,750		2,496,750			(554,400)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2015	12/16/2016	100		1,925.00		2,093,000	(91,500)	2,001,500		2,001,500			(91,500)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2015	12/16/2016	125		1,950.00		2,138,250	152,375	2,290,625		2,290,625			152,375				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/30/2015	02/19/2016	75		2,025.00		551,250	(136,125)	415,125		415,125			(136,125)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											37,537,825	(8,767,025)	28,770,800	XXX	28,770,800			(8,767,025)			XXX	XXX
PUT OPTION on EQUITY JAN16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2015	01/08/2016	75		2,000.00		28,500	27,000	55,500		55,500			27,000				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											28,500	27,000	55,500	XXX	55,500			27,000			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											37,566,325	(8,740,025)	28,826,300	XXX	28,826,300			(8,740,025)			XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		32,575	62,733		62,733	(76,519)						0001
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		2,715	5,228		5,228	(6,377)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		25,535	52,828		52,828	(52,842)						0001

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BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		1,892	3,913		3,913	(3,914)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		10,674	22,690		22,690	(24,089)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		889	1,891		1,891	(2,007)						0001
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		4,260	14,537		14,537	(14,314)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		3,922	11,801		11,801	(10,920)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		654	1,967		1,967	(1,820)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		9,359	25,970		25,970	(12,754)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		200,000	0.87	9,091		1,702	4,722		4,722	(2,319)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067		4,675	17,544		17,544	(15,528)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267		1,169	4,386		4,386	(3,882)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250		3,421	13,106		13,106	(12,370)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750		489	1,872		1,872	(1,767)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844		2,774	14,206		14,206	(13,442)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531		252	1,291		1,291	(1,222)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		439	8,032		8,032	(10,024)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		59	1,071		1,071	(1,336)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		194	4,209		4,209	(5,315)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		645	3,942		3,942	(5,269)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		645	3,942		3,942	(5,269)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889		860	5,255		5,255	(7,026)						0001

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BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		157	1,474		1,474	(1,704)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		472	4,421		4,421	(5,111)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		472	4,421		4,421	(5,111)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65	16,000			3,116		3,116	(3,322)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65	24,000			4,674		4,674	(4,983)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65	8,000			1,558		1,558	(1,661)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70	22,840		29	6,758		6,758	(6,532)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70	34,260		44	10,137		10,137	(9,799)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78	20,923		158	7,281		7,281	(6,308)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78	31,385		237	10,921		10,921	(9,462)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357			7,168		7,168	(5,674)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286			19,115		19,115	(15,130)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46		15,200	16	11,873		11,873	(3,327)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46		11,400	12	8,905		8,905	(2,495)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49		20,000		16,509		16,509	(3,491)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49		12,000		9,905		9,905	(2,095)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81		13,909		8,150		8,150	(5,760)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81		27,818		16,299		16,299	(11,519)						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35		13,167		12,872		12,872	(295)						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35		13,167		12,872		12,872	(295)						0001

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BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65		15,760		14,554		14,554	(1,206)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65		11,820		10,915		10,915	(905)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		800,000	2.03	58,082						(958)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		3,400,000	2.03	246,849						(4,073)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		1,700,000	2.50	127,182						(132)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		9,300,000	2.50	695,763						(723)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		1,100,000	1.84	77,902						(2,820)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		4,900,000	1.84	347,016						(12,563)						0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		1,500,000	2.56	110,727												0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		4,000,000	2.56	295,273												0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		1,300,000	2.20	95,613						(157)						0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		4,900,000	2.20	360,387						(593)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		1,400,000	1.84	100,662		427	356		356	(3,837)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		4,800,000	1.84	345,128		1,463	1,219		1,219	(13,154)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		2,900,000	1.29	169,335		14,167	8,353		8,353	(20,966)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		1,400,000	1.29	81,748		6,839	4,032		4,032	(10,122)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		1,000,000	1.11	48,192		6,053	3,541		3,541	(10,107)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		3,200,000	1.11	154,214		19,369	11,333		11,333	(32,341)						0001
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		500,000	1.29	22,000		2,582	965		965	(5,474)						0001
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		1,700,000	1.29	74,800		8,777	3,281		3,281	(18,611)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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 Year-end (b)
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		400,000	1.29	18,160		1,539	423		423	(4,606)					0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		600,000	1.29	27,240		2,309	635		635	(6,909)					0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		1,401	970		970	(3,083)					0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		1,401	970		970	(3,083)					0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		500,000	1.11	23,200		3,197	2,270		2,270	(6,472)					0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		300,000	1.11	13,920		1,918	1,362		1,362	(3,883)					0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		1,388	2,003		2,003	(3,748)					0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		1,850	2,671		2,671	(4,997)					0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		734	1,118		1,118	(2,602)					0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		734	1,118		1,118	(2,602)					0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		700,000	1.12	32,813		4,206	5,613		5,613	(8,986)					0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		6,609	8,821		8,821	(14,121)					0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		700,000	1.10	30,940		3,321	6,135		6,135	(9,727)					0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840		949	1,753		1,753	(2,779)					0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		800,000	1.00	31,238		5,510	8,879		8,879	(11,992)					0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714		2,066	3,330		3,330	(4,497)					0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,100,000	0.86	41,974		10,694	16,471		16,471	(17,458)					0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,000,000	0.86	38,158		9,722	14,974		14,974	(15,871)					0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		1,300,000	0.98	58,240		10,381	18,243		18,243	(19,944)					0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		400,000	0.98	17,920		3,194	5,613		5,613	(6,137)					0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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 Year-end (b)
BRSFPPB05 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		2,700,000	0.82	122,062		24,172	44,717		44,717	(48,467)						0001
BRSFPPB05 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		3,581	6,625		6,625	(7,180)						0001
BRSGOH7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		29,183	49,595		49,595	(59,512)						0001
BRSGOH7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		2,013	3,420		3,420	(4,104)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										5,236,715	154,240	303,145	731,839	XXX	731,839	(805,898)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										5,236,715	154,240	303,145	731,839	XXX	731,839	(805,898)					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											37,537,825	(8,767,025)	28,770,800	XXX	28,770,800			(8,767,025)			XXX	XXX
0379999. Total Purchased Options - Put Options											28,500	27,000	55,500	XXX	55,500			27,000			XXX	XXX
0389999. Total Purchased Options - Caps										5,236,715	154,240	303,145	731,839	XXX	731,839	(805,898)					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										5,236,715	37,720,565	(8,436,880)	29,558,139	XXX	29,558,139	(805,898)		(8,740,025)			XXX	XXX
CALL OPTION on EQUITY JAN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/23/2015	01/15/2016	75		2,300.00		(212,250)	211,500	(750)		(750)			211,500				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2015	03/18/2016	150		2,225.00		(750,000)	734,250	(15,750)		(15,750)			734,250				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/18/2015	03/18/2016	60		2,275.00		(183,600)	180,900	(2,700)		(2,700)			180,900				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/20/2015	03/18/2016	150		2,300.00		(427,500)	423,000	(4,500)		(4,500)			423,000				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/22/2015	06/17/2016	120		2,325.00		(427,200)	409,200	(18,000)		(18,000)			409,200				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/19/2015	06/17/2016	150		2,250.00		(822,000)	712,500	(109,500)		(109,500)			712,500				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	06/17/2016	100		2,250.00		(160,000)	87,000	(73,000)		(73,000)			87,000				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/20/2015	06/17/2016	125		2,275.00		(495,000)	441,250	(53,750)		(53,750)			441,250				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/02/2015	06/17/2016	75		2,200.00		(427,125)	297,375	(129,750)		(129,750)			297,375				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/10/2015	06/17/2016	100		2,300.00		(243,500)	220,500	(23,000)		(23,000)			220,500				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/21/2015	06/17/2016	100		2,300.00		(100,000)	77,000	(23,000)		(23,000)			77,000				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/28/2015	12/16/2016	50		2,275.00		(195,000)	59,250	(135,750)		(135,750)			59,250				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	01/15/2016	250		2,150.00		(305,000)	300,000	(5,000)		(5,000)			300,000				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/18/2015	12/16/2016	75		2,325.00		(139,500)	17,250	(122,250)		(122,250)			17,250				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	100		2,200.00		(522,500)	182,000	(340,500)		(340,500)			182,000				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	125		2,200.00		(537,500)	111,875	(425,625)		(425,625)			111,875				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	150		2,175.00		(934,500)	291,750	(642,750)		(642,750)			291,750				100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY DEC16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/18/2015	12/16/2016	125		2,200.00		(603,250)	(27,375)	(630,625)		(630,625)			(27,375)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/24/2015	09/16/2016	150		2,225.00		(711,150)	314,400	(396,750)		(396,750)			314,400				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/16/2015	12/16/2016	100		2,225.00		(507,000)	89,500	(417,500)		(417,500)			89,500				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/30/2015	12/16/2016	125		2,150.00		(1,037,500)	154,375	(883,125)		(883,125)			154,375				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/30/2015	02/19/2016	75		2,200.00		(11,250)	6,000	(5,250)		(5,250)			6,000				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants											(9,752,325)	5,293,500	(4,458,825)	XXX	(4,458,825)			5,293,500			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective											(9,752,325)	5,293,500	(4,458,825)	XXX	(4,458,825)			5,293,500			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											(9,752,325)	5,293,500	(4,458,825)	XXX	(4,458,825)			5,293,500			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											(9,752,325)	5,293,500	(4,458,825)	XXX	(4,458,825)			5,293,500			XXX	XXX
CURRENCY BRSCQLW61 PAY AUD / RECEIVE USD	Q3915#AC0	SCHEDULE D	Currency.	CITIBANK N.A. E57ODZW7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	USD 5.250%(BBSW6M+0.83)			620,544	1,205,146		3,023,413		3,593,695			202,620		100/100
CURRENCY BRSCQV9R9 PAY GBP / RECEIVE USD	G6043#AA3	SCHEDULE D	Currency.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			213,082	2,493,898		2,554,072		768,235			43,452		100/100
CURRENCY BRSCQVJM9 PAY CAD / RECEIVE USD	C5864@AD1	SCHEDULE D	Currency.	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			284,602	3,578,879		4,074,770		3,013,099			147,769		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,118,228	7,277,923	XXX	9,652,255		7,375,030			393,841	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												1,118,228	7,277,923	XXX	9,652,255		7,375,030			393,841	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate.	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			164,869	238,662		238,662	(57,928)				404,110		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												164,869	238,662	XXX	238,662	(57,928)				404,110	XXX	XXX
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(66,346)	(143,604)		(143,604)	55,314		35,043			4FE	0003
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit.	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(65,965)	(143,604)		(143,604)	54,934		35,423			4FE	0003
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(27,382)	(77,633)		(77,633)	16,831		23,312			4FE	0003
CDS SINGLE SWAP SCDS (S)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)		(160,706)	(123,124)	516,134		516,134	657,047		19,793			4FE	0003
CDS SINGLE SWAP SCDS (WIN)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)		(29,471)	(67,828)	169,647		169,647	195,488		3,630			4FE	0003
CDS SINGLE SWAP SCDS (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)		(29,471)	(67,829)	11,354		11,354	37,195		3,630			4FE	0003
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2016		5,000,000	credit event/(1.0000)		28,121	(43,154)	246,415		246,415	225,753		(7,459)			4FE	0003
CDS SINGLE SWAP SCDS (KMI)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2015	12/20/2016		7,500,000	credit event/(1.0000)		63,226	(41,362)	2,974		2,974	(55,556)		(4,696)			4FE	0003
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)		(255,566)	(1,776)	(267,802)		(267,802)	(13,515)		1,279			4FE	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(420,616)	(82,123)		(82,123)	370,652		(268,533)			4FE	0003
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(121,376)	(35,892)		(35,892)	114,639		(70,681)			4FE	0003
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(81,997)	1,368,368		1,368,368	1,385,385		19,392			4FE	0003
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(89,791)	16,251		16,251	(13,968)		11,598			4FE	0003
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(55,104)	(25,907)		(25,907)	37,257		(24,687)			4FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,220,536	(383,868)	(1,273,651)	1,554,578	XXX	1,554,578	3,067,456		(222,957)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,220,536	(383,868)	(1,108,782)	1,793,240	XXX	1,793,240	3,009,528		(222,957)		404,110	XXX	XXX
CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security - (91731KAA8, 883556AZ5, 857477AG8, 68268NAJ2, 4581X0BQ0)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			709,722			(7,771,344)					100,000,000	2FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4 - CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security - (25468PCP9, 85590AAP9, 747262AK9, 548661CT2, 081437AH8)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		811,111	409,708		939,520					80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		1,520,833	409,708	XXX	(6,831,824)					180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		1,520,833	409,708	XXX	(6,831,824)					180,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												164,869	238,662	XXX	238,662	(57,928)				404,110	XXX	XXX
1169999. Total Swaps - Credit Default										1,785,650	(383,868)	247,182	1,964,285	XXX	(5,277,247)	3,067,456		(222,957)		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												1,118,228	7,277,923	XXX	9,652,255		7,375,030			393,841	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,785,650	(383,868)	1,530,279	9,480,871	XXX	4,613,671	3,009,528	7,375,030	(222,957)		180,797,951	XXX	XXX
BASOCZLE3 (0.9745 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/25/2015	01/29/2016		7,696,254	(0.9745 CHF) / 1 USD				195,857		195,857		195,857			10,847		0005
BASOCZLQ6 (0.8924 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/25/2015	01/29/2016		38,101,420	(0.8924 EUR) / 1 USD				1,144,819		1,144,819		1,144,819			53,699		0004
BASOCZMH5 (1,196.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016		11,994,985	(1,196.5 KRW) / 1 USD				(208,028)		(208,028)		(208,028)			16,905		0005
BASOCZP90 (6.4905 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016		9,336,723	(6.4905 CNH) / 1 USD				149,063		149,063		149,063			13,159		0005
BASODB3S4 (0.9826 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2015	11/14/2016		9,582,961	(0.9826 CHF) / 1 USD				20,275		20,275		20,275			44,794		0005
1229999. Subtotal - Forwards - Hedging Other													1,301,986	XXX	1,301,986		1,301,986			139,403	XXX	XXX
1269999. Subtotal - Forwards													1,301,986	XXX	1,301,986		1,301,986			139,403	XXX	XXX
1399999. Subtotal - Hedging Effective											27,814,000	(2,328,297)	31,645,398	XXX	34,019,730		7,375,030	(3,446,525)		393,841	XXX	XXX
1409999. Subtotal - Hedging Other										6,457,251	(229,628)	(805,637)	3,827,065	XXX	3,827,065	2,203,630	1,301,986	(222,957)		543,513	XXX	XXX
1419999. Subtotal - Replication										565,114		1,520,833	409,708	XXX	(6,831,824)					180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										7,022,365	27,584,372	(1,613,101)	35,882,171	XXX	31,014,971	2,203,630	8,677,015	(3,669,482)		180,937,355	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2014	01/16/2015	01/16/2015	EXERCISE	60		1,825.00	578,400		988,020	(422,580)	988,020				(422,580)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2014	01/16/2015	01/16/2015	EXERCISE	60		1,850.00	501,000		838,020	(425,580)	838,020				(425,580)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/19/2014	01/16/2015	01/16/2015	EXERCISE	40		1,775.00	508,800		858,680	(279,320)	858,680				(279,320)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/17/2014	01/16/2015	01/16/2015	EXERCISE	200		1,800.00	4,840,000		3,793,400	(1,402,600)	3,793,400				(1,402,600)				100/100
CALL OPTION on EQUITY FEB15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/06/2015	02/20/2015	02/17/2015	SALE	30		2,125.00		3,600	2,070	(1,530)	2,070				(1,530)				100/100
CALL OPTION on EQUITY FEB15 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/31/2014	02/20/2015	02/20/2015	EXERCISE	150		1,675.00	5,980,500		6,297,900	317,400	6,297,900				317,400				100/100
CALL OPTION on EQUITY FEB15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/06/2015	02/20/2015	02/20/2015	EXPIRATION	45		2,125.00		5,400		(5,400)					(5,400)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	03/10/2015	SALE	100		1,900.00	1,195,000		1,862,900	(271,100)	1,862,900				(271,100)				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/16/2014	03/20/2015	03/20/2015	EXERCISE	5		1,775.00	72,750		162,005	17,005	162,005				17,005				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/16/2014	03/20/2015	03/20/2015	EXERCISE	120		1,775.00	1,746,000		3,888,120	408,120	3,888,120				408,120				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/30/2014	03/20/2015	03/20/2015	EXERCISE	120		1,775.00	2,163,600		3,888,120	408,120	3,888,120				408,120				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/25/2015	03/20/2015	03/20/2015	EXPIRATION	50		2,200.00		4,500		(4,500)					(4,500)				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/23/2014	06/19/2015	04/10/2015	SALE	150		1,825.00	3,000,000		4,117,350	241,350	4,117,350				241,350				100/100
CALL OPTION on EQUITY APR15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	04/17/2015	04/17/2015	EXERCISE	40		1,825.00		971,200	1,061,600	90,400	1,061,600				90,400				100/100
CALL OPTION on EQUITY APR15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	04/17/2015	04/17/2015	EXERCISE	35		1,825.00		849,800	928,900	79,100	928,900				79,100				100/100
CALL OPTION on EQUITY APR15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/18/2015	04/17/2015	04/17/2015	EXERCISE	40		1,825.00		967,200	1,061,600	94,400	1,061,600				94,400				100/100
CALL OPTION on EQUITY APR15 SPX C @ 2130	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/10/2015	04/17/2015	04/17/2015	EXPIRATION	40		2,130.00		3,400		(3,400)					(3,400)				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/10/2015	05/15/2015	05/14/2015	SALE	45		1,825.00		1,233,000	1,325,205	92,205	1,325,205				92,205				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/10/2015	05/15/2015	05/15/2015	EXERCISE	100		1,875.00		1,812,500	2,484,400	671,900	2,484,400				671,900				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/10/2015	05/15/2015	05/15/2015	EXERCISE	55		1,825.00		1,507,000	1,641,420	134,420	1,641,420				134,420				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 2160	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/22/2015	05/15/2015	05/15/2015	EXPIRATION	50		2,160.00		10,000		(10,000)					(10,000)				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/23/2014	06/19/2015	06/19/2015	EXERCISE	200		1,825.00	4,000,000		5,842,000	674,000	5,842,000				674,000				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	06/19/2015	06/19/2015	EXERCISE	50		1,800.00	797,500		1,585,500	186,500	1,585,500				186,500				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/05/2014	09/18/2015	07/10/2015	SALE	135		1,875.00	3,199,500		2,834,865	(303,885)	2,834,865				(303,885)				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/10/2015	07/17/2015	07/16/2015	SALE	50		2,125.00		9,750	10,950	1,200	10,950				1,200				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/20/2015	07/17/2015	07/17/2015	EXERCISE	50		1,900.00		1,029,000	1,124,350	95,350	1,124,350				95,350				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/28/2015	07/17/2015	07/17/2015	EXERCISE	50		1,900.00		1,082,500	1,124,350	41,850	1,124,350				41,850				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/08/2015	07/17/2015	07/17/2015	EXERCISE	100		1,950.00		1,384,500	1,748,700	364,200	1,748,700				364,200				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	08/21/2015	SALE	50		1,900.00	597,500		564,950	(502,050)	564,950				(502,050)				100/100
CALL OPTION on EQUITY AUG15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/10/2015	08/21/2015	08/21/2015	EXERCISE	135		1,900.00		2,457,000	1,558,710	(898,290)	1,558,710				(898,290)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	09/18/2015	08/28/2015	SALE	50		2,050.00		39,000	57,450	18,450	57,450				18,450				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	09/18/2015	09/01/2015	SALE	50		2,050.00		39,000	14,250	(24,750)	14,250				(24,750)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	09/03/2015	SALE	100		1,900.00	1,195,000		671,900	(1,462,100)	671,900				(1,462,100)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/21/2014	09/18/2015	09/03/2015	SALE	75		1,850.00	1,216,500		805,425	(1,084,575)	805,425				(1,084,575)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/18/2014	09/18/2015	09/03/2015	SALE	115		1,825.00	2,978,500		1,487,985	(1,638,865)	1,487,985				(1,638,865)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/23/2014	12/18/2015	09/03/2015	SALE	200		1,900.00	4,920,000		2,289,800	(2,272,200)	2,289,800				(2,272,200)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/23/2014	12/18/2015	09/03/2015	SALE	25		1,900.00	615,000		286,225	(284,025)	286,225				(284,025)				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/31/2014	12/18/2015	09/03/2015	SALE	25		1,900.00	582,500		286,225	(284,025)	286,225				(284,025)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/23/2015	01/15/2016	09/03/2015	SALE	75		1,900.00		1,911,000	932,925	(978,075)	932,925				(978,075)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/18/2015	01/15/2016	09/03/2015	SALE	75		1,900.00		1,655,250	932,925	(722,325)	932,925				(722,325)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	09/08/2015	SALE	75		1,900.00	896,250		557,175	(1,043,325)	557,175				(1,043,325)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/01/2015	09/18/2015	09/15/2015	SALE	50		1,975.00		100,100	101,450	1,350	101,450				1,350				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	09/16/2015	SALE	45		1,900.00	537,750		420,255	(540,045)	420,255				(540,045)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/16/2015	SALE	150		2,000.00		168,000	216,000	48,000	216,000				48,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/16/2015	SALE	50		2,000.00		56,000	71,450	15,450	71,450				15,450				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/17/2015	SALE	50		2,000.00		56,000	82,450	26,450	82,450				26,450				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/17/2015	SALE	50		2,000.00		56,000	29,950	(26,050)	29,950				(26,050)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	12/18/2015	09/22/2015	SALE	175		1,925.00		3,521,000	1,305,325	(2,215,675)	1,305,325				(2,215,675)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/20/2015	10/16/2015	10/14/2015	SALE	40		1,925.00		842,000	284,480	(557,520)	284,480				(557,520)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/20/2015	10/16/2015	10/14/2015	SALE	35		1,925.00		736,750	252,070	(484,680)	252,070				(484,680)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/08/2015	10/16/2015	10/14/2015	SALE	40		1,925.00		306,000	288,080	(17,920)	288,080				(17,920)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/21/2015	10/16/2015	10/14/2015	SALE	100		1,900.00		1,240,000	931,200	(308,800)	931,200				(308,800)				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	10/16/2015	10/14/2015	SALE	100		1,875.00		1,061,000	1,190,200	129,200	1,190,200				129,200				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	11/20/2015	10/26/2015	SALE	100		2,050.00		338,000	387,900	49,900	387,900				49,900				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/01/2015	11/20/2015	11/13/2015	SALE	50		2,000.00		208,700	195,450	(13,250)	195,450				(13,250)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	11/20/2015	11/13/2015	SALE	100		2,000.00		463,000	390,900	(72,100)	390,900				(72,100)				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/18/2015	11/20/2015	11/16/2015	SALE	50		2,000.00		176,250	204,950	28,700	204,950				28,700				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2015	11/20/2015	11/18/2015	SALE	150		2,000.00		622,500	968,850	346,350	968,850				346,350				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/22/2015	12/18/2015	12/16/2015	SALE	175		2,025.00		446,250	584,325	138,075	584,325				138,075				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/31/2014	12/18/2015	12/17/2015	SALE	25		1,900.00	582,500		382,725	(187,525)	382,725				(187,525)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	12/18/2015	12/17/2015	SALE	45		1,925.00		905,400	573,804	(331,596)	573,804				(331,596)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/22/2015	12/18/2015	12/17/2015	SALE	175		2,025.00		446,250	473,200	26,950	473,200				26,950				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	01/15/2016	12/30/2015	SALE	75		2,050.00		308,250	276,675	(31,575)	276,675				(31,575)				100/100
CALL OPTION on EQUITY DEC15 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/24/2015	12/31/2015	12/30/2015	SALE	25		2,075.00		19,000	12,725	(6,275)	12,725				(6,275)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												42,704,550	29,051,050	69,540,784	(14,371,116)	69,540,784	XXX			(14,371,116)				XXX
PUT OPTION on EQUITY JAN15 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/31/2014	01/16/2015	01/16/2015	EXPIRATION	50		1,975.00	41,500			(42,500)					(42,500)				100/100
PUT OPTION on EQUITY JAN15 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/13/2015	01/16/2015	01/16/2015	EXPIRATION	100		1,975.00		9,000		(9,000)					(9,000)				100/100
PUT OPTION on EQUITY JAN15 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/15/2015	01/16/2015	01/16/2015	EXPIRATION	50		1,975.00		15,000		(15,000)					(15,000)				100/100
PUT OPTION on EQUITY JAN15 SPX P @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/15/2015	01/16/2015	01/16/2015	EXPIRATION	30		1,950.00		1,800		(1,800)					(1,800)				100/100
PUT OPTION on EQUITY JAN15 SPX P @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/15/2015	01/16/2015	01/16/2015	EXPIRATION	30		1,925.00		750		(750)					(750)				100/100
PUT OPTION on EQUITY FEB15 SPX P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/17/2015	02/20/2015	02/20/2015	EXPIRATION	100		2,000.00		3,000		(3,000)					(3,000)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/24/2014	03/20/2015	03/20/2015	EXPIRATION	40		1,900.00	254,800			(98,000)					(98,000)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/23/2015	03/20/2015	03/20/2015	EXPIRATION	30		2,025.00		24,300		(24,300)					(24,300)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/04/2015	03/20/2015	03/20/2015	EXPIRATION	30		2,025.00		14,400		(14,400)					(14,400)				100/100

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PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/05/2015	03/20/2015	03/20/2015	EXPIRATION	40		2,025.00		18,400		(18,400)					(18,400)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/12/2015	03/20/2015	03/20/2015	EXPIRATION	30		2,025.00		15,600		(15,600)					(15,600)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/16/2015	03/20/2015	03/20/2015	EXPIRATION	70		2,025.00		18,900		(18,900)					(18,900)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/18/2015	03/20/2015	03/20/2015	EXPIRATION	30		2,025.00		7,800		(7,800)					(7,800)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/19/2015	03/20/2015	03/20/2015	EXPIRATION	4		2,025.00		80		(80)					(80)				100/100
PUT OPTION on EQUITY MAR15 SPX P @ 2030	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/19/2015	03/20/2015	03/20/2015	EXPIRATION	11		2,030.00		165		(165)					(165)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/23/2015	05/15/2015	05/15/2015	EXERCISE	25		2,125.00		82,750	3,850	(78,900)	3,850				(78,900)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/28/2015	05/15/2015	05/15/2015	EXERCISE	5		2,125.00		13,500	770	(12,730)	770				(12,730)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/28/2015	05/15/2015	05/15/2015	EXERCISE	25		2,125.00		67,500	3,850	(63,650)	3,850				(63,650)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/30/2015	05/15/2015	05/15/2015	EXPIRATION	25		2,075.00		34,250		(34,250)					(34,250)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/11/2015	05/15/2015	05/15/2015	EXPIRATION	30		2,075.00		7,500		(7,500)					(7,500)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/12/2015	05/15/2015	05/15/2015	EXPIRATION	30		2,075.00		22,200		(22,200)					(22,200)				100/100
PUT OPTION on EQUITY MAY15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/13/2015	05/15/2015	05/15/2015	EXPIRATION	15		2,075.00		3,750		(3,750)					(3,750)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/01/2015	06/19/2015	06/19/2015	EXERCISE	5		2,125.00		48,250	3,940	(44,310)	3,940				(44,310)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/01/2015	06/19/2015	06/19/2015	EXERCISE	35		2,125.00		337,750	27,580	(310,170)	27,580				(310,170)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/08/2015	06/19/2015	06/19/2015	EXERCISE	5		2,125.00		24,000	3,940	(20,060)	3,940				(20,060)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/08/2015	06/19/2015	06/19/2015	EXERCISE	20		2,125.00		96,000	15,760	(80,240)	15,760				(80,240)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/16/2015	06/19/2015	06/19/2015	EXERCISE	95		2,125.00		394,250	74,860	(319,390)	74,860				(319,390)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/16/2015	06/19/2015	06/19/2015	EXERCISE	5		2,125.00		20,750	3,940	(16,810)	3,940				(16,810)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/17/2015	06/19/2015	06/19/2015	EXERCISE	35		2,125.00		123,550	27,580	(95,970)	27,580				(95,970)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/22/2015	06/19/2015	06/19/2015	EXPIRATION	150		1,850.00		9,750		(9,750)					(9,750)				100/100
PUT OPTION on EQUITY JUN15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/18/2015	06/19/2015	06/19/2015	EXPIRATION	50		2,075.00		1,500		(1,500)					(1,500)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/08/2015	07/17/2015	07/17/2015	EXPIRATION	25		1,850.00		7,750		(7,750)					(7,750)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/13/2015	07/17/2015	07/17/2015	EXPIRATION	30		2,075.00		15,600		(15,600)					(15,600)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/16/2015	07/17/2015	07/17/2015	EXPIRATION	20		2,075.00		500		(500)					(500)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/14/2015	07/17/2015	07/17/2015	EXPIRATION	40		2,100.00		22,000		(22,000)					(22,000)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/15/2015	07/17/2015	07/17/2015	EXPIRATION	40		2,100.00		16,800		(16,800)					(16,800)				100/100
PUT OPTION on EQUITY JUL15 SPX P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/16/2015	07/17/2015	07/17/2015	EXPIRATION	70		2,100.00		4,900		(4,900)					(4,900)				100/100
PUT OPTION on EQUITY AUG15 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/31/2015	08/21/2015	08/21/2015	EXERCISE	30		2,150.00		151,500	403,560	252,060	403,560				252,060				100/100
PUT OPTION on EQUITY AUG15 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/06/2015	08/21/2015	08/21/2015	EXERCISE	30		2,150.00		212,400	403,560	191,160	403,560				191,160				100/100
PUT OPTION on EQUITY AUG15 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/19/2015	08/21/2015	08/21/2015	EXERCISE	45		2,150.00		324,000	605,340	281,340	605,340				281,340				100/100
PUT OPTION on EQUITY AUG15 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/19/2015	08/21/2015	08/21/2015	EXERCISE	30		2,150.00		216,000	403,560	187,560	403,560				187,560				100/100
PUT OPTION on EQUITY SEP15 SPX P @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/24/2015	09/18/2015	09/03/2015	SALE	50		1,825.00		132,500	26,450	(106,050)	26,450				(106,050)				100/100
PUT OPTION on EQUITY SEP15 SPXW P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/23/2015	09/25/2015	09/25/2015	EXPIRATION	70		1,900.00		15,050		(15,050)					(15,050)				100/100
PUT OPTION on EQUITY OCT15 SPXW P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/25/2015	10/02/2015	10/02/2015	EXPIRATION	40		1,900.00		32,400		(32,400)					(32,400)				100/100
PUT OPTION on EQUITY OCT15 SPXW P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/01/2015	10/02/2015	10/02/2015	SALE	20		1,900.00		12,400	10,600	(1,800)	10,600				(1,800)				100/100
PUT OPTION on EQUITY OCT15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/27/2015	10/30/2015	10/30/2015	EXPIRATION	75		2,000.00		9,750		(9,750)					(9,750)				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
PUT OPTION on EQUITY NOV15 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2015	11/06/2015	11/06/2015	EXPIRATION	100		2,025.00		15,000		(15,000)					(15,000)				100/100
PUT OPTION on EQUITY NOV15 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/06/2015	11/13/2015	11/13/2015	SALE	100		2,025.00		20,500	18,900	(1,600)	18,900				(1,600)				100/100
PUT OPTION on EQUITY NOV15 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/10/2015	11/13/2015	11/12/2015	SALE	50		2,050.00		26,000	29,950	3,950	29,950				3,950				100/100
PUT OPTION on EQUITY NOV15 SPX P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/12/2015	11/20/2015	11/19/2015	SALE	100		2,050.00		165,000	3,900	(161,100)	3,900				(161,100)				100/100
PUT OPTION on EQUITY NOV15 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2015	11/27/2015	11/24/2015	SALE	100		2,050.00		52,000	11,400	(40,600)	11,400				(40,600)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2015	12/04/2015	12/04/2015	EXPIRATION	50		2,000.00		22,000		(22,000)					(22,000)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/24/2015	12/04/2015	12/04/2015	EXPIRATION	100		2,000.00		28,000		(28,000)					(28,000)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2015	12/11/2015	12/11/2015	EXPIRATION	50		2,000.00		33,500		(33,500)					(33,500)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2015	12/11/2015	12/11/2015	EXPIRATION	50		2,000.00		6,750		(6,750)					(6,750)				100/100
PUT OPTION on EQUITY DEC15 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/15/2015	12/18/2015	12/18/2015	EXPIRATION	75		1,975.00		25,500		(25,500)					(25,500)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/17/2015	12/24/2015	12/23/2015	SALE	40		2,000.00		22,800	360	(22,440)	360				(22,440)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2030	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/17/2015	12/24/2015	12/23/2015	SALE	100		2,030.00		118,000	3,900	(114,100)	3,900				(114,100)				100/100
PUT OPTION on EQUITY DEC15 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/23/2015	12/31/2015	12/31/2015	EXPIRATION	75		2,000.00		21,000		(21,000)					(21,000)				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options												296,300	3,146,045	2,087,550	(1,198,995)	2,087,550	XXX			(1,198,995)				XXX
0079999. Subtotal - Purchased Options - Hedging Effective												43,000,850	32,197,095	71,628,334	(15,570,111)	71,628,334	XXX			(15,570,111)				XXX
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	02/17/2010	01/15/2015	01/15/2015	MATURITY		1,600,000	2.67	121,365				121,365			121,365		(121,365)			0001
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	02/17/2010	01/15/2015	01/15/2015	MATURITY		1,100,000	2.67	83,438				83,438			83,438		(83,438)			0001
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015	02/15/2015	MATURITY		1,300,000	2.61	94,699				94,699			94,699		(94,699)			0001
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015	02/15/2015	MATURITY		900,000	2.61	65,561				65,561			65,561		(65,561)			0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	04/21/2010	03/15/2015	03/15/2015	MATURITY		2,100,000	2.67	151,251				151,251			151,251		(151,251)			0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	04/21/2010	03/15/2015	03/15/2015	MATURITY		2,000,000	2.67	144,048				144,048			144,048		(144,048)			0001
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	05/18/2010	04/15/2015	04/15/2015	MATURITY		2,000,000	2.46	144,852				144,852			144,852		(144,852)			0001
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	05/18/2010	04/15/2015	04/15/2015	MATURITY		3,800,000	2.46	275,219				275,219			275,219		(275,219)			0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015	05/15/2015	MATURITY		1,700,000	2.26	112,356				112,356			112,356		(112,356)			0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015	05/15/2015	MATURITY		3,550,000	2.26	234,625				234,625			234,625		(234,625)			0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015	05/15/2015	MATURITY		650,000	2.26	42,959				42,959			42,959		(42,959)			0001
BRSCMBH07 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	08/12/2010	07/15/2015	07/15/2015	MATURITY		2,900,000	1.66	168,881		1,203		168,881			167,681		(168,881)			0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015	07/15/2015	MATURITY		2,000,000	1.94	127,004				127,004			127,004		(127,004)			0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015	07/15/2015	MATURITY		3,550,000	1.94	225,433				225,433			225,433		(225,433)			0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015	07/15/2015	MATURITY		350,000	1.94	22,226				22,226			22,226		(22,226)			0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015	08/15/2015	MATURITY		1,200,000	1.71	74,595		188		74,595			74,407		(74,595)			0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015	08/15/2015	MATURITY		2,500,000	1.71	155,405		392		155,405			155,014		(155,405)			0001
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015	09/15/2015	MATURITY		1,300,000	1.41	77,212		4,559		77,212			72,668		(77,212)			0001

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BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015	09/15/2015	MATURITY		2,000,000	1.41	118,788			7,013	118,788		111,797			(118,788)			0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015	11/15/2015	MATURITY		9,700,000	2.19	714,382				714,382		714,382			(714,382)			0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015	11/15/2015	MATURITY		3,200,000	2.19	235,673				235,673		235,673			(235,673)			0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015	12/15/2015	MATURITY		6,700,000	2.13	498,953				498,953		498,953			(498,953)			0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015	12/15/2015	MATURITY		1,800,000	2.13	134,047				134,047		134,047			(134,047)			0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps												4,022,972			13,356	4,022,972	XXX	4,009,658			(4,022,972)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												4,022,972			13,356	4,022,972	XXX	4,009,658			(4,022,972)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												42,704,550	29,051,050	69,540,784	(14,371,116)	69,540,784	XXX			(14,371,116)				XXX
0379999. Total Purchased Options - Put Options												296,300	3,146,045	2,087,550	(1,198,995)	2,087,550	XXX			(1,198,995)				XXX
0389999. Total Purchased Options - Caps												4,022,972			13,356	4,022,972	XXX	4,009,658			(4,022,972)			XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												47,023,822	32,197,095	71,628,334	(15,556,755)	75,651,306	XXX	4,009,658		(15,570,111)	(4,022,972)			XXX
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	01/16/2015	EXERCISE	70		1,875.00	(494,200)		(802,830)	500,570	(802,830)				500,570				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	01/16/2015	EXERCISE	30		1,900.00	(180,000)		(269,070)	216,930	(269,070)				216,930				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	01/16/2015	EXERCISE	30		1,925.00	(150,000)		(194,070)	219,630	(194,070)				219,630				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	01/16/2015	EXERCISE	30		1,950.00	(123,000)		(119,070)	224,130	(119,070)				224,130				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2014	01/16/2015	01/16/2015	EXERCISE	200		1,975.00	(1,670,000)		(293,800)	1,536,200	(293,800)				1,536,200				100/100
CALL OPTION on EQUITY FEB15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	02/20/2015	02/20/2015	EXERCISE	150		2,000.00	(1,428,000)		(1,423,200)	(24,450)	(1,423,200)				(24,450)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	09/18/2015	03/10/2015	SALE	100		2,150.00	(220,000)		(344,600)	252,400	(344,600)				252,400				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	03/20/2015	03/20/2015	EXERCISE	5		2,025.00	(11,750)		(37,015)	1,685	(37,015)				1,685				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	03/20/2015	03/20/2015	EXERCISE	120		2,025.00	(282,000)		(888,360)	40,440	(888,360)				40,440				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	03/20/2015	03/20/2015	EXERCISE	120		2,025.00	(451,200)		(888,360)	40,440	(888,360)				40,440				100/100
CALL OPTION on EQUITY APR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2015	04/17/2015	04/17/2015	EXERCISE	75		2,025.00		(568,500)	(490,650)	77,850	(490,650)				77,850				100/100
CALL OPTION on EQUITY APR15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2015	04/17/2015	04/17/2015	EXERCISE	40		2,000.00		(320,000)	(361,680)	(41,680)	(361,680)				(41,680)				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/10/2015	05/15/2015	05/15/2015	EXERCISE	100		2,075.00		(328,000)	(484,600)	(156,600)	(484,600)				(156,600)				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2015	05/15/2015	05/13/2015	SALE	45		2,125.00		(67,050)	(2,295)	64,755	(2,295)				64,755				100/100
CALL OPTION on EQUITY MAY15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2015	05/15/2015	05/15/2015	EXPIRATION	55		2,125.00		(81,950)		81,950					81,950				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2014	06/19/2015	06/19/2015	EXPIRATION	200		2,125.00	(662,000)			980,000					980,000				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2014	06/19/2015	04/10/2015	SALE	150		2,125.00	(496,500)		(424,650)	310,350	(424,650)				310,350				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	06/19/2015	06/19/2015	EXERCISE	50		2,075.00	(127,500)		(210,600)	161,900	(210,600)				161,900				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2014	09/18/2015	07/10/2015	SALE	135		2,200.00	(560,250)		(54,135)	491,265	(54,135)				491,265				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2015	07/17/2015	07/17/2015	EXERCISE	50		2,100.00		(128,250)	(124,450)	3,800	(124,450)				3,800				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2015	07/17/2015	07/17/2015	EXERCISE	50		2,100.00		(128,250)	(124,450)	3,800	(124,450)				3,800				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/20/2015	07/17/2015	07/17/2015	EXERCISE	50		2,100.00		(242,000)	(124,450)	117,550	(124,450)				117,550				100/100
CALL OPTION on EQUITY JUL15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/28/2015	07/17/2015	07/17/2015	EXERCISE	50		2,075.00		(352,500)	(249,450)	103,050	(249,450)				103,050				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	08/21/2015	SALE	50		2,150.00	(110,000)		(4,050)	294,450	(4,050)				294,450				100/100
CALL OPTION on EQUITY AUG15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/10/2015	08/21/2015	08/21/2015	EXPIRATION	135		2,150.00		(91,800)		91,800					91,800				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	08/27/2015	SALE	115		2,150.00	(253,000)		(9,315)	677,235	(9,315)				677,235				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2014	09/18/2015	08/27/2015	SALE	105		2,150.00	(231,000)		(8,505)	618,345	(8,505)				618,345				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/18/2014	09/18/2015	08/27/2015	SALE	115		2,150.00	(621,000)		(9,315)	677,235	(9,315)				677,235				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	12/18/2015	09/03/2015	SALE	25		2,225.00		(96,000)	(4,775)	91,225	(4,775)				91,225				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/23/2014	12/18/2015	09/04/2015	SALE	225		2,200.00	(1,473,750)		(68,850)	1,227,150	(68,850)				1,227,150				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/21/2014	09/18/2015	09/08/2015	SALE	75		2,125.00	(232,500)		(2,325)	530,925	(2,325)				530,925				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/01/2015	09/18/2015	09/10/2015	SALE	50		2,050.00		(14,300)	(3,550)	10,750	(3,550)				10,750				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/10/2015	SALE	50		2,050.00		(9,750)	(3,550)	6,200	(3,550)				6,200				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/16/2015	SALE	100		2,050.00		(19,500)	(10,200)	9,300	(10,200)				9,300				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	09/18/2015	09/16/2015	SALE	50		2,050.00		(9,750)	(5,100)	4,650	(5,100)				4,650				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	12/18/2015	09/22/2015	SALE	175		2,225.00		(672,000)	(7,175)	664,825	(7,175)				664,825				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/20/2015	10/16/2015	10/14/2015	SALE	75		2,150.00		(258,750)	(300)	258,450	(300)				258,450				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/21/2015	10/16/2015	10/14/2015	SALE	100		2,100.00		(104,000)	(400)	103,600	(400)				103,600				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	10/16/2015	10/14/2015	SALE	100		2,050.00		(118,000)	(1,400)	116,600	(1,400)				116,600				100/100
CALL OPTION on EQUITY OCT15 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/08/2015	10/16/2015	10/14/2015	SALE	40		2,050.00		(46,000)	(560)	45,440	(560)				45,440				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	11/20/2015	10/26/2015	SALE	100		2,225.00		(6,000)	(2,100)	3,900	(2,100)				3,900				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	11/20/2015	11/13/2015	SALE	100		2,150.00		(62,000)	(1,100)	60,900	(1,100)				60,900				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/01/2015	11/20/2015	11/13/2015	SALE	50		2,150.00		(21,200)	(550)	20,650	(550)				20,650				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/18/2015	11/20/2015	11/16/2015	SALE	50		2,100.00		(26,250)	(1,300)	24,950	(1,300)				24,950				100/100
CALL OPTION on EQUITY NOV15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/13/2015	11/20/2015	11/18/2015	SALE	150		2,125.00		(15,000)	(1,650)	13,350	(1,650)				13,350				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/22/2015	12/18/2015	12/16/2015	SALE	175		2,150.00		(33,250)	(3,675)	29,575	(3,675)				29,575				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/31/2014	12/18/2015	12/17/2015	SALE	50		2,250.00	(206,250)		(300)	205,950	(300)				205,950				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2015	12/18/2015	12/17/2015	SALE	20		2,225.00		(76,800)	(120)	76,680	(120)				76,680				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/22/2015	12/18/2015	12/17/2015	SALE	175		2,150.00		(33,250)	(1,050)	32,200	(1,050)				32,200				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/18/2015	01/15/2016	12/30/2015	SALE	75		2,250.00		(209,250)	(1,575)	207,675	(1,575)				207,675				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(9,983,900)	(4,139,350)	(8,064,575)	11,309,975	(8,064,575)	XXX			11,309,975				XXX
0499999. Subtotal - Written Options - Hedging Effective												(9,983,900)	(4,139,350)	(8,064,575)	11,309,975	(8,064,575)	XXX			11,309,975				XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants												(9,983,900)	(4,139,350)	(8,064,575)	11,309,975	(8,064,575)	XXX			11,309,975				XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options												(9,983,900)	(4,139,350)	(8,064,575)	11,309,975	(8,064,575)	XXX			11,309,975				XXX
CURRENCY BRSCVHNN7 PAY EUR / RECEIVE USD	D8355*AA8	SCHEDULE D	Currency.	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/10/2006	03/01/2016	02/26/2015	SALE		51,000,000	USD 5.920%(EUR 4.485%)			3,462,205	203,715				772,407		3,462,205			100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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CURRENCY BRSCQM5F9 PAY AUD / RECEIVE USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/23/2005	05/05/2015	05/05/2015	MATURITY		10,000,000	USD 5.500%(ADBB6M+0.65)			(299,765)	70,970				619,656		(299,765)			100/100
CURRENCY BRSCQLR91 PAY NZD / RECEIVE USD	03915#AD8	SCHEDULE D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/25/2005	10/27/2015	10/27/2015	MATURITY		10,000,000	USD 5.100%(NDBB6M+0.71)			237,614	53,872				1,221,796		237,614			100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														3,400,054	328,557		XXX		2,613,858		3,400,054			XXX
0909999. Subtotal - Swaps - Hedging Effective														3,400,054	328,557		XXX		2,613,858		3,400,054			XXX
CDS SINGLE SWAP CDS (FCX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/30/2014	09/20/2019	01/05/2015	SALE		5,000,000	credit event/(1.0000)	21,385		269,023	(751)	19,280		(209,941)		(57)	249,744			0002
CDS SINGLE SWAP CDS (AA)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2014	09/20/2019	01/05/2015	SALE		5,000,000	credit event/(1.0000)	100,577		142,037	(962)	90,675		(46,143)		(268)	51,363			0002
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	01/05/2015	12/20/2019	01/12/2015	SALE		10,000,000	credit event/(1.0000)		(580,666)	(562,000)	(49,110)	(578,388)				2,278	16,388			0002
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	01/05/2015	12/20/2019	01/27/2015	SALE		10,000,000	credit event/(1.0000)		(573,666)	(596,000)	(65,148)	(566,592)				7,074	(29,408)			0002
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2010	03/20/2015	03/20/2015	MATURITY		2,000,000	credit event/(1.0000)	34,522			(5,863)				5,611	(1,474)				0002
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2009	03/20/2015	03/20/2015	MATURITY		9,000,000	credit event/(1.0000)	903,101			(57,320)				50,723	(37,570)				0002
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/12/2014	12/20/2019	04/24/2015	SALE		3,000,000	credit event/(1.0000)	(65,402)		33,018	(5,537)	(59,564)			1,660	4,130	92,581			0002
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/03/2010	06/20/2015	06/20/2015	MATURITY		10,000,000	credit event/(1.0000)	183,977			(64,621)				56,610	(17,121)				0002
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015	09/20/2015	MATURITY		450,000	credit event/(1.0000)	46,380			(9,715)	25			8,410	(6,440)	(25)			0002
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	10/20/2010	12/20/2015	12/20/2015	MATURITY		1,000,000	credit event/(5.0000)	(56,846)			(38,525)	(31)			36,196	10,641	31			0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default												1,167,694	(1,154,333)	(713,922)	(297,552)	(1,094,595)	XXX	(96,874)		(38,806)	380,673			XXX
0969999. Subtotal - Swaps - Hedging Other												1,167,694	(1,154,333)	(713,922)	(297,552)	(1,094,595)	XXX	(96,874)		(38,806)	380,673			XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default												1,167,694	(1,154,333)	(713,922)	(297,552)	(1,094,595)	XXX	(96,874)		(38,806)	380,673			XXX
1179999. Total Swaps - Foreign Exchange														3,400,054	328,557		XXX		2,613,858		3,400,054			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												1,167,694	(1,154,333)	2,686,132	31,005	(1,094,595)	XXX	(96,874)	2,613,858	(38,806)	3,780,727			XXX
BASO9IIFG6 (6.1855 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2014	01/20/2015	01/20/2015	MATURITY		23,076,227	(6.1855 CNH) / 1 USD			61,393					(147,792)		61,393			0004
BASOA00Y1 (0.9575 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2014	02/27/2015	02/27/2015	MATURITY		7,832,972	(0.9575 CHF) / 1 USD			(78,421)					(277,958)		(78,421)			0004
BASOA05S9 (1,084.9 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/04/2014	02/27/2015	02/27/2015	MATURITY		13,228,869	(1,084.9 KRW) / 1 USD			152,472					(119,116)		152,472			0004
BASOA8PD3 (0.8205 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/23/2014	02/27/2015	02/27/2015	MATURITY		41,435,800	(0.8205 EUR) / 1 USD			3,299,542					(273,200)		3,299,542			0003
BASOAMHQ2 0.95 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2015	02/27/2015	02/27/2015	MATURITY		7,894,737	0.95 CHF / (1 USD)			16,656							16,656			0004
BASOAML87 0.8818 EUR / (1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/24/2015	02/27/2015	02/27/2015	MATURITY		38,556,000	0.8818 EUR / (1 USD)			(419,741)							(419,741)			0003
BASOAMLM6 1,106 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2015	02/27/2015	02/27/2015	MATURITY		12,976,492	1,106 KRW / (1 USD)			99,906							99,906			0004
BASOAJ1W3 (6.3395 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2015	06/25/2015	06/25/2015	MATURITY		9,559,113	(6.3395 CNH) / 1 USD			(207,597)							(207,597)			0004
BASOAMHP4 (0.9459 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2015	06/25/2015	06/25/2015	MATURITY		7,929,376	(0.9459 CHF) / 1 USD			(65,508)							(65,508)			0004
BASOAML38 (1,111.55 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2015	06/25/2015	06/25/2015	MATURITY		12,911,700	(1,111.55 KRW) / 1 USD			(18,612)							(18,612)			0004
BASOAML79 (0.8806 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/24/2015	06/25/2015	06/25/2015	MATURITY		38,610,400	(0.8806 EUR) / 1 USD			555,881							555,881			0003
BASOC5TR2 0.8803 EUR / (1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/22/2015	06/25/2015	06/25/2015	MATURITY		38,624,000	0.8803 EUR / (1 USD)			(569,481)							(569,481)			0003
BASOC5TW1 6.2033 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	06/25/2015	06/25/2015	MATURITY		9,768,994	6.2033 CNH / (1 USD)			(2,283)							(2,283)			0004
BASOC5U82 1,099.1 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	06/25/2015	06/25/2015	MATURITY		13,057,957	1,099.1 KRW / (1 USD)			(127,644)							(127,644)			0004

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BASOC6Y94 0.9344 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/23/2015	06/25/2015	06/25/2015	MATURITY		8,026,541	(0.9344 CHF / (1 USD)			(31,658)							(31,658)			0004
BASOABTW0 (6.2965 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2015	06/26/2015	06/26/2015	MATURITY		22,669,420	(6.2965 CNH) / 1 USD			(320,023)							(320,023)			0004
BASOC5U66 6.204 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	06/26/2015	06/26/2015	MATURITY		23,007,415	6.204 CNH / (1 USD)			(17,972)							(17,972)			0004
BASOC5TV3 (0.8792 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/22/2015	09/25/2015	09/25/2015	MATURITY		38,670,240	(0.8792 EUR) / 1 USD			654,840							654,840			0003
BASOC5TX9 (6.2451 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	09/25/2015	09/25/2015	MATURITY		9,703,608	(6.2451 CNH) / 1 USD			231,898							231,898			0004
BASOC5U74 (6.2452 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	09/25/2015	09/25/2015	MATURITY		22,855,633	(6.2452 CNH) / 1 USD			545,849							545,849			0004
BASOC5V32 (1103.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2015	09/25/2015	09/25/2015	MATURITY		13,008,248	(1103.3 KRW) / 1 USD			922,285							922,285			0004
BASOC65V7 (0.9314 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/23/2015	09/25/2015	09/25/2015	MATURITY		8,052,360	(0.9314 CHF) / 1 USD			383,648							383,648			0004
BASOCUKG0 6.4745 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/04/2015	09/25/2015	09/25/2015	MATURITY		22,046,181	6.4745 CNH / (1 USD)			263,603							263,603			0004
1229999. Subtotal - Forwards - Hedging Other														5,329,031			XXX		(818,066)		5,329,031			XXX
1269999. Subtotal - Forwards														5,329,031			XXX		(818,066)		5,329,031			XXX
1399999. Subtotal - Hedging Effective												33,016,950	28,057,745	66,963,813	(3,931,579)	63,563,759	XXX		2,613,858	(4,260,136)	3,400,054			XXX
1409999. Subtotal - Hedging Other												5,190,665	(1,154,333)	4,615,109	(284,197)	2,928,376	XXX	3,912,784	(818,066)	(38,806)	1,686,733			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												38,207,615	26,903,412	71,578,922	(4,215,775)	66,492,135	XXX	3,912,784	1,795,793	(4,298,942)	5,086,787			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	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.
0003	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.
0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures																				XXX	XXX
ESH6	68		FUTURE S&P500 EMINI MAR 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/14/2016	CME	12/30/2015	2,054.7500	2,035.4000	98,268		65,790				65,790	344,080	100/100	50
1339999. Subtotal - Short Futures - Hedging Effective												98,268		65,790				65,790	344,080	XXX	XXX
ESH6	900		FUTURE S&P500 EMINI MAR 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/14/2016	CME	12/11/2015	2,040.7800	2,035.4000	864,000					241,910	241,910	4,554,000	0001	50
1349999. Subtotal - Short Futures - Hedging Other												864,000					241,910	241,910	4,554,000	XXX	XXX
1389999. Subtotal - Short Futures												962,268		65,790			241,910	307,700	4,898,080	XXX	XXX
1399999. Subtotal - Hedging Effective												98,268		65,790				65,790	344,080	XXX	XXX
1409999. Subtotal - Hedging Other												864,000					241,910	241,910	4,554,000	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												962,268		65,790			241,910	307,700	4,898,080	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACHS & CO.	955,000	1,465,000	2,420,000
JP MORGAN	500,000	6,500,000	7,000,000
Total Net Cash Deposits	1,455,000	7,965,000	9,420,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	205		FUTURE S&P500 EMINI MAR 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/20/2015	CME	01/23/2015	2,015.0500	01/23/2015	2,013.4000	SALE	(16,929)	(16,929)			100/100	50
ESH6	372		FUTURE S&P500 EMINI MAR 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/14/2016	CME	12/17/2015	2,041.1100	12/23/2015	2,031.7600	SALE	(173,952)	(173,952)			100/100	50
ESU5	39		FUTURE S&P500 EMINI SEP 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/18/2015	CME	06/19/2015	2,100.1900	06/19/2015	2,105.9000	SALE	11,126	11,126			100/100	50
ESZ5	1,328		FUTURE S&P500 EMINI DEC 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/18/2015	CME	12/14/2015	2,028.2300	12/14/2015	2,032.4700	SALE	281,475	281,475			100/100	50
1279999. Subtotal - Long Futures - Hedging Effective														101,720	101,720			XXX	XXX
ESZ5	60		FUTURE S&P500 EMINI DEC 15	Pending FUTURE S&P500 EMINI DEC 15, FUTURE attached to Cash Security - -912828K41		Equity/Index	12/18/2015	CME	10/09/2015	2,006.3700	11/12/2015	2,056.6000	SALE	150,565	150,565				50
1299999. Subtotal - Long Futures - Replication														150,565	150,565			XXX	XXX
1329999. Subtotal - Long Futures														252,285	252,285			XXX	XXX
ESH5	362		FUTURE S&P500 EMINI MAR 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/20/2015	CME	12/31/2014	2,070.1400	03/16/2015	2,073.3800	SALE	(58,649)	(100,456)			100/100	50
ESH6	460		FUTURE S&P500 EMINI MAR 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/14/2016	CME	12/30/2015	2,029.3500	12/31/2015	2,043.4800	SALE	(324,986)	(324,986)			100/100	50
ESM5	621		FUTURE S&P500 EMINI JUN 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2015	CME	06/10/2015	2,082.6800	06/16/2015	2,095.2600	SALE	(390,749)	(390,749)			100/100	50
ESU5	1,716		FUTURE S&P500 EMINI SEP 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/18/2015	CME	09/11/2015	2,034.4500	09/14/2015	2,026.5100	SALE	681,373	681,373			100/100	50
ESZ5	900		FUTURE S&P500 EMINI DEC 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/18/2015	CME	12/11/2015	2,021.2900	12/14/2015	2,013.7300	SALE	340,057	340,057			100/100	50
1339999. Subtotal - Short Futures - Hedging Effective														247,047	205,239			XXX	XXX
ESH5	1,323		FUTURE S&P500 EMINI MAR 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/20/2015	CME	12/30/2014	2,024.6000	03/16/2015	2,022.1800	SALE	159,623	501,048			0001	50
ESM5	742		FUTURE S&P500 EMINI JUN 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/19/2015	CME	05/12/2015	2,056.2900	06/10/2015	2,088.4400	SALE	(1,192,928)	(1,192,928)			0001	50
ESU5	1,174		FUTURE S&P500 EMINI SEP 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/18/2015	CME	08/26/2015	2,062.9600	09/14/2015	1,950.5100	SALE	6,600,605	6,600,605			0001	50
ESZ5	2,069		FUTURE S&P500 EMINI DEC 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/18/2015	CME	10/12/2015	1,950.1600	12/11/2015	2,029.1900	SALE	(8,175,623)	(8,175,623)			0001	50
FVU5	220		FUTURE US 5YR NOTE SEP 15	DEBT SECURITIES	SCHEDULE D	INTEREST	09/30/2015	CBOT	06/15/2015	118.6700	08/27/2015	120.2700	SALE	(352,850)	(352,850)			0002	1,000
FVZ5	220		FUTURE US 5YR NOTE DEC 15	DEBT SECURITIES	SCHEDULE D	INTEREST	12/31/2015	CBOT	08/27/2015	119.8800	09/18/2015	119.9900	SALE	(25,326)	(25,326)			0002	1,000
MESH5	420		FUTURE MSCI EMER MKT MIN MAR 15	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	03/20/2015	ICE	01/15/2015	934.0000	03/16/2015	933.2500	SALE	15,889	15,889			0001	50
MESM5	420		FUTURE MSCI EMER MKT MIN JUN 15	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	06/19/2015	ICE	03/16/2015	925.9000	06/10/2015	967.1000	SALE	(866,187)	(866,187)			0001	50
MESU5	670		FUTURE MSCI EMER MKT MIN SEP 15	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	09/18/2015	ICE	07/09/2015	941.8800	08/13/2015	860.8900	SALE	2,712,983	2,712,983			0001	50
MFSH5	175		FUTURE EMINI MSCI EAFE INDEX MAR 15	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	03/20/2015	ICE	12/15/2014	1,718.4900	01/22/2015	1,784.8400	SALE	(580,562)	(221,312)			0001	50
TUU5	670		FUTURE US 2YR NOTE SEP 15	DEBT SECURITIES	SCHEDULE D	INTEREST	09/30/2015	CBOT	07/14/2015	109.3700	08/27/2015	109.6300	SALE	(351,854)	(351,854)			0002	2,000
TUZ5	670		FUTURE US 2YR NOTE DEC 15	DEBT SECURITIES	SCHEDULE D	INTEREST	12/31/2015	CBOT	08/27/2015	109.4100	11/17/2015	109.2400	SALE	225,640	225,640			0002	2,000
USH5	500		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	INTEREST	03/20/2015	CBOT	12/12/2014	146.7600	02/26/2015	146.9200	SALE	(80,757)	(2,632)			0002	1,000
USM5	364		FUTURE US LONG BOND JUN 15	DEBT SECURITIES	SCHEDULE D	INTEREST	06/19/2015	CBOT	03/12/2015	161.8000	05/07/2015	158.1800	SALE	1,318,468	1,318,468			0002	1,000
1349999. Subtotal - Short Futures - Hedging Other														(592,879)	185,921			XXX	XXX
1389999. Subtotal - Short Futures														(345,832)	391,160			XXX	XXX
1399999. Subtotal - Hedging Effective														348,767	306,959			XXX	XXX
1409999. Subtotal - Hedging Other														(592,879)	185,921			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1419999. Subtotal - Replication														150,565	150,565			XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(93,547)	643,446			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	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 December 31 of Current Year

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	38,312,090	(4,458,825)	38,312,090	29,788,568	(4,458,825)	29,788,568	4,898,080	4,898,080
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	868,854	1,214,346		345,492	1,214,346		345,492	53,699	53,699
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,528,000	2,493,898			2,554,072		26,072	43,452	9,351
CITIBANK N.A.	E57ODZIWZ7FF32TWEFA76	Y	Y	3,055,235	1,205,146	(82,123)		3,023,413	(82,123)		202,620	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y		246,415		246,415	246,415		246,415		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		195,857		195,857	195,857		195,857	10,847	10,847
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		2,393,777	(758,866)	1,634,911	2,393,777	(758,866)	1,634,911	74,858	74,858
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	4,680,000	4,035,351	(143,604)		4,531,242	(143,604)		147,769	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	23,229	10,878			10,878				
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		55,250		55,250	55,250		55,250		
0299999. Total NAIC 1 Designation				11,155,318	11,850,919	(984,592)	2,477,925	14,225,250	(984,592)	2,503,997	533,245	148,754
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Y	Y		238,662		238,662	238,662	(7,771,344)		100,404,110	100,404,110
0399999. Total NAIC 2 Designation					238,662		238,662	238,662	(7,771,344)		100,404,110	100,404,110
0899999. Aggregate Sum of Central Clearinghouses				962,782	409,708			939,520			80,000,000	79,446,925
0999999 - Gross Totals				12,118,100	50,811,379	(5,443,417)	41,028,677	45,192,001	(13,214,762)	32,292,565	185,835,435	184,897,870
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					50,811,379	(5,443,417)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	Other	3137EA-DG-1	FREDDIE MAC	6,769,366	6,719,000	6,718,368	05/30/2019	V
GOLDMAN, SACHS & CO. (CME)	Cash		CASH	2,420,000	2,420,000	2,420,000		I
JPMORGAN CHASE BANK, N.A. (CME)	Cash		CASH	7,000,000	7,000,000	7,000,000		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,191,625	1,191,625	1,191,625		I
0199999 - Total				17,380,991	17,330,625	17,329,993	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Other	312946-ZF-6	FREDDIE MAC	868,854	2,030,000	XXX	04/01/2041	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	2,528,000	2,528,000	XXX		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	3,055,235	3,055,235	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	4,680,000	4,680,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	962,782	962,782	XXX		V
0299999 - Total				12,118,100	13,279,246	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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		13,138,476	13,138,476	01/04/2016
9099999. Total - Cash (Schedule E Part 1 type)				13,138,476	13,138,476	XXX
9999999 - Totals				13,138,476	13,138,476	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 13,138,476 Book/Adjusted Carrying Value $ 13,138,476
2. Average balance for the year Fair Value $ 21,298,641 Book/Adjusted Carrying Value $ 21,298,641
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 13,138,476 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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			31,218,917	31,218,917	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			26,019,396	26,019,396	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,028	5,028	
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			22,925,651	22,925,651	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				80,168,992	80,168,992	XXX
00038B-A4-3	ABB TREASURY CENTER USA INC			12,499,610	12,499,740	01/04/2016
00287B-AC-3	ABBVIE INC			5,499,263	5,498,992	01/12/2016
04956L-AK-5	ATMOS ENERGY CORP			6,998,397	6,997,060	01/19/2016
06538B-AK-9	BANK OF TOKYO MITSUBISHI UFJ LTD (			45,490,764	45,490,445	01/19/2016
13443C-AB-7	CAMPBELL SOUP COMPANY			3,774,630	3,774,318	01/11/2016
13639C-A7-0	CANADIAN NATIONAL RAILWAY COMPANY			5,999,652	5,999,530	01/07/2016
14177T-A4-6	CARGILL GLOBAL FUNDING PLC			5,999,874	5,999,815	01/04/2016
17181A-AK-8	CIGNA CORPORATION			12,497,138	12,495,313	01/19/2016
20911L-AB-5	CONSOLIDATED EDISON COMPANY OF NEW			18,497,762	18,496,711	01/11/2016
41805B-A4-8	HASBRO INC			10,749,545	10,749,489	01/04/2016
69354G-A4-3	PPL CAPITAL FUNDING INC			16,999,286	16,998,712	01/04/2016
74433G-A4-8	PRUDENTIAL FUNDING LLC			12,499,651	12,499,688	01/04/2016
87183A-A4-5	SYSCO CORP			16,999,337	16,999,292	01/04/2016
91058T-A4-8	UNITEDHEALTH GROUP INC			7,999,688	7,999,687	01/04/2016
91820L-A4-2	VF CORPORATION			21,498,781	21,499,086	01/04/2016
92780J-AF-8	VIRGINIA ELECTRIC AND POWER COMPAN			8,267,553	8,266,923	01/15/2016
97670R-A6-2	WISCONSIN GAS CO			10,999,329	10,999,144	01/06/2016
04956L-A4-1	ATMOS ENERGY CORP			6,199,758	6,199,602	01/04/2016
13639C-AB-1	CANADIAN NATIONAL RAILWAY COMPANY			3,999,604	3,999,478	01/11/2016
24710R-A5-0	DELMARVA POWER AND LIGHT COMPANY			1,399,924	1,399,891	01/05/2016
43851T-AN-6	HONEYWELL INTERNATIONAL			9,598,205	9,597,648	01/22/2016
67705A-A4-6	OGLETHORPE POWER CORP			7,749,698	7,749,677	01/04/2016
74018K-AE-0	PRECISION CASTPARTS CORP.			9,798,687	9,798,549	01/14/2016
97670R-A7-0	WISCONSIN GAS CO			30,997,768	30,997,313	01/07/2016
00937A-AC-9	AIRGAS INC			2,489,642	2,489,544	01/12/2016
17181A-AM-4	CIGNA CORPORATION			6,998,201	6,997,083	01/21/2016
22440A-A4-1	CRANE CO			3,999,831	3,999,817	01/04/2016
23585L-A4-0	DANAHER CORPORATION			7,499,768	7,499,769	01/04/2016
29101A-AM-6	EMERSON ELECTRIC CO			2,699,576	2,699,370	01/21/2016
72018T-A6-2	PIEDMONT NATURAL GAS COMPANY INC.			19,799,030	19,798,460	01/06/2016
91058T-AK-2	UNITEDHEALTH GROUP INC			3,499,199	3,498,793	01/19/2016
13443C-A8-4	CAMPBELL SOUP COMPANY			4,099,721	4,099,442	01/08/2016
22404A-A5-2	COX ENTERPRISES			849,954	849,923	01/05/2016
27886L-A6-2	ECOLAB INC.			999,934	999,917	01/06/2016
50104L-A4-5	KROGER CO. (THE)			638,973	638,965	01/04/2016
72018T-A7-0	PIEDMONT NATURAL GAS COMPANY INC.			999,942	999,900	01/07/2016
91302C-AC-1	UNITED TECH CORP			1,749,749	1,749,572	01/12/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				349,337,422	349,326,656	XXX
9999999 - Totals				429,506,414	429,495,648	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 19,795,072 — Book/Adjusted Carrying Value $ 19,788,163
2. Average balance for the year — Fair Value $ 407,371,722 — Book/Adjusted Carrying Value $ 407,367,621

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, New York		0.010	9,920	2,383	29,025,196	XXX
Bank of New York Mellon	New York, New York		0.010	136	11	375,487	XXX
Citibank N.A.	New York, New York		0.020	3,195	148	39,715,109	XXX
BMO Harris Bank N.A.	Chicago, Illinois					(23,159,331)	XXX
J.P. Morgan Chase Bank N.A.	New York, New York					2,803,252	XXX
The Northern Trust Company	Chicago, Illinois					(19,868,833)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					(17,642,269)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					567,118	XXX
UMB Bank N.A.	Kansas City, Missouri					(1,828,325)	XXX
US Bank	St. Paul, Minnesota					275,456	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	13,251	2,542	10,262,858	XXX
0299998 Deposits in ... depositories which 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	13,251	2,542	10,262,858	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	13,251	2,542	10,262,858	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	46,085,679	4. April	65,677,226	7. July	103,107,070	10. October	17,324,411
2. February	76,260,767	5. May	13,812,890	8. August	81,694,622	11. November	35,704,060
3. March	96,209,758	6. June	30,600,937	9. September	113,089,306	12. December	10,262,858

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/30/2015		01/07/2016	17,499,971		5
TREASURY BILL		12/31/2015		01/14/2016	8,019,896		8
TREASURY BILL		12/30/2015		01/21/2016	9,999,803		10
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					35,519,670		23
0599999. Total - U.S. Government Bonds					35,519,670		23
ONTARIO (PROVINCE OF)		12/29/2015		01/28/2016	12,531,334		407
ONTARIO (PROVINCE OF)		12/31/2015		02/16/2016	4,997,381		57
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					17,528,714		464
1099999. Total - All Other Government Bonds					17,528,714		464
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		12/31/2015		01/04/2016	12,499,740		87
ABBVIE INC		12/17/2015		01/12/2016	5,498,992		1,375
AIRGAS INC		12/28/2015		01/04/2016	5,214,718		377
AIRGAS INC		12/31/2015		01/12/2016	2,489,544		42
ANTHEM INC		12/21/2015		01/04/2016	14,999,175		3,025
ATMOS ENERGY CORP		12/17/2015		01/04/2016	6,199,602		1,989
ATMOS ENERGY CORP		12/18/2015		01/19/2016	6,997,060		2,287
BANK OF TOKYO MITSUBISHI UFJ LTD (		12/18/2015		01/19/2016	45,490,445		7,931
BAXTER INTERNATIONAL INC.		12/30/2015		01/07/2016	14,998,500		250
CAMPBELL SOUP COMPANY		12/30/2015		01/08/2016	4,099,442		159
CAMPBELL SOUP COMPANY		12/30/2015		01/11/2016	3,774,318		136
CANADIAN NATIONAL RAILWAY COMPANY		12/21/2015		01/07/2016	5,999,530		862
CANADIAN NATIONAL RAILWAY COMPANY		12/24/2015		01/08/2016	4,999,601		456
CANADIAN NATIONAL RAILWAY COMPANY		12/24/2015		01/11/2016	5,999,217		783
CARGILL GLOBAL FUNDING PLC		12/18/2015		01/04/2016	5,999,815		863
CIGNA CORPORATION		12/17/2015		01/19/2016	12,495,313		3,906
CIGNA CORPORATION		12/17/2015		01/21/2016	6,997,083		2,188
CONSOLIDATED EDISON COMPANY OF NEW		12/17/2015		01/11/2016	28,494,933		7,600
COX ENTERPRISES		12/29/2015		01/05/2016	849,923		58
CRANE CO		12/31/2015		01/04/2016	3,999,817		61
DANAHER CORPORATION		12/30/2015		01/04/2016	9,949,681		271
JOHN DEERE CAPITAL CORPORATION		12/31/2015		01/14/2016	9,094,015		76
DELMARVA POWER AND LIGHT COMPANY		12/22/2015		01/04/2016	2,909,806		647
DELMARVA POWER AND LIGHT COMPANY		12/29/2015		01/05/2016	1,399,891		82
DOMINION GAS HOLDINGS LLC		12/02/2015		01/19/2016	4,998,500		2,500
ECOLAB INC.		12/30/2015		01/06/2016	999,917		33
EMERSON ELECTRIC CO		12/18/2015		01/21/2016	2,699,370		441
FLORIDA POWER AND LIGHT CO		12/31/2015		01/04/2016	999,975		8
HASBRO INC		12/31/2015		01/04/2016	10,749,489		170
HONEYWELL INTERNATIONAL		12/18/2015		01/22/2016	9,597,648		1,568
KROGER CO. (THE)		12/31/2015		01/04/2016	8,338,548		429
MEDTRONIC GLOBAL HOLDINGS SCA		12/17/2015		01/19/2016	2,999,130		725
NATIONAL RURAL UTILITIES COOP FINA		12/18/2015		01/06/2016	18,708,961		2,910
OGLETHORPE POWER CORP		12/16/2015		01/04/2016	7,749,677		1,722
PPL CAPITAL FUNDING INC		12/21/2015		01/04/2016	16,998,712		4,724
PIEDMONT NATURAL GAS COMPANY INC.		12/30/2015		01/06/2016	22,998,167		3,208
PIEDMONT NATURAL GAS COMPANY INC.		12/22/2015		01/07/2016	999,900		167
PRECISION CASTPARTS CORP.		12/18/2015		01/14/2016	9,798,549		1,563
PRECISION CASTPARTS CORP.		12/21/2015		01/19/2016	16,886,031		2,426
PRUDENTIAL FUNDING LLC		12/31/2015		01/04/2016	12,499,688		104
SAN DIEGO GAS AND ELECTRIC CO		12/28/2015		01/13/2016	4,999,167		278
SYSCO CORP		12/31/2015		01/04/2016	16,999,292		236
TELSTRA CORP LTD		12/21/2015		01/19/2016	4,998,950		642
UNITEDHEALTH GROUP INC		12/31/2015		01/04/2016	12,889,495		168
UNITEDHEALTH GROUP INC		12/22/2015		01/05/2016	5,414,609		978
UNITEDHEALTH GROUP INC		12/17/2015		01/19/2016	3,498,793		1,006
UNITED TECH CORP		12/31/2015		01/12/2016	1,749,572		39
VF CORPORATION		12/31/2015		01/04/2016	21,499,086		305
VIRGINIA ELECTRIC AND POWER COMPAN		12/17/2015		01/15/2016	8,266,923		2,225
WISCONSIN GAS CO		12/17/2015		01/06/2016	10,999,144		2,567
WISCONSIN GAS CO		12/18/2015		01/07/2016	30,997,313		6,269
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					491,784,764		72,920

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					491,784,764		72,920
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					544,833,148		73,407
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					544,833,148		73,407
8699999 - Total Cash Equivalents					544,833,148		73,407

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			180,551	231,438
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	5,362,562	5,496,764		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			624,401	785,719
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			178,377	226,563
33. New York NY	B	LIFE INSURANCE			11,028,452	13,443,060
34. North Carolina NC	B	LIFE INSURANCE			429,981	522,037
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,362,562	5,496,764	12,441,763	15,208,817
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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