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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)

Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)

alop5@allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

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

OTHER

DOGAN CIVGIN, President, Emerging Businesses	THOMAS FREDERICK CLARKSON #, Executive Vice President	JAMES DAVID DeVRIES, Executive Vice President
MARY JANE FORTIN, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SANJAY GUPTA, Executive Vice President
SUREN GUPTA, Executive Vice President	HARRIET KREATSOULAS HARTY, Executive Vice President	WILLIAM GUY HILL, Executive Vice President
KATHERINE ANNE MABE, Executive Vice President	SAMUEL HENRY PILCH,*, Senior Group Vice President	DAVID PRENDERGAST #, Executive Vice President
JOHN MARK RHODES, Executive Vice President	MICHAEL JOHN ROCHE, Executive Vice President	STEVEN EMIL SHEBIK, Chief Financial Officer
STEVEN PAUL SORENSON, Executive Vice President		

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JUDITH PEPPLE GREFFIN	SANJAY GUPTA
SUREN GUPTA	HARRIET KREATSOULAS HARTY	SUSAN LeSUEUR LEES
JOHN MARK RHODES	STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON, II
MATTHEW EVAN WINTER		

State of Illinois
County of Cook
SS:

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

MATTHEW EVAN WINTER President	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Treasurer

Subscribed and sworn to before me this 6TH day of MAY 2016

Miguel Saucedo

MIGUEL SAUCEDO
NOTARY
11/04/2016

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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	23,924,585,823		23,924,585,823	25,036,009,077
2.	Stocks:				
	2.1 Preferred stocks	59,851,609		59,851,609	68,348,329
	2.2 Common stocks	7,919,402,742	4,885,183	7,914,517,559	7,630,304,094
3.	Mortgage loans on real estate:				
	3.1 First liens	294,332,937		294,332,937	295,717,767
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	258,866,022		258,866,022	264,471,873
	4.2 Properties held for the production of income (less $ .... encumbrances)	76,274,342		76,274,342	77,061,260
	4.3 Properties held for sale (less $ .... encumbrances)	1,744,980		1,744,980	2,000,000
5.	Cash ($ (616,103,027)), cash equivalents ($ 1,108,296,262) and short-term investments ($ 248,759,534)	740,952,769		740,952,769	242,676,421
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives	6,401,342		6,401,342	12,312,619
8.	Other invested assets	3,362,892,066	15,971,746	3,346,920,320	3,253,647,695
9.	Receivables for securities	72,420,547		72,420,547	67,580,434
10.	Securities lending reinvested collateral assets	24,769,310		24,769,310	21,873,700
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	36,742,494,489	20,856,929	36,721,637,560	36,972,003,268
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	219,171,032		219,171,032	217,491,794
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,210,142,382	12,420,722	1,197,721,660	1,178,785,350
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	3,306,411,208	2,749,310	3,303,661,898	3,346,744,279
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)	2,334,789	233,479	2,101,310	2,101,310
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	55,416,248		55,416,248	63,916,351
	16.2 Funds held by or deposited with reinsured companies	190,937	112,508	78,429	539,028
	16.3 Other amounts receivable under reinsurance contracts	12		12	11
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,388,466,318	196,770,927	1,191,695,391	1,194,417,506
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	352,132,812	287,608,602	64,524,210	65,294,001
21.	Furniture and equipment, including health care delivery assets ($ ....)	288,312,135	288,312,135		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	176,977,273		176,977,273	171,126,777
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	264,859,269	207,146,077	57,713,192	58,750,224
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,006,908,904	1,016,210,689	42,990,698,215	43,271,169,901
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	44,006,908,904	1,016,210,689	42,990,698,215	43,271,169,901
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	54,113,198	4,872	54,108,326	54,496,176
2502.	Prepaid assessments	108,282,762	105,153,819	3,128,943	3,056,715
2503.	Collateral	267,590		267,590	864,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	102,195,719	101,987,386	208,333	333,333
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	264,859,269	207,146,077	57,713,192	58,750,224

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,731,953,221)	12,529,962,626	12,113,006,788
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,064,346	632,298
3.	Loss adjustment expenses	3,522,360,658	3,392,316,422
4.	Commissions payable, contingent commissions and other similar charges	186,961,516	176,134,068
5.	Other expenses (excluding taxes, licenses and fees)	722,434,473	893,174,398
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	83,739,703	103,694,534
7.1	Current federal and foreign income taxes (including $ (39,853,828) on realized capital gains (losses))	41,925,286	111,206,691
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 157,721,546 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	9,586,201,866	9,781,900,159
10.	Advance premium	343,563,598	292,057,689
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,125,436	1,089,592
13.	Funds held by company under reinsurance treaties	1,769,823	2,599,527
14.	Amounts withheld or retained by company for account of others	28,273,608	30,516,762
15.	Remittances and items not allocated	26,677,114	16,595,990
16.	Provision for reinsurance (including $ certified)	39,495,204	42,809,269
17.	Net adjustments in assets and liabilities due to foreign exchange rates	2,847	15,532
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	172,937,482	224,950,750
20.	Derivatives	11,132,264	3,274,964
21.	Payable for securities	242,774,219	117,997,778
22.	Payable for securities lending	295,636,273	289,636,140
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	385,256,234	359,288,309
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	28,223,294,576	27,952,897,659
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	28,223,294,576	27,952,897,659
29.	Aggregate write-ins for special surplus funds	40,259,614	50,160,962
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,380,684,692	3,369,449,309
35.	Unassigned funds (surplus)	11,342,556,033	11,894,758,671
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	14,767,403,639	15,318,272,242
38.	Totals (Page 2, Line 28, Col. 3)	42,990,698,215	43,271,169,901
	DETAILS OF WRITE-INS		
2501.	Accounts payable	193,336,391	185,205,291
2502.	Reserve for uncashed checks	123,651,002	122,342,632
2503.	Commitment to invest in limited partnership - letter of credit	44,276,831	44,276,831
2598.	Summary of remaining write-ins for Line 25 from overflow page	23,992,010	7,463,555
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	385,256,234	359,288,309
2901.	Deferred gain on sale/leaseback	35,458,323	36,439,125
2902.	SCOR retroactive reinsurance account	4,801,291	13,721,837
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	40,259,614	50,160,962
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,516,147,828)	1,660,299,963	1,773,783,350	6,904,393,509
	1.2 Assumed (written $ 5,384,444,741)	5,449,347,330	5,045,852,124	20,957,176,983
	1.3 Ceded (written $ 85,553,475)	98,909,906	109,540,379	416,738,078
	1.4 Net (written $ 6,815,039,094)	7,010,737,387	6,710,095,095	27,444,832,414
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,467,857,741):			
	2.1 Direct	811,672,708	882,305,781	3,486,148,710
	2.2 Assumed	3,631,193,939	2,945,576,414	12,935,915,158
	2.3 Ceded	46,050,167	117,414	103,815,764
	2.4 Net	4,396,816,480	3,827,764,780	16,318,248,104
3.	Loss adjustment expenses incurred	843,627,740	697,537,810	2,918,123,508
4.	Other underwriting expenses incurred	1,727,371,727	1,802,067,066	7,075,191,705
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	6,967,815,947	6,327,369,656	26,311,563,316
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	42,921,440	382,725,439	1,133,269,097
	INVESTMENT INCOME			
9.	Net investment income earned	244,486,433	266,099,830	1,411,718,053
10.	Net realized capital gains (losses) less capital gains tax of $ (39,853,828)	(70,890,062)	21,189,543	(229,249,572)
11.	Net investment gain (loss) (Lines 9 + 10)	173,596,371	287,289,373	1,182,468,481
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 25,693,653)	(25,693,653)	(21,365,257)	(98,007,245)
13.	Finance and service charges not included in premiums	58,711,503	56,920,689	219,986,007
14.	Aggregate write-ins for miscellaneous income	(4,217,192)	(1,225,216)	(11,462,179)
15.	Total other income (Lines 12 through 14)	28,800,658	34,330,216	110,516,582
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	245,318,469	704,345,028	2,426,254,161
17.	Dividends to policyholders			9,936
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	245,318,469	704,345,028	2,426,244,225
19.	Federal and foreign income taxes incurred	97,354,271	228,404,393	720,806,343
20.	Net income (Line 18 minus Line 19)(to Line 22)	147,964,198	475,940,635	1,705,437,881
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,318,272,241	16,265,562,743	16,265,562,743
22.	Net income (from Line 20)	147,964,198	475,940,635	1,705,437,881
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 54,828,206	156,321,377	165,289,217	(199,942,933)
25.	Change in net unrealized foreign exchange capital gain (loss)	27,214,246	(45,041,727)	(48,295,499)
26.	Change in net deferred income tax	15,656,347	24,996,633	65,509,557
27.	Change in nonadmitted assets	(11,469,219)	(45,265,219)	(300,308,888)
28.	Change in provision for reinsurance	3,314,065	907,269	10,568,100
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in		1,200,000	1,200,000
	32.2 Transferred from surplus (Stock Dividend)		(1,200,000)	(1,200,000)
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	11,235,383	36,116,916	43,772,281
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(900,797,000)	(1,048,455,000)	(2,313,455,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(308,000)	(3,482,371)	89,424,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(550,868,603)	(438,993,648)	(947,290,501)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,767,403,639	15,826,569,095	15,318,272,241
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	(4,382,759)	(122,309)	(36,798)
1402.	Allocated share of loss on sale of fixed assets	(773,749)	(1,069,874)	(10,101,691)
1403.	Fines and penalties	939,316	(33,033)	(1,323,690)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,217,192)	(1,225,216)	(11,462,179)
3701.	Transition obligation for postretirement benefits	(308,000)	(3,482,371)	89,424,000
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(308,000)	(3,482,371)	89,424,000

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,893,142,475	6,669,174,076	27,658,395,789
2.	Net investment income	280,083,324	297,681,727	1,428,731,125
3.	Miscellaneous income	28,800,658	34,330,216	110,516,582
4.	Total (Lines 1 to 3)	7,202,026,457	7,001,186,018	29,197,643,497
5.	Benefit and loss related payments	3,971,360,538	3,665,601,824	15,557,478,943
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,612,486,454	2,658,620,514	9,950,668,958
8.	Dividends paid to policyholders			9,936
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	126,781,848	191,313,848	930,963,376
10.	Total (Lines 5 through 9)	6,710,628,840	6,515,536,187	26,439,121,213
11.	Net cash from operations (Line 4 minus Line 10)	491,397,617	485,649,831	2,758,522,283
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,078,697,171	7,610,583,342	20,968,796,541
	12.2 Stocks	1,249,227,976	858,439,034	2,850,980,097
	12.3 Mortgage loans	1,392,339	36,845,091	86,030,960
	12.4 Real estate			48,950
	12.5 Other invested assets	69,280,739	161,566,841	563,048,082
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	301,117	(513,366)	(710,153)
	12.7 Miscellaneous proceeds	115,002,016	71,963,161	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,513,901,358	8,738,884,103	24,468,194,477
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,184,431,650	6,929,322,564	20,213,743,021
	13.2 Stocks	1,461,939,706	769,503,175	3,420,420,697
	13.3 Mortgage loans			12,000,000
	13.4 Real estate	611,246	2,427,218	131,542,307
	13.5 Other invested assets	147,343,622	204,557,441	711,823,366
	13.6 Miscellaneous applications			24,605,943
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,794,326,224	7,905,810,398	24,514,135,334
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	719,575,134	833,073,705	(45,940,857)
	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	11,235,383	36,116,916	43,772,281
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	661,568,254	1,048,455,000	2,313,455,000
	16.6 Other cash provided (applied)	(62,363,533)	(138,838,983)	(82,518,006)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(712,696,404)	(1,151,177,067)	(2,352,200,725)
	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)	498,276,348	167,546,469	360,380,701
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	242,676,421	(117,704,280)	(117,704,280)
	19.2 End of period (Line 18 plus Line 19.1)	740,952,769	49,842,189	242,676,421

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

20.0001.	Dividends to parent in the form of non-cash invested assets	239,228,746		
20.0002.	Portfolio investments exchanged	174,466,920		924,533,436
20.0003.	Other invested assets disposal	10,011,937		19,270,514
20.0004.	Donations	7,904,037		
20.0005.	Stock dividends received	5,441,414		11,697,877
20.0006.	Other invested assets acquisition	1,967,802		
20.0007.	Capital contribution to subsidiaries in the form of non-cash invested assets	1,954,323		
20.0008.	Real estate capital expenditure	52,993		
20.0009.	Decrease in commitment on low income housing investments	27,726		38,632
20.0010.	Dividends from subsidiaries in the form of non-cash invested assets			182,801,828

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

20.0011. Commitment to invest in limited partnership - letter of credit			44,276,831
20.0012. Porfolio other invested assets reclassed to real estate			2,600,000
20.0013. Proceeds from bonds sold, matured, or repaid		69,806,325	
20.0014. Proceeds from equities sold		19,359,808	
20.0015. Cost of bonds acquired		66,568,638	
20.0016. Cost of equities acquired		25,218,045	

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2015 Annual Statement notes: 1(B), 2-4, 5(A-C, F-H, K), 6-8, 9(A, B, D-G), 10(E-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-F), 15, 17(A), 18, 19, 21, 23, 24(A-E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2016 and 2015.

(in millions)		State of Domicile	March 31, 2016	December 31, 2015
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	Illinois	$ 148	$ 1,705
(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	$ 148	$ 1,705
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 14,767	$ 15,318
(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	$ 14,767	$ 15,318

C. Investments

Loan-backed and structured securities ("LBASS") with a NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with a NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis.

5. Investments

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 other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2016			2015		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ 5	$ -	$ 5
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	275	3	272	40	-	42
c. Present value of cash flows expected to be collected is less than the amortized cost basis	18	1	17	16	-	18
d. Total 1st Quarter	$ 293	$ 4	$ 289	$ 61	$ -	$ 65
OTTI recognized 2nd Quarter						
e. Intent to sell				$ 4	$ -	$ 4
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				209	2	207
g. Present value of cash flows expected to be collected is less than the amortized cost basis				17	-	17
h. Total 2nd Quarter				$ 230	$ 2	$ 228
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 3	$ -	$ 3
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				148	2	145
k. Present value of cash flows expected to be collected is less than the amortized cost basis				24	2	19
l. Total 3rd Quarter				$ 175	$ 4	$ 167
OTTI recognized 4th Quarter						
m. Intent to sell				$ 2	$ -	$ 2
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				422	5	417
o. Present value of cash flows expected to be collected is less than the amortized cost basis				10	1	7
p. Total 4th Quarter				$ 434	$ 6	$ 426
q. Annual Aggregate Total		$ 4			$ 12	

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. For these impaired LBASS the amortized cost after LBASS will be equal to the fair value at the time of the OTTI and not the present value of the projected cash flows.

NOTES TO FINANCIAL STATEMENTS

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
143108AA6	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2016
32052JAA6	$ 3	$ 3	-	$ 3	$ 4	03/31/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2016
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
759950FX1	$ 5	$ 5	-	$ 5	$ 5	03/31/2016
82842RAJ9	$ 3	$ 2	1	$ 2	$ 1	03/31/2016
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2016
Total			$ 1			
225470M42	$ 2	$ 2	$ -	$ 2	$ 5	03/31/2015
32052JAA6	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2015
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
759950FX1	$ 6	$ 6	-	$ 6	$ 6	03/31/2015
94984SAA9	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
225470M42	$ 2	$ 2	-	$ 2	$ 3	06/30/2015
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2015
64015@AD9	$ -	$ -	-	$ -	$ 1	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
759950FX1	$ 6	$ 6	-	$ 6	$ 6	06/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2015
64015@AD9	$ -	$ -	-	$ -	$ -	09/30/2015
64090AAE4	$ 3	$ 2	-	$ 2	$ 2	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
759950FX1	$ 5	$ 5	-	$ 5	$ 5	09/30/2015
82842RAJ9	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
143108AA6	$ 2	$ 2	-	$ 2	$ 2	12/31/2015
14844RAA9	$ 1	$ 1	-	$ 1	$ -	12/31/2015
64129VAB9	$ 7	$ 6	1	$ 6	$ 5	12/31/2015
86176Y201	$ 4	$ 4	-	$ 3	$ 3	12/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ -	12/31/2015
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2015
Total			$ 3			

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)

		March 31, 2016	December 31, 2015
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (3)	$ (8)
	2. 12 months or longer	$ (9)	$ (7)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 209	$ 334
	2. 12 months or longer	$ 284	$ 288

5. As of March 31, 2016, the aggregate amount of unrealized losses related to LBASS was $12 million. Of the $12 million of unrealized losses, $9 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other than temporarily impaired. Of the $9 million of unrealized losses, $7 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 March 31, 2016, the remaining $3 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost and below investment grade LBASS. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

   As of March 31, 2016, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis. As of March 31, 2016, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)		March 31, 2016		December 31, 2015
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	299	$	293

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of March 31, 2016 or December 31, 2015.

J. Offsetting and Netting of Assets and Liabilities

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

9. Income Taxes

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

(in millions)		(1) 3/31/2016		(2) 3/31/2015		(3) (Col 1-2) Change
1. Current Income Tax						
(a) Federal	$	97	$	228	$	(131)
(b) Foreign		-		-		-
(c) Subtotal	$	97	$	228	$	(131)
(d) Federal income tax on net capital gains		(40)		38		(78)
(e) Utilization of capital loss carry-forwards		-		-		-
(f) Other		-		-		-
(g) Federal and foreign income taxes incurred	$	57	$	266	$	(209)

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

A.,
B. &
C. The Company paid a total of $901 million of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first three months of 2016. See Note 13, Part 4 for details.

There were no other transactions entered into by the Company with related parties in 2016 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:

(in millions)		March 31, 2016		December 31, 2015
Esurance Property and Casualty Insurance Company	$	97	$	105
Esurance Insurance Company		37		34
The Allstate Corporation		31		80
Allstate Fire and Casualty Insurance Company		5		3
Ivantage Select Agency, Inc.		2		2
Allstate Motor Club, Inc.		1		1
Total	$	173	$	225

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of March 31, 2016 or December 31, 2015.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first three months ended March 31:

	Pension Benefits				Postretirement Benefits				Special or Contractual Benefits Per SSAP No. 11			
(in millions)		2016		2015		2016		2015		2016		2015
a. Service cost	$	-	$	-	$	1	$	1	$	-	$	-
b. Interest cost		-		-		2		3		-		-
c. Expected return on plan assets		-		-		-		-		-		-
d. Transition asset or obligation		-		-		-		-		-		-
e. Gains and losses		-		-		(3)		1		-		-
f. Prior service cost or credit		-		-		3		3		-		-
g. Gain or loss recognized due to a settlement or curtailment		-		-		-		-		-		-
h Total net periodic benefit cost	$	-	$	-	$	3	$	8	$	-	$	-

NOTES TO FINANCIAL STATEMENTS

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

4. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2016	2015
February 2	$ 450	$ 450
February 25	209	450
March 31	-	148
April 23	-	350
May 12	-	300
July 20	-	215
September 29	-	200
December 18	-	200
Total	$ 659	$ 2,313

In addition, the Company paid an ordinary dividend of bonds with fair values of $239 million and accrued interest of $3 million to AIH on February 25, 2016.

10. Cumulative unrealized gains and losses increased unassigned funds by $1.43 billion and $1.25 billion as of March 31, 2016 and December 31, 2015, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is defending certain matters in the U.S. District Court for the Eastern District of Pennsylvania relating to the Company's agency program reorganization announced in 1999. The principal focus in these matters to date related to a release of claims signed by the vast majority of the former agents whose employment contracts were terminated in the reorganization program. These matters include the following:

Romero I: In 2001, approximately 32 former employee agents, on behalf of a putative class of approximately 6,300 former employee agents, filed a putative class action alleging claims for age discrimination under the Age Discrimination in Employment Act ("ADEA"), interference with benefits under Employee Retirement Income Security Act ("ERISA"), breach of contract, and breach of fiduciary duty. Plaintiffs also assert a claim for a declaratory judgment that the release of claims constitutes unlawful retaliation and should be set aside. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits.

Romero II: A putative nationwide class action was also filed in 2001 by former employee agents alleging various violations of ERISA ("*Romero II*"). This action has been consolidated with *Romero I*. The *Romero II* plaintiffs, most of whom are also plaintiffs in *Romero I*, are challenging certain amendments to the Agents Pension Plan and seek to have service as exclusive agent independent contractors count toward eligibility for benefits under the Agents Pension Plan. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including loss of benefits as a result of their conversion to exclusive agent independent contractor status or retirement from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorneys' fees and costs. The court granted the Company's initial motion to dismiss the complaint. The Third Circuit Court of Appeals reversed that dismissal and remanded for further proceedings.

Romero I and *II consolidated proceedings*: In 2004, the court ruled that the release was voidable and certified classes of agents, including a mandatory class of agents who had signed the release, for purposes of effectuating the court's declaratory judgment that the release was voidable. In 2007, the court vacated its ruling and granted the Company's motion for summary judgment on all claims. Plaintiffs appealed and in July 2009, the U.S. Court of Appeals for the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor, remanded the case to the trial court for additional discovery, and instructed the trial court to address the validity of the release after additional discovery. Following the completion of discovery limited to the validity of the release, the parties filed cross motions for summary judgment with respect to the validity of the release. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment, concluding that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised disputed issues of fact to be resolved at trial. Among other things, the court also held that the release, if valid, would bar all claims in *Romero I and II*. On May 23, 2014, plaintiffs moved to certify a class as to certain issues relating to the validity of the release. The court denied plaintiffs' class certification motion on October 6, 2014, stating, among other things, that individual factors and circumstances must be considered to determine whether each release signer entered into the release knowingly and voluntarily. The court entered an order on December 11, 2014, (a) stating that the court's October 6, 2014 denial of class certification as to release-related issues did not resolve whether issues relating to the merits of plaintiffs' claims may be subject to class certification at a later time, and (b) holding that the court's October 6, 2014 order restarted the running of the statute of limitation for any former employee agent who wished to challenge the validity of the release. In an order entered January 7, 2015, the court denied reconsideration of its December 11, 2014 order and clarified that all statutes of limitations to challenge the release would resume running on March 2, 2015. Since the Court's January 7, 2015 order, a total of 459 additional individual plaintiffs have filed separate lawsuits similar to *Romero I* or sought to intervene in the *Romero I* action. Trial proceedings commenced to determine the question of whether the releases of the original named plaintiffs in *Romero I* and *II* were knowingly and voluntarily signed. Additionally, plaintiffs asserted two equitable defenses to the release which were to be determined by the court and not the jury. As to the first trial proceeding involving ten plaintiffs, the jury reached verdicts on June 17, 2015 finding that two plaintiffs signed their releases knowingly and voluntarily and eight plaintiffs did not sign their releases knowingly and voluntarily. On January 28, 2016, the court entered its opinion and judgment finding in Allstate's favor as to all ten plaintiffs on the two equitable defenses to the release. The trial result is not yet final and may be subject to further proceedings. The remaining two trials for the original *Romero I* and *II* plaintiffs were scheduled to commence in the fourth quarter of 2015; however, the order setting these trials was subsequently vacated.

On February 1, 2016, these cases were reassigned to a new judge who initially entered orders addressing pending motions for reconsideration of the dismissal of plaintiffs' state law claims, but then vacated those orders. On April 12, 2016, these cases were again reassigned to a new judge. On May 2, 2016, the new judge entered an order vacating the setting of additional release trials, consolidating all of the original and intervening plaintiffs' claims, and granting leave to file a Consolidated Amended Complaint by May 20, 2016. The court entered a second order on May 2, 2016, scheduling deadlines for completion of discovery and filing of summary judgment motions on the merits of plaintiffs' ERISA and ADEA claims, and setting a non-jury ERISA trial to occur in December 2016. The court's order also sets deadlines for completion of discovery and summary judgment motions with regard to the remaining claims and defenses by the first quarter of 2017, with a jury trial on those claims and defenses to occur in May 2017.

Under its May 2, 2016 orders, the court's focus has turned to the merits of plaintiffs' claims rather than to continuing the proceedings begun in 2009 to determine the validity of plaintiffs' releases. Based on the trial court's February 28, 2014 order in *Romero I* and *II*, if the validity of the release is decided in favor of the Company for any plaintiff, that would preclude any damages or other relief being

NOTES TO FINANCIAL STATEMENTS

awarded to that plaintiff. The final resolution of these matters is subject to various uncertainties and complexities including how trials, post trial motions, possible appeals with respect to the validity of the release, and any rulings on the merits will be resolved.

In the Company's judgment, a loss is not probable.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015
a. Swaps	$ 192	$ 280	$ 363	$ 165
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 192	$ 280	$ 363	$ 165

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

B. Transfer and Servicing of Financial Assets

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

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

C. 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 first quarter of 2016 and 2015, and reacquired within 30 days of the sale date were as follows:

($ in millions)

	2016				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 1	$ 1	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks	None	190	$ 804	$ 801	$ (8)

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

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:

(in millions) Description for each class of asset or liability	March 31, 2016 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 1,318	$ 731	$ 2,049
U.S. special revenue and special assessment obligations	-	-	15	15
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	1,318	749	2,067
Perpetual preferred stocks				
Industrial and miscellaneous	-	12	8	20
Unaffiliated common stocks				
Industrial and miscellaneous	2,671	-	36	2,707
Mutual funds	382	100	22	504
Total unaffiliated common stocks	3,053	100	58	3,211
Derivative assets				
Credit contracts	-	2	-	2
Foreign currency contracts	-	1	-	1
Total derivative assets	-	3	-	3
Total assets at fair value	$ 3,053	$ 1,433	$ 815	$ 5,301
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (8)	$ -	$ (8)
Foreign currency contracts	-	(3)	-	(3)
Total derivative liabilities	-	(11)	-	(11)
Total liabilities at fair value	$ -	$ (11)	$ -	$ (11)

(in millions) Description for each class of asset or liability	December 31, 2015 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ 41	$ 2,588	$ 944	$ 3,573
U.S. special revenue and special assessment obligations	-	-	20	20
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	41	2,588	967	3,596
Perpetual preferred stocks				
Industrial and miscellaneous	-	12	16	28
Unaffiliated common stocks				
Industrial and miscellaneous	2,542	-	35	2,577
Mutual funds	320	94	18	432
Total unaffiliated common stocks	2,862	94	53	3,009
Derivative assets				
Credit contracts	-	3	-	3
Foreign currency contracts	-	2	-	2
Total derivative assets	-	5	-	5
Total assets at fair value	$ 2,903	$ 2,699	$ 1,036	$ 6,638
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Foreign currency contracts	-	(1)	-	(1)
Total derivative liabilities	-	(3)	-	(3)
Total liabilities at fair value	$ -	$ (3)	$ -	$ (3)

There were no transfers between Level 1 and Level 2 during 2016 or 2015.

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 01/01/2016	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	$ 944	$ 36	$ (203)	$ (5)	$ 6
U.S. special revenue and special assessment obligations	20	1	(6)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	16	-	-	(10)	2
Unaffiliated common stocks					
Industrial and miscellaneous	35	-	-	(1)	2
Mutual funds	18	-	-	-	(1)
Total assets and liabilities	$ 1,036	$ 37	$ (209)	$ (16)	$ 9

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2016
Bonds					
Industrial and miscellaneous	$ 21	$ -	$ (51)	$ (17)	$ 731
U.S. special revenue and special assessment obligations	-	-	-	-	15
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	8
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	36
Mutual funds	5	-	-	-	22
Total assets and liabilities	$ 26	$ -	$ (51)	$ (17)	$ 815

Description	Beginning balance as of 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 988	$ 27	$ (481)	$ (1)	$ 6
U.S. special revenue and special assessment obligations	34	5	-	(4)	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	18	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	24	-	-	-	3
Mutual funds	4	-	-	-	-
Total assets and liabilities	$ 1,068	$ 32	$ (481)	$ (5)	$ 15

(continued)

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

Transfers into Level 3 during 2016 and 2015 included securities measured at lower of cost or market and reported at fair value in 2016 and 2015, and at cost in 2015 and 2014. In addition, transfers into Level 3 during 2016 and 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.

Transfers out of Level 3 during 2016 and 2015 included securities measured at lower of cost or market and reported at cost in 2016 and 2015, and fair value in 2015 and 2014. In addition, transfers out of Level 3 during 2016 and 2015 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2016 and 2015 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

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

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

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

   Level 2 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, commercial mortgage-backed securities ("CMBS") 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 CMBS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for 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.

NOTES TO FINANCIAL STATEMENTS

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

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

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, bank loans, CMBS 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. CMBS and 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.

Both U.S. special revenue and special assessment obligations bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds that are not rated by third party credit rating agencies but receive an NAIC designation. Municipal bonds consist of securities that are not rated by third party credit rating agencies but receive an NAIC designation. The primary inputs to the valuation include 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.

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

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

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

Financial assets

(in millions)

	March 31, 2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 22,426	$ 22,117	$ 334	$ 20,834	$ 1,258	$ -
LBASS	$ 1,862	$ 1,808	$ -	$ 1,818	$ 44	$ -
Preferred stocks	$ 85	$ 60	$ -	$ 77	$ 8	$ -
Unaffiliated common stocks	$ 3,212	$ 3,212	$ 3,053	$ 101	$ 58	$ -
Mortgage loans on real estate	$ 300	$ 294	$ -	$ -	$ 300	$ -
Cash equivalents	$ 1,108	$ 1,108	$ 205	$ 903	$ -	$ -
Short-term investments	$ 249	$ 249	$ 172	$ 77	$ -	$ -
Derivatives	$ 12	$ 6	$ -	$ 12	$ -	$ -
Other invested assets:						
Low Income Housing Tax Credit ("LIHTC") property investments	$ 252	$ 248	$ -	$ -	$ 252	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Securities lending reinvested collateral	$ 25	$ 25	$ -	$ 25	$ -	$ -

	December 31, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 23,443	$ 23,395	$ 728	$ 21,543	$ 1,172	$ -
LBASS	$ 1,704	$ 1,641	$ -	$ 1,644	$ 60	$ -
Preferred stocks	$ 91	$ 68	$ -	$ 75	$ 16	$ -
Unaffiliated common stocks	$ 3,009	$ 3,009	$ 2,862	$ 94	$ 53	$ -
Mortgage loans on real estate	$ 301	$ 296	$ -	$ -	$ 301	$ -
Cash equivalents	$ 660	$ 660	$ 72	$ 588	$ -	$ -
Short-term investments	$ 190	$ 189	$ 131	$ 59	$ -	$ -
Derivatives	$ 10	$ 12	$ 1	$ 9	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 262	$ 258	$ -	$ -	$ 262	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Securities lending reinvested collateral	$ 22	$ 22	$ -	$ 22	$ -	$ -

The fair value of U.S. Treasury and exchange traded 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. Also includes auction rate securities ("ARS") primarily backed by student loans that have become illiquid due to failures in the auction market and are valued using discounted cash flow model that is widely accepted in the financial services industry and uses significant non-market observable inputs, including the anticipated date liquidity will return to the market.

The fair value of preferred stocks in Level 2 and 3 is based on valuation methods described in Part A4 of this note.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Financial liabilities

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

(in millions)

	March 31, 2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 296	$ 296	$ -	$ 296	$ -	$ -
Derivatives	$ 11	$ 11	$ -	$ 11	$ -	$ -

	December 31, 2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 290	$ 290	$ -	$ 290	$ -	$ -
Derivatives	$ 4	$ 3	$ 1	$ 3	$ -	$ -

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

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

D. The Company was able to estimate the fair value of all its financial instruments in 2016 and 2015.

22. Events Subsequent

On April 25, 2016, the Company declared an ordinary dividend of $189 million to AIH, which was paid in cash on May 12, 2016.

An evaluation of subsequent events was made through May 11, 2016 for the Annual Statement issued on May 13, 2016. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	March 31, 2016	December 31, 2015
Balance as of January 1	$ 15,505	$ 14,665
Incurred related to:		
Current year	5,218	19,097
Prior years	22	139
Total incurred	5,240	19,236
Paid related to:		
Current year	2,052	12,436
Prior years	2,641	5,960
Total paid	4,693	18,396
Balance	$ 16,052	$ 15,505

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $827 million and $1.70 billion for the three months ended March 31, 2016 and the year ended December 31, 2015, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company’s net income and financial position.

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

NOTES TO FINANCIAL STATEMENTS

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $22 million and $139 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2016 and the year ended December 31, 2015, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $688 million and $677 million was included as a reduction of loss reserves as of March 31, 2016 and December 31, 2015, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2016 or 2015.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Charter National Life Insurance Company ("CNL") merged into its parent, Allstate Life Insurance Company effective 1/1/2016. CNL ceased to exist as an independent entity.

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$6,845,046 PLEDGED AS COLLATERAL; $1,954,195,417 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $36,416,755 ON DEPOSIT WITH STATE AND $843,734 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,291,908,657

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,625,981,813	$ 4,705,601,895
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 477,892,096	$ 491,713,224
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,103,873,909	$ 5,197,315,119
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $	299,060,138
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $	299,059,481
16.3	Total payable for securities lending reported on the liability page. $	295,636,273

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST., NEW YORK, NY 10055
N/A	ARIEL INVESTMENTS LLC	615 EAST MICHIGAN STREET, FLOOR 3, MILWAUKEE, WI 53202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent %

   5.2 A&H cost containment percent %

   5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	25,893,220	27,279,164	14,616,427	12,934,466	33,533,293	32,694,967
2.	Alaska AK	L	11,848,614	13,212,072	8,063,926	8,465,116	29,025,483	29,276,064
3.	Arizona AZ	L	13,821,871	15,221,047	6,704,954	7,749,063	24,610,950	28,017,875
4.	Arkansas AR	L	11,595,157	12,419,562	5,628,412	5,594,065	16,567,397	20,425,503
5.	California CA	L	154,639,065	184,996,329	112,539,010	105,365,467	427,163,772	469,215,780
6.	Colorado CO	L	18,985,144	18,609,385	10,120,554	10,238,744	28,235,414	35,839,147
7.	Connecticut CT	L	36,305,698	38,105,533	15,177,657	23,701,542	80,180,065	92,763,237
8.	Delaware DE	L	4,693,907	5,037,785	2,763,927	3,174,137	24,590,572	24,266,407
9.	District of Columbia DC	L	3,475,571	3,694,725	1,384,403	1,209,429	3,637,054	3,876,115
10.	Florida FL	L	130,503,114	130,436,931	69,620,612	73,243,578	302,930,753	303,467,728
11.	Georgia GA	L	57,854,204	61,749,017	30,942,418	30,720,658	76,549,128	76,569,997
12.	Hawaii HI	L	21,663,852	20,737,268	11,428,741	13,600,870	28,888,647	28,445,233
13.	Idaho ID	L	3,635,858	3,946,137	2,079,195	2,091,335	6,294,077	7,718,805
14.	Illinois IL	L	55,779,717	61,662,482	31,152,727	31,030,345	261,709,634	277,671,974
15.	Indiana IN	L	16,652,656	17,936,670	7,517,712	6,644,027	28,285,920	30,309,993
16.	Iowa IA	L	2,146,636	2,278,782	830,947	957,853	2,415,175	3,589,348
17.	Kansas KS	L	5,071,795	5,575,363	2,197,930	2,087,395	4,534,214	5,142,888
18.	Kentucky KY	L	18,446,119	19,862,913	9,576,371	9,003,283	25,972,352	30,284,774
19.	Louisiana LA	L	70,035,720	72,427,324	27,678,664	22,006,542	139,816,974	109,269,929
20.	Maine ME	L	4,103,785	4,468,584	1,825,971	2,082,528	6,527,790	8,729,167
21.	Maryland MD	L	67,342,869	69,763,487	38,405,635	39,253,783	199,847,881	237,297,338
22.	Massachusetts MA	L	17,115,634	21,653,343	13,638,806	17,775,382	61,670,942	55,834,374
23.	Michigan MI	L	24,069,520	26,777,803	30,698,103	29,417,647	2,523,331,023	2,538,716,062
24.	Minnesota MN	L	6,558,636	7,285,943	2,660,326	3,406,453	22,561,988	27,155,685
25.	Mississippi MS	L	17,284,890	18,980,372	7,847,858	9,420,759	40,579,260	35,697,067
26.	Missouri MO	L	7,062,229	7,886,479	4,535,556	2,851,661	11,828,523	11,247,470
27.	Montana MT	L	1,618,023	1,896,630	901,016	781,574	5,622,854	3,236,289
28.	Nebraska NE	L	2,854,341	3,119,803	1,571,067	1,089,380	3,227,492	5,015,251
29.	Nevada NV	L	9,056,894	9,856,982	5,248,678	4,460,402	18,400,445	18,225,764
30.	New Hampshire NH	L	4,783,831	5,062,353	2,567,965	3,810,340	10,790,606	12,905,151
31.	New Jersey NJ	N			5,083,951	5,540,528	614,621,639	642,123,862
32.	New Mexico NM	L	9,161,036	9,879,003	5,188,674	3,813,855	26,756,939	32,716,545
33.	New York NY	L	281,311,520	296,802,999	170,064,142	188,796,394	1,152,650,944	1,259,943,185
34.	North Carolina NC	L	38,607,675	41,553,734	19,604,947	20,737,579	56,441,628	48,251,895
35.	North Dakota ND	L	3,444,153	3,444,065	1,834,708	1,386,021	4,732,140	3,833,282
36.	Ohio OH	L	37,828,958	39,454,118	21,208,673	21,811,431	93,041,394	98,973,813
37.	Oklahoma OK	L	13,055,453	14,210,617	6,485,335	4,667,804	14,056,973	20,285,527
38.	Oregon OR	L	13,587,021	14,491,497	7,954,783	6,678,343	23,545,285	25,006,432
39.	Pennsylvania PA	L	71,839,079	79,310,787	44,988,625	54,158,439	336,081,511	388,338,304
40.	Rhode Island RI	L	9,637,547	10,990,147	4,605,923	7,165,022	21,646,779	25,736,236
41.	South Carolina SC	L	42,388,496	44,021,442	23,466,523	22,995,028	59,138,453	54,344,308
42.	South Dakota SD	L	1,220,664	1,225,943	666,785	482,607	2,072,144	2,278,163
43.	Tennessee TN	L	24,897,285	26,176,611	13,152,343	12,446,289	39,550,914	37,138,714
44.	Texas TX	L	22,473,813	23,352,698	11,163,275	10,757,286	73,286,160	68,258,913
45.	Utah UT	L	12,084,954	13,035,572	7,712,781	8,169,408	17,928,825	18,311,277
46.	Vermont VT	L	2,373,708	2,566,012	1,003,991	1,468,397	3,796,840	4,626,634
47.	Virginia VA	L	58,539,071	61,890,790	29,294,071	29,560,738	76,052,451	77,315,830
48.	Washington WA	L	34,759,901	37,220,926	22,674,681	24,115,698	82,260,872	89,998,005
49.	West Virginia WV	L	10,289,767	11,177,357	3,691,139	5,705,273	15,116,082	16,432,547
50.	Wisconsin WI	L	2,412,612	2,499,733	2,384,690	1,208,192	40,622,502	33,834,200
51.	Wyoming WY	L	1,336,549	1,519,614	426,103	393,661	1,028,750	1,671,230
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,209,373	2,293,865
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX			39,880		134,672	1,891
59.	Totals	(a) 51	1,516,147,828	1,626,763,932	882,621,592	916,225,815	7,206,102,946	7,514,620,038
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX			39,880		134,672	1,891
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			39,880		134,672	1,891

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

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

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

PART 1 – ORGANIZATIONAL CHART

The Allstate Corporation (DE)
FEIN# 36-3871531

- Allstate Insurance Holdings, LLC (DE) — FEIN# 26-1972435
- Allstate Insurance Company (IL) — NAIC Code 19232 — FEIN# 36-0719665
- Kennett Capital, Inc. (DE) — FEIN# 52-2145989
- Allstate International Holdings, Inc. (DE) — FEIN# 52-2065397
- Allstate Non-Insurance Holdings, Inc. (DE) — FEIN# 52-2065391
- Allstate Financial Insurance Holdings Corporation (DE) — FEIN# 36-4303658

Column 1

- Allstate Fire and Casualty Insurance Company (IL) — NAIC Code 29688 — FEIN# 94-2199056
- Allstate Indemnity Company (IL) — NAIC Code 19240 — FEIN# 36-6115679
- Allstate Property and Casualty Insurance Company (IL) — NAIC Code 17230 — FEIN# 36-3341779
- Esurance Holdings, Inc. (DE) — FEIN# 20-5305981
  - Esurance Insurance Services, Inc. (DE) — FEIN# 26-0034575
    - Esurance Insurance Services Company of Canada (CAN)
  - Esurance Insurance Company (WI) — NAIC Code 25712 — FEIN# 73-0486465
    - Esurance Property and Casualty Insurance Company (WI) — NAIC Code 30210 — FEIN# 22-2853625
    - Esurance Insurance Company of New Jersey (WI) — NAIC Code 21741 — FEIN# 42-0301440
- Allstate Insurance Company of Canada (CAN)
  - Allstate Life Insurance Company of Canada (CAN)
  - PAFCO Insurance Company (CAN)
  - Pembridge Insurance Company (CAN)
  - Esurance Insurance Company of Canada (CAN)
  - Ivantage Insurance Brokers Inc. (CAN)

Column 2

- Allstate New Jersey Insurance Company (IL) — NAIC Code 10852 — FEIN# 36-4181960
  - Allstate New Jersey Property and Casualty Insurance Company (IL) — NAIC Code 12344 — FEIN# 20-3560910
  - Encompass Insurance Company of New Jersey (IL) — NAIC Code 11599 — FEIN# 30-0154464
  - Encompass Property and Casualty Insurance Company of New Jersey (IL) — NAIC Code 12496 — FEIN# 20-3843581
- Castle Key Insurance Company (IL) — NAIC Code 30511 — FEIN# 36-3586255
  - Castle Key Indemnity Company (IL) — NAIC Code 10835 — FEIN# 36-4181959
  - Encompass Floridian Indemnity Company (IL) — NAIC Code 11996 — FEIN# 20-1110680
  - Encompass Floridian Insurance Company (IL) — NAIC Code 11993 — FEIN# 20-1110782
- Allstate Financial Corporation (IL) — FEIN# 36-4480340
- Allstate Financial, LLC (DE) — FEIN# 36-4480342
- Allstate Financial Services, LLC (DE) — FEIN# 47-0826838
- Tech-Cor, LLC (DE) — FEIN# 20-0476967
- Current Creek Investments, LLC (DE) — FEIN# 45-1061516
- AP Real Estate, LLC (DE) — FEIN# 80-0776676
  - AP Riverway Plaza, LLC (DE) — FEIN# 61-1746412
- New Lost Rabbit, LLC (MS) — FEIN# 45-3073579

Column 3

- Allstate North American Insurance Company (IL) — NAIC Code 11110 — FEIN# 36-4442776
- Encompass Home and Auto Insurance Company (IL) — NAIC Code 11252 — FEIN# 01-0657022
- Encompass Indemnity Company (IL) — NAIC Code 15130 — FEIN# 59-2366357
- Encompass Independent Insurance Company (IL) — NAIC Code 11251 — FEIN# 01-0657011
- Encompass Insurance Company (IL) — NAIC Code 10358 — FEIN# 52-1952957
- Encompass Insurance Company of America (IL) — NAIC Code 10071 — FEIN# 36-3976913
- Encompass Property and Casualty Company (IL) — NAIC Code 10072 — FEIN# 36-3976911
- Encompass Insurance Company of Massachusetts (MA) — NAIC Code 12154 — FEIN# 04-3345011
- Allstate County Mutual Insurance Company (TX) — NAIC Code 29335 — FEIN# 36-6091380
- Allstate Texas Lloyd's, Inc. (TX) — FEIN# 75-2236534
  - Allstate Texas Lloyd's (TX) — NAIC Code 26530 — FEIN# 75-6378207
- Allstate Vehicle and Property Insurance Company (IL) — NAIC Code 37907 — FEIN# 04-2680300
- Allstate Northbrook Indemnity Company (IL) — NAIC Code 36455 — FEIN# 36-2999368
- North Light Specialty Insurance Company (IL) — NAIC Code 13167 — FEIN# 26-2331872
- AP Timber, LLC (DE) — FEIN# 90-0820194
- CIFG/Allstate Insurance Company, L.P. (DE) — FEIN# 80-0952929

Column 4

- Allstate Life Insurance Company (IL) — NAIC Code 60186 — FEIN# 36-2554642
  - Allstate Life Insurance Company of New York (NY) — NAIC Code 70874 — FEIN# 36-2608394
  - ALIC Reinsurance Company (SC) — NAIC Code 10773 — FEIN# 20-2114557
  - ALINV Mosaic, LLC (DE) — FEIN# 32-0479641 (shaded)
  - Allstate Distributors, LLC (DE) — FEIN# 36-4281762
  - Allstate Financial Advisors, LLC (DE) — FEIN# 36-4313823
  - Allstate Assignment Company (NE) — FEIN# 47-0836669
  - Allstate Settlement Corporation (NE) — FEIN# 94-2801638
  - Road Bay Investments, LLC (DE) — FEIN# 26-1875142
  - Allstate Finance Company, LLC (DE) — FEIN# 27-3159465
  - Black Toro Capital Fund, LP (DE) — FEIN# 37-1788397
  - NBInv Riverside Management, LLC (DE) — FEIN# 36-4826210 (shaded)
  - NBInv Riverside Cars1, LLC (DE) — FEIN# 61-1778486 (shaded)
  - CBRE GIP Feeder Vehicle (ALLINV A), LP (DE) — FEIN# 38-3989767 (shaded)
  - CBRE GIP Feeder Vehicle (ALLINV B), LP (DE) — FEIN# 37-1802064 (shaded)
  - King Mill Distribution Park, LLC (DE) — FEIN# 47-2888099

Column 5

- Allstate Solutions Private Limited (IND)
- Allstate Investments, LLC (DE) — FEIN# 36-4482462
- Allstate Investment Management Company (DE) — FEIN# 36-3529322
- Ivantage Select Agency, Inc. (IL) — FEIN# 36-4480339
  - Northeast Agencies, Inc. (NY) — FEIN# 16-1239927
- Pablo Creek Services, Inc. (IL) — FEIN# 26-2506568
- Answer Financial Inc. (DE) — FEIN# 95-4613168
  - Right Answer Insurance Agency, LLC (DE) — FEIN# 45-2490045
  - Insurance Answer Center, LLC (DE) — FEIN# 26-1971917
- Arity, LLC (DE) — FEIN# 47-4811398
- Allstate Global Holdings Limited (GBR)
  - Arity International Limited (GBR)
  - Allstate Northern Ireland Limited (GBR)
- Allstate International Assignments, Ltd. (BRB)
- West Plaza RE Holdings, LLC (DE) — FEIN# 61-1702800
- King Mill Distrubtion Park II, LLC (DE) — FEIN# 47-4180690

Column 6

- American Heritage Life Insurance Company (FL) — NAIC Code 60534 — FEIN# 59-0781901
  - First Colonial Insurance Company (FL) — NAIC Code 29980 — FEIN# 59-2773658
- Lincoln Benefit Reinsurance Company (VT) — NAIC Code 14440 — FEIN# 80-0844387
- Allstate Assurance Company (IL) — NAIC Code 70866 — FEIN# 42-0930962
- Intramerica Life Insurance Company (NY) — NAIC Code 64831 — FEIN# 13-2556978
- American Heritage Service Company (FL) — FEIN# 59-2276596
- E.R.J. Insurance Group, Inc. (FL) — FEIN# 59-2604709
- Allstate Enterprises, LLC (DE) — FEIN# 26-2795066
  - Allstate Motor Club, Inc. (DE) — FEIN# 36-3206260
    - Signature Motor Club, Inc. (DE) — FEIN# 35-1310961
      - Signature Motor Club of California, Inc. (CA) — FEIN# 30-0015653
      - Signature Agency, Inc. (DE) — FEIN# 36-4295725
      - Signature's Nationwide Auto Club, Inc. (DE) — FEIN# 36-4295727
        - Signature Nationwide Auto Club of California, Inc. (CA) — FEIN# 30-0015636

Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			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	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							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	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

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 *
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							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	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	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	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

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 *
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
			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	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	
			45-3073579				New Lost Rabbit, LLC	MS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	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	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	263,328	(66,104)	(25.1)	(91.9)
2.	Allied Lines	68,207,995	29,003,512	42.5	3.6
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	570,086,341	225,285,450	39.5	48.0
5.	Commercial multiple peril	67,534,290	45,308,950	67.1	55.5
6.	Mortgage guaranty				
8.	Ocean marine	161,424	107,493	66.6	(6.2)
9.	Inland marine	14,998,268	3,735,406	24.9	23.6
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	320,125	42,335	13.2	(8.1)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		444,027		
17.1	Other liability - occurrence	20,642,837	14,101,463	68.3	16.1
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	286,587	(6,768,056)	(2,361.6)	(1,328.2)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	453,613,122	295,887,689	65.2	69.0
19.3,19.4	Commercial auto liability	58,420,287	46,537,164	79.7	54.8
21.	Auto physical damage	404,069,658	157,094,815	38.9	40.4
22.	Aircraft (all perils)				
23.	Fidelity	3,915	(3,426)	(87.5)	(72.4)
24.	Surety	734			
26.	Burglary and theft		8,934		
27.	Boiler and machinery	1,085,564	953,009	87.8	63.7
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	605,488	45	0.0	0.1
35.	Totals	1,660,299,963	811,672,708	48.9	49.7
	DETAILS OF WRITE-INS				
3401.	Identity theft	605,488	45	0.0	0.1
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	605,488	45	0.0	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	243,758	243,758	284,683
2.	Allied Lines	54,907,137	54,907,137	55,358,993
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	458,120,382	458,120,382	496,534,453
5.	Commercial multiple peril	60,129,763	60,129,763	72,376,180
6.	Mortgage guaranty			
8.	Ocean marine	136,176	136,176	153,955
9.	Inland marine	11,741,185	11,741,185	12,467,732
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	227,754	227,754	252,211
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	18,736,427	18,736,427	19,769,784
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	241,446	241,446	316,900
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	448,210,720	448,210,720	481,813,823
19.3,19.4	Commercial auto liability	59,147,904	59,147,904	57,523,804
21.	Auto physical damage	402,806,931	402,806,931	428,254,980
22.	Aircraft (all perils)			
23.	Fidelity	4,177	4,177	2,664
24.	Surety			260
26.	Burglary and theft			
27.	Boiler and machinery	1,011,438	1,011,438	1,123,331
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	482,630	482,630	530,179
35.	Totals	1,516,147,828	1,516,147,828	1,626,763,932
	DETAILS OF WRITE-INS			
3401.	Identity theft	482,630	482,630	530,179
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	482,630	482,630	530,179

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2013 + Prior	4,131,006	1,831,976	5,962,982	508,079	24,492	532,570	3,670,364	36,573	1,659,387	5,366,324	47,437	(111,525)	(64,088)
2. 2014	2,184,481	696,951	2,881,432	342,031	19,366	361,396	1,881,089	36,912	597,887	2,515,888	38,638	(42,786)	(4,148)
3. Subtotals 2014 + Prior	6,315,487	2,528,927	8,844,414	850,109	43,858	893,967	5,551,453	73,485	2,257,274	7,882,212	86,075	(154,311)	(68,235)
4. 2015	5,412,431	1,248,478	6,660,909	1,533,980	213,536	1,747,516	3,693,507	248,089	1,061,920	5,003,516	(184,943)	275,067	90,123
5. Subtotals 2015 + Prior	11,727,918	3,777,405	15,505,323	2,384,089	257,394	2,641,483	9,244,960	321,574	3,319,194	12,885,728	(98,868)	120,756	21,888
6. 2016	XXX	XXX	XXX	XXX	2,051,961	2,051,961	XXX	2,141,806	1,024,789	3,166,595	XXX	XXX	XXX
7. Totals	11,727,918	3,777,405	15,505,323	2,384,089	2,309,355	4,693,444	9,244,960	2,463,380	4,343,983	16,052,323	(98,868)	120,756	21,888
8. Prior Year-End Surplus As Regards Policyholders	15,318,272										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.8)	2. 3.2	3. 0.1
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.1

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] 1 9 2 3 2 2 0 1 6 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] 1 9 2 3 2 2 0 1 6 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] 1 9 2 3 2 2 0 1 6 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] 1 9 2 3 2 2 0 1 6 5 0 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Patent intangible asset	208,333		208,333	333,333
2505. OPEB prepaid benefits	74,960,000	74,960,000		
2506. Advances	23,913,385	23,913,385		
2507. Accounts receivable from sale of securities	3,114,001	3,114,001		
2597. Summary of remaining write-ins for Line 25 from overflow page	102,195,719	101,987,386	208,333	333,333

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	17,912,368	18,096,568
2505. Deferred gain on intercompany asset transfers	10,639,336	2,104,904
2506. Derivative cash	650,282	1,392,605
2507. Retroactive reinsurance reserve ceded	(5,209,976)	(14,130,522)
2597. Summary of remaining write-ins for Line 25 from overflow page	23,992,010	7,463,555

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	343,533,133	299,298,079
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		45,024,573
	2.2 Additional investment made after acquisition	558,313	28,645,746
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(2,264,127)
5.	Deduct amounts received on disposals		48,950
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	255,020	600,000
8.	Deduct current year's depreciation	6,951,082	26,522,187
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	336,885,344	343,533,133
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	336,885,344	343,533,133

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	295,717,767	370,089,564
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		12,000,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	11,151	43,574
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(215,244)
7.	Deduct amounts received on disposals	1,392,339	86,030,960
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,642	169,168
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	294,332,937	295,717,767
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	294,332,937	295,717,767
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	294,332,937	295,717,767

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,266,999,373	3,265,988,156
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	50,017,286	300,871,774
	2.2 Additional investment made after acquisition	110,259,266	478,924,781
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	26,434,058	(122,308,296)
6.	Total gain (loss) on disposals	638,856	1,093,144
7.	Deduct amounts received on disposals	79,292,676	586,531,783
8.	Deduct amortization of premium and depreciation	10,250,790	42,063,543
9.	Total foreign exchange change in book/adjusted carrying value	(1,913,307)	(10,216,510)
10.	Deduct current year's other than temporary impairment recognized		18,758,351
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,362,892,066	3,266,999,373
12.	Deduct total nonadmitted amounts	15,971,746	13,351,678
13.	Statement value at end of current period (Line 11 minus Line 12)	3,346,920,320	3,253,647,695

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,739,348,836	33,248,591,169
2.	Cost of bonds and stocks acquired	4,825,344,041	24,748,809,646
3.	Accrual of discount	6,869,627	26,238,043
4.	Unrealized valuation increase (decrease)	192,974,993	(233,872,615)
5.	Total gain (loss) on disposals	(57,625,301)	113,886,228
6.	Deduct consideration for bonds and stocks disposed of	5,755,853,849	24,744,310,074
7.	Deduct amortization of premium	28,036,629	117,440,332
8.	Total foreign exchange change in book/adjusted carrying value	35,654,106	(38,630,016)
9.	Deduct current year's other than temporary impairment recognized	54,835,650	263,923,214
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,903,840,174	32,739,348,836
11.	Deduct total nonadmitted amounts	4,885,183	4,687,336
12.	Statement value at end of current period (Line 10 minus Line 11)	31,898,954,991	32,734,661,500

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,603,061,153	13,249,453,020	13,440,942,164	(18,472,051)	12,393,099,959			12,603,061,153
2. NAIC 2 (a)	7,441,791,094	733,735,726	924,277,926	(102,884,564)	7,148,364,329			7,441,791,094
3. NAIC 3 (a)	3,423,661,908	243,033,932	416,606,097	76,985,283	3,327,075,026			3,423,661,908
4. NAIC 4 (a)	2,101,158,412	198,872,761	311,929,062	60,176,113	2,048,278,224			2,101,158,412
5. NAIC 5 (a)	265,114,970	39,011,840	58,128,972	57,551,008	303,548,846			265,114,970
6. NAIC 6 (a)	50,646,017	9,646,025	1,956,977	2,940,170	61,275,234			50,646,017
7. Total Bonds	25,885,433,554	14,473,753,304	15,153,841,198	76,295,959	25,281,641,618			25,885,433,554
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	19,555,975			(14,200)	19,541,775			19,555,975
10. NAIC 3	32,388,386			(2,120)	32,386,266			32,388,386
11. NAIC 4								
12. NAIC 5	16,403,968			(8,480,400)	7,923,568			16,403,968
13. NAIC 6								
14. Total Preferred Stock	68,348,329			(8,496,720)	59,851,609			68,348,329
15. Total Bonds and Preferred Stock	25,953,781,883	14,473,753,304	15,153,841,198	67,799,239	25,341,493,228			25,953,781,883

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,299,506,919 ; NAIC 2 $ 56,557,214 ; NAIC 3 $ 991,663 ;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	248,759,534	XXX	248,357,593	41,105	12,483

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	189,495,955	97,103,384
2. Cost of short-term investments acquired	323,454,754	909,980,301
3. Accrual of discount	372,319	211,036
4. Unrealized valuation increase (decrease)	18,780	(18,780)
5. Total gain (loss) on disposals	80,814	(68,560)
6. Deduct consideration received on disposals	264,622,789	817,596,114
7. Deduct amortization of premium	40,298	115,311
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)	248,759,534	189,495,955
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	248,759,534	189,495,955

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,587,655
2.	Cost Paid/(Consideration Received) on additions	3,112,546
3.	Unrealized Valuation increase/(decrease)	(5,871,498)
4.	Total gain (loss) on termination recognized	(1,309,028)
5.	Considerations received/(paid) on terminations	(642,202)
6.	Amortization	(126,021)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(6,466,777)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(8,430,922)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(8,430,922)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				7,450,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(3,750,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	3,973,320			
	3.12 Section 1, Column 15, prior year	2,176,515	1,796,805		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(2,224,615)			
	3.14 Section 1, Column 18, prior year	241,910	(2,466,525)	(669,720)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	1,748,705			
	3.24 Section 1, Column 19, prior year	2,418,425	(669,720)	(669,720)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		940,304		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(1,478,121)	(1,478,121)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				2,418,425
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(2,418,425)
	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)				3,700,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,700,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
55404@AA2	BASOCY1U2 17.0639 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-PRINCIPAL FINANCIAL GROU	1FE	9,000,000	8,996,866	8,847,105	09/17/2015	09/19/2016	BASOCY1U2 17.0639 MXN / (1 USD)		(170,922)	74251V-AG-7	PRINCIPAL FINANCIAL GROU	2FE	8,996,866	9,018,027
963320C@3	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security-LENNAR CORP	2FE	2,500,000	2,518,658	2,647,632	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	47,632	526057-BU-7	LENNAR CORP	3FE	2,504,887	2,600,000
963320C@3	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security-QUEST DIAGNOSTICS INC	2FE	2,500,000	2,507,521	2,556,845	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	47,632	74834L-AW-0	QUEST DIAGNOSTICS INC	2FE	2,493,750	2,509,213
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security-CENTURYLINK INC	2FE	1,500,000	1,507,008	1,548,094	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	8,263	28,579	156700-AW-6	CENTURYLINK INC	3FE	1,498,746	1,519,515
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security-CNH INDUSTRIAL CAPITAL LLC	2FE	1,000,000	970,508	984,053	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	5,508	19,053	12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC	3FE	965,000	965,000
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security-PUGET ENERGY INC	2FE	2,500,000	2,521,453	2,898,175	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	47,632	745310-AD-4	PUGET ENERGY INC	2FE	2,507,682	2,850,543
PENDING	BASOEQLT8 0.9642 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security-LOWE'S COMPANIES INC	1FE	3,000,000	2,999,444	3,063,347	02/11/2016	08/22/2016	BASOEQLT8 0.9642 CHF / (1 USD)		40,358	548661-CY-1	LOWE'S COMPANIES INC	1FE	2,999,444	3,022,989
PENDING	BASOESZ51 4.2625 BRL / (1 USD) due 08/19/2016, CDS attached to Cash Security-AMGEN INC	1FE	8,537,414	8,533,841	9,970,945	02/17/2016	08/19/2016	BASOESZ51 4.2625 BRL / (1 USD)		1,336,401	031162-BQ-2	AMGEN INC	2FE	8,533,841	8,634,544
PENDING	BASOESZ69 4.253 BRL / (1 USD) due 08/19/2016, CDS attached to Cash Security-AMGEN INC	1FE	13,764,251	13,758,491	15,845,236	02/17/2016	08/19/2016	BASOESZ69 4.253 BRL / (1 USD)		1,924,389	031162-BQ-2	AMGEN INC	2FE	13,758,491	13,920,847
PENDING	BASOEVDV1 18.6035 MXN / (1 USD) due 09/19/2016, CDS attached to Cash Security-ABB FINANCE USA INC	1FE	5,624,080	5,615,099	6,047,238	02/19/2016	09/19/2016	BASOEVDV1 18.6035 MXN / (1 USD)		389,386	00037B-AA-0	ABB FINANCE USA INC	1FE	5,615,099	5,657,852
PENDING	BASOEU7D0 18.637 MXN / (1 USD) due 09/19/2016, CDS attached to Cash Security-ABB FINANCE USA INC	1FE	3,006,733	3,001,931	3,238,733	02/19/2016	09/19/2016	BASOEU7D0 18.637 MXN / (1 USD)		213,945	00037B-AA-0	ABB FINANCE USA INC	1FE	3,001,931	3,024,788
PENDING	BASOEVDY5 15.9635 ZAR / (1 USD) due 08/23/2016, CDS attached to Cash Security-COLGATE-PALMOLIVE CO	1FE	5,362,546	5,357,995	5,768,763	02/19/2016	08/23/2016	BASOEVDY5 15.9635 ZAR / (1 USD)		297,722	19416Q-DU-1	COLGATE-PALMOLIVE CO	1FE	5,357,995	5,471,041
PENDING	BASOETY50 15.962 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security-COLGATE-PALMOLIVE CO	1FE	10,953,260	10,943,965	11,781,894	02/19/2016	08/23/2016	BASOETY50 15.962 ZAR / (1 USD)		607,028	19416Q-DU-1	COLGATE-PALMOLIVE CO	1FE	10,943,965	11,174,866
55404@AB0	BASOCZ378 17.4687 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-PORT AUTH N Y & N J	1FE	6,700,000	7,603,203	7,767,552	09/23/2015	09/19/2016	BASOCZ378 17.4687 MXN / (1 USD)		28,181	73358W-TJ-3	PORT AUTH N Y & N J	1FE	7,603,203	7,739,371
55404@AD6	BASODEC41 17.157 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-NOBLE HOLDING INTL LTD	1FE	7,000,000	6,999,185	6,528,139	11/18/2015	09/19/2016	BASODEC41 17.157 MXN / (1 USD)		(95,611)	65504L-AH-0	NOBLE HOLDING INTL LTD	2FE	6,999,185	6,623,750
69362BA#9	CDS CS3378565 ON PEG 100 06/20/2016 due 06/20/2016, FX FORWARD attached to Cash Security-RYDER SYSTEM INC	2FE	10,000,000	9,993,666	10,117,395	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(3,273)	19,485	78355H-JS-9	RYDER SYSTEM INC	2FE	9,996,939	10,097,910
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security-ALLY FINANCIAL INC	1FE	3,250,000	3,301,578	3,418,949	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	3,593	30,824	02005N-AD-2	ALLY FINANCIAL INC	3FE	3,297,984	3,388,125
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security-ICAHN ENTERPRISES LP	1FE	1,750,000	1,681,935	1,696,597	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	1,935	16,597	451102-BB-2	ICAHN ENTERPRISES LP	3FE	1,680,000	1,680,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,258,673	5,583,286	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	5,528	47,421	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,253,145	5,535,865
742718G#0	CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,025,365	11,058,939	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	40,343	95,009	887317-AF-2	TIME WARNER INC	2FE	9,985,022	10,963,930
742718G#0	CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security-TYCO ELECTRONICS GROUP SA	1FE	10,000,000	10,012,404	10,207,529	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	40,343	95,009	902133-AN-7	TYCO ELECTRONICS GROUP SA	1FE	9,972,061	10,112,520
216871A*4	CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, FX FORWARD attached to Cash Security-DELL INC	2FE	2,000,000	2,032,478	2,108,862	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	5,070	8,862	24702R-AE-1	DELL INC	3FE	2,027,409	2,100,000
216871A*4	CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security-EXXON MOBIL CORP	2FE	3,000,000	3,007,605	3,138,336	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	7,605	13,293	30231G-AC-6	EXXON MOBIL CORP	1FE	3,000,000	3,125,043
94106LF#1	CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,470,807	11,413,567	02/25/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	18,864	151,157	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,451,943	11,262,410
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-HARTFORD CONN	2FE	4,175,000	4,887,209	5,130,971	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(6,660)	82,854	416415-HU-4	HARTFORD CONN	1FE	4,893,869	5,048,118
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-HARTFORD CONN	2FE	5,825,000	6,867,659	7,220,467	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(9,293)	115,598	416415-HV-2	HARTFORD CONN	1FE	6,876,952	7,104,869
9999999 - Totals				151,374,551	160,588,651	XXX	XXX	XXX	159,138	5,437,515	XXX	XXX	XXX	151,215,412	155,151,135

STATEMENT AS OF MARCH 31, 2016 OF THE ALLSTATE INSURANCE COMPANY

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	31	164,257,384							31	164,257,384
2. Add: Opened or Acquired Transactions	13	124,043,510							13	124,043,510
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	21,225	XXX		XXX		XXX		XXX	21,225
4. Less: Closed or Disposed of Transactions	18	134,766,200							18	134,766,200
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,181,367	XXX		XXX		XXX		XXX	2,181,367
7. Ending Inventory	26	151,374,551							26	151,374,551

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	(8,430,922)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,673,320	
3.	Total (Line 1 plus Line 2)		(757,602)
4.	Part D, Section 1, Column 5	10,374,662	
5.	Part D, Section 1, Column 6	(11,132,264)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
	Fair Value Check		
7.	Part A, Section 1, Column 16	(3,152,545)	
8.	Part B, Section 1, Column 13	(69,524)	
9.	Total (Line 7 plus Line 8)		(3,222,069)
10.	Part D, Section 1, Column 8	8,494,612	
11.	Part D, Section 1, Column 9	(11,716,680)	
12	Total (Line 9 minus Line 10 minus Line 11)		
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	75,874,229	
14.	Part B, Section 1, Column 20	11,028,403	
15.	Part D, Section 1, Column 11	86,902,631	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	659,928,522	418,578,963
2.	Cost of cash equivalents acquired	10,800,199,863	44,449,639,496
3.	Accrual of discount	1,104,330	2,225,351
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(6,107)	(2,759)
6.	Deduct consideration received on disposals	10,352,930,347	44,210,512,529
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)	1,108,296,262	659,928,522
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,108,296,262	659,928,522

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				586,152
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				21,431
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				(56,255)
Greenfield Data Center	Rochelle	IL	01/29/2007	VARIOUS				3,663
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				3,322
0199999. Acquired by Purchase								558,313
0399999 - Totals								558,313

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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
West Plaza Building	Northbrook	IL	02/03/2016	scrap/retirements	271								271						
0199999. Property Disposed					271								271						
0399999 - Totals					271								271						

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123299	GREENSBORO	NC		07/21/2011		342,765		(90)			(90)		342,674	342,674			
123313	LAKEWOOD	CO		07/07/2011		128,504							128,504	128,504			
123316	PHILADELPHIA	PA		07/26/2011		117,820							117,820	117,820			
123325	CINCINNATI	OH		08/08/2011		65,701							65,701	65,701			
123333	CLEVELAND	OH		09/30/2011		88,294							88,294	88,294			
123346	WINSTON SALEM	NC		10/13/2011		98,867							98,867	98,867			
123351	AUSTIN	TX		11/16/2011		71,943							71,943	71,943			
123359	BURLINGAME	CA		11/04/2011		89,378							89,378	89,378			
123370	MARLTON	NJ		02/23/2012		79,480							79,480	79,480			
123371	STOUGHTON	MA		02/03/2012		46,861							46,861	46,861			
123525	EDINA	MN		04/10/2015		262,817							262,817	262,817			
0299999. Mortgages with partial repayments						1,392,430		(90)			(90)		1,392,339	1,392,339			
0599999 - Totals						1,392,430		(90)			(90)		1,392,339	1,392,339			

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		167,366		2,290,697	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									167,366		2,290,697	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital		01/02/2008			133,865		606,501	1.100
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International		07/07/2008	3		39,450		440,525	0.510
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		36,142		744,903	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		380,743		25,421,847	1.010
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		1,189,582		13,016,589	0.360
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		7,066,945		11,180,457	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			1,071,096		8,840,167	0.700
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners		12/28/2011	3		1,309,841		2,164,838	1.020
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			66,761		18,975,123	2.760
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			514,470		9,449,563	3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		12/22/2011	3		656,759		3,855,581	16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3		2,832,632		9,657,271	4.050
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010			1,733,168		1,321,154	0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		41,562		882,839	1.120
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		12/04/2015			745,020		25,894,779	28.820
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		1,266		315,039	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group		04/18/2007	3		696		460,377	0.020
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	BLUE ROAD GP LP		11/05/2015	3		40,572		4,169,095	2.140
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	BLUE ROAD GP LP		11/06/2015			14,536		4,391,946	10.380
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		49,307		243,151	1.540
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		144,108		16,541,524	1.380
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN		01/09/2014	3		69,575		1,582,680	23.190
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP		01/17/2014	3		107,707		7,335,646	0.410
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			208,974		12,892,808	7.500
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2		1,615,051		15,095,737	5.250
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2		1,372,839		6,404,810	0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2		329,701		15,724,058	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			293,456		7,285,143	0.650
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		25,039		171,771	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		3,100,240		19,838,905	1.240
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		34,619		3,502,718	5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital		12/22/2011			530,000		2,385,000	4.570
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		1,759,817		7,694,378	7.040
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		86,538		1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		53,444		2,013,000	1.120
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	GAMUT CAPITAL GP-1 LLC		02/29/2016		190,081			28,309,919	3.800
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		130,500		6,279,639	1.730
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		1,448,000		25,253,596	1.150
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR		03/10/2014			206,367		1,126,705	1.320
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners		12/31/2012			1,518,792			0.840
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		274,136		115,370	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		14,628,988		25,642,335	9.140
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			81,500		5,470,280	13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014			2,898,969		13,722,171	12.790
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		99,437		11,790,051	7.930
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		18,270		291,551	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		15,201		779,699	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			1,028,789		2,965,130	2.400
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP		02/13/2015	3		2,647,078		29,494,209	1.230
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	MAIN POST GROWTH MANAGEMENT LLC		03/15/2016		5,000,673			37,978,660	10.690
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			81,000		379,857	0.160
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			176,628		7,484,288	0.570
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		2,649,796		1,831,837	7.460
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	MAIN POST GROWTH MANAGEMENT LLC		02/10/2016		11,375,000				58.330
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		12,389		113,600	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		299,843		3,727,047	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		816,387		18,809,014	0.410
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005			56,756		1,925,000	14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			218,426		12,306,009	2.920
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015			371,073		1,885,383	11.250
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013			39,380		1,420,861	0.150

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		33,951		1,179,027	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		11,744		1,693,630	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		15,308		3,195,934	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		94,421		14,094,219	0.820
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011			82,718		4,067,518	3.280
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			607,397		12,043,504	1.630
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015			12,531			8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			785,968		12,834,259	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			141,206		1,113,904	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		925,176		2,719,324	5.140
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015			4,324,550			1.100
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			4,504,237		14,555,662	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		37,410		1,063,906	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		7,145		1,316,881	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		2,082,077		7,349,510	2.370
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners		08/27/2010			540,000		618,738	1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			2,526,500		2,445,000	1.190
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3		669,847		10,469,870	6.350
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		5,352,841		21,077,263	0.350
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		114,190		21,572,354	2.930
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		46,973		10,874,770	2.430
000000-00-0	TC GROWTH PARTNERS I LP	PALO ALTO	CA	TC GROWTH GP-I, LLC		01/13/2016		145,992	9,277		18,844,731	9.500
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		161,430		1,532,701	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		234,388		2,636,982	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		1,436,483		12,158,534	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		185,672		948,472	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		83,923		2,555,101	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		167,552		8,354,526	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		5,290		716,970	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		2,699,468		5,950,074	1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			2,424,400		16,095,000	1.120
1599999. Joint Venture Interests - Common Stock - Unaffiliated								16,711,746	87,697,302		715,067,397	XXX
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			3,305,013		73,265,361	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									3,305,013		73,265,361	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			4,861		657,895	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			39,939		2,706,461	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			36,714		1,553,594	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			653,730		9,047,122	0.380
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group		06/24/2011			15,163,566			24.060
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			22,888			3.530
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			927,839		8,359,865	4.660
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			316,131		6,704,657	6.610
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			433,405		4,382,395	1.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			128,002		2,495,209	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			949,684		12,946,828	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			15,355		305,292	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			326,658		1,577,988	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			4,853			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			12,142		2,035,759	0.950
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		16,666,667			8,333,333	10.680
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			24,641			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			20,394		2,069,069	1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,686			4.480
1799999. Joint Venture Interests - Real Estate - Unaffiliated								16,666,667	19,092,487		63,175,464	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE (ALLINV A) LP	LONDON	GBR	CBRE GLOBAL INVESTMENT PARTNERS LLC		03/22/2016		5,136,931			7,254,853	51.010
000000-00-0	CBRE GIP US FEEDER VEHICLE (ALLINV B) LP	LONDON	GBR	CBRE GLOBAL INVESTMENT PARTNERS LLC		03/22/2016		5,136,931			7,254,853	51.010
000000-00-0	King Mill Distribution Park, LLC	McHenry County	GA	CB Richard Ellis		02/09/2015			21,006			92.500
1899999. Joint Venture Interests - Real Estate - Affiliated								10,273,861	21,006		14,509,705	XXX
000000-00-0	NBINV RIVERSIDE CARS1, LLC	Dover	DE	DIRECT		02/29/2016		6,337,512				55.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT, LLC	Dover	DE	DIRECT		02/29/2016		27,500				55.000
2299999. Joint Venture Interests - Other - Affiliated								6,365,012				XXX
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	Cleveland	OH	RBC Capital Markets		11/04/2010			(27,726)			11.430

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(27,726)			XXX
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			3,818		40,355	7.150
4299999. Any Other Class of Assets - Unaffiliated									3,818		40,355	XXX
4499999. Total - Unaffiliated								33,378,413	106,933,248		780,573,913	XXX
4599999. Total - Affiliated								16,638,873	3,326,019		87,775,066	XXX
4699999 - Totals								50,017,286	110,259,266		868,348,979	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	01/08/2016	38,605							38,605	38,605				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/30/2016	4,308,644							4,308,644	3,762,163	(546,481)		(546,481)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							4,347,249							4,347,249	3,800,768	(546,481)		(546,481)	
000000-00-0	72 CAPITAL INTERNATIONAL LTD	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	12/31/2015	9,375	350				350		9,725	8,691		(1,034)	(1,034)	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	01/12/2016	1,184,583							1,184,583	1,184,583				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	03/21/2016	1,230,733							1,230,733	1,230,733				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	03/24/2016	3,927,870							3,927,870	3,927,870				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	03/17/2016	1,720,928							1,720,928	1,019,205	(701,723)		(701,723)	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	03/31/2016	2,677,778							2,677,778	2,677,778				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2016	1,966,005							1,966,005	1,966,005				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	02/19/2016	267,593							267,593	267,593				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	02/18/2016	495,583							495,583	495,583				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	02/25/2016	181,453							181,453	181,453				
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC	12/04/2015	03/10/2016	154,853							154,853	158,289	3,437		3,437	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	03/15/2016	709,209							709,209	709,209				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	BLUE ROAD GP LP	11/05/2015	03/14/2016	435,635							435,635	435,635				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	02/11/2016	562,865							562,865	562,865				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	01/19/2016	393,065							393,065	393,065				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	03/07/2016	88,674							88,674	88,674				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	02/15/2016	676,069							676,069	676,069				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	01/13/2016	81,927							81,927	81,927				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	03/07/2011	02/10/2016	132,168							132,168	132,168				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	12/13/2013	02/16/2016	66,582							66,582	66,582				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	03/29/2016	18,257							18,257	18,319	61		61	
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	01/22/2016	2,121,444							2,121,444	2,121,444				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	02/05/2016	4,320,616							4,320,616	4,320,616				
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR	03/10/2014	02/11/2016	33,072							33,072	33,072				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/14/2016	137,149							137,149	137,149				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/31/2016	289,370							289,370	289,370				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	02/29/2016	61,367							61,367	61,367				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	03/24/2016	3,364,161							3,364,161	3,364,161				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	03/09/2016	14,865,411							14,865,411	14,865,411				

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	Minneapolis	MN	DIRECT	04/01/2013	01/01/2016	422,097	(65,046)				(65,046)		357,051	477,206		120,155	120,155	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	03/03/2016	275,940							275,940	275,940				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	01/26/2016	209,258							209,258	209,258				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	02/26/2016	221,099							221,099	221,099				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	KRG Capital Partners	03/19/2007	02/12/2016									32,538		32,538	32,538	
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	03/31/2016	581,962							581,962	581,962				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	03/24/2016	21,988							21,988	21,988				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	03/23/2016	854,795							854,795	854,795				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	01/26/2016	666,495							666,495	666,495				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	01/06/2016	560,254							560,254	560,254				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	01/29/2016	20,714							20,714	20,714				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	02/25/2016	556,609							556,609	446,151	(110,458)		(110,458)	
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	02/10/2016	67,123							67,123	67,123				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	03/15/2016	494,638							494,638	494,638				
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	Boston	MA	ARCLIGHT PARTNERS	09/30/2015	01/11/2016	176,600							176,600	176,600				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	01/14/2016	251,452							251,452	251,452				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/31/2016	34,564							34,564	34,564				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	03/28/2016	125,939							125,939	125,939				
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	Siguler Guff	06/30/2010	01/21/2016	1,142,917							1,142,917	1,142,917				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	01/19/2016	654,468							654,468	654,468				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	02/16/2016	1,108,230							1,108,230	1,108,230				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	03/15/2016	31,593							31,593	31,593				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	02/11/2016	1,278,251							1,278,251	1,278,251				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	01/29/2016	639,261							639,261	639,261				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	01/29/2016	89,249							89,249	89,249				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	02/08/2016	1,118,749							1,118,749	1,118,749				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	03/24/2016	92,296							92,296	92,296				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	01/29/2016	51,084							51,084	51,084				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	02/11/2016	23,842							23,842	23,842				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	03/02/2016	1,079,385							1,079,385	1,079,385				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	03/10/2016	776,922							776,922	776,922				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	03/08/2016	275,101							275,101	275,101				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	03/18/2016	639,436							639,436	639,436				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							56,716,104	(64,696)				(64,696)		56,651,408	55,994,384	(808,683)	151,659	(657,024)	
02014#-10-6	ALLSTATE FINANCIAL SERVICES LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	01/01/2007	03/29/2016	5,000,000							5,000,000	5,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							5,000,000							5,000,000	5,000,000				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	02/28/2009	03/29/2016		(2,027,770)				(2,027,770)		(2,027,770)			2,027,770	2,027,770	
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	01/21/2016	2,448	23,337				23,337		25,784			(25,784)	(25,784)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	03/14/2016	1,985,406							1,985,406	1,985,406				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/14/2016	559,272							559,272	399,648	(159,625)		(159,625)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	03/17/2016	4,758							4,758	4,758				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	03/10/2016	1,824,798							1,824,798	1,824,798				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	03/15/2016	89,755							89,755	89,755				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	03/04/2016	204,984							204,984	204,984				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	03/31/2016	927,559							927,559	927,559				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	01/29/2016	226,832							226,832	226,832				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	03/31/2016	488,312							488,312	488,312				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	03/30/2016	1,107,596							1,107,596	1,107,596				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	01/27/2016	930,446							930,446	930,446				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	03/18/2016	605,480							605,480	605,480				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	02/17/2016	3,078,788							3,078,788	3,078,788				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	02/09/2016	1,444,397							1,444,397	1,444,397				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							13,480,831	(2,004,433)				(2,004,433)		11,476,398	13,318,759	(159,625)	2,001,986	1,842,361	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	03/31/2016	1,409							1,409	1,409				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY AICB	Dover	DE	JPM Chase	04/01/2013	03/31/2016	46							46	46				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	01/27/2016	1,177,310							1,177,310	1,177,310				
4299999. Any Other Class of Assets - Unaffiliated							1,178,765							1,178,765	1,178,765				
4499999. Total - Unaffiliated							75,722,949	(2,069,129)				(2,069,129)		73,653,820	74,292,676	(1,514,788)	2,153,644	638,856	
4599999. Total - Affiliated							5,000,000							5,000,000	5,000,000				
4699999 - Totals							80,722,949	(2,069,129)				(2,069,129)		78,653,820	79,292,676	(1,514,788)	2,153,644	638,856	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RP-5	TREASURY BOND		02/11/2016	CITIGROUP GLOBAL MARKETS		9,404,121	8,500,000	62,349	1
912810-RQ-3	TREASURY BOND		03/23/2016	Various		70,604,980	73,500,000	110,130	1
912828-M2-3	TREASURY FLOATING RATE NOTE		01/15/2016	JPMORGAN CHASE & CO.		29,958,421	30,000,000	24,370	1
0599999. Subtotal - Bonds - U.S. Governments						109,967,523	112,000,000	196,849	XXX
13063C-B5-8	STATE OF CALIFORNIA		03/10/2016	CITIGROUP GLOBAL MARKETS		2,504,760	2,000,000		1FE
68609B-PW-1	OREGON ST		02/24/2016	CITIGROUP GLOBAL MARKETS		1,294,961	1,020,000		1FE
68609B-PX-9	OREGON ST		02/24/2016	CITIGROUP GLOBAL MARKETS		1,495,056	1,165,000		1FE
882723-K4-0	TEXAS ST		03/24/2016	PIPER JAFFRAY INC.		2,118,643	1,825,000		1FE
882723-K5-7	TEXAS ST		03/24/2016	PIPER JAFFRAY INC.		2,255,642	1,900,000		1FE
882723-K7-3	TEXAS ST		03/24/2016	PIPER JAFFRAY INC.		2,853,798	2,325,000		1FE
882723-K8-1	TEXAS ST		03/24/2016	PIPER JAFFRAY INC.		2,891,045	2,325,000		1FE
882723-K9-9	TEXAS ST		03/24/2016	PIPER JAFFRAY INC.		2,924,408	2,325,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,338,313	14,885,000		XXX
607284-TL-0	MOBILE CNTY ALA BRD SCH COMMRS		02/11/2016	STIFEL CAPITAL MARKETS		370,377	315,000		1FE
607284-TM-8	MOBILE CNTY ALA BRD SCH COMMRS		02/11/2016	STIFEL CAPITAL MARKETS		1,197,480	1,000,000		1FE
607284-TN-6	MOBILE CNTY ALA BRD SCH COMMRS		02/11/2016	STIFEL CAPITAL MARKETS		1,216,100	1,000,000		1FE
070185-UA-9	BASSETT CALIF UNI SCH DIST		01/08/2016	PIPER JAFFRAY INC.		607,170	500,000		1FE
070185-UC-5	BASSETT CALIF UNI SCH DIST		01/08/2016	PIPER JAFFRAY INC.		406,263	325,000		1FE
070185-UD-3	BASSETT CALIF UNI SCH DIST		01/08/2016	PIPER JAFFRAY INC.		668,399	530,000		1FE
070185-UE-1	BASSETT CALIF UNI SCH DIST		01/08/2016	PIPER JAFFRAY INC.		464,598	365,000		1FE
544646-4J-8	LOS ANGELES CALIF UNI SCH DIST		03/02/2016	CITIGROUP GLOBAL MARKETS		7,356,603	5,885,000		1FE
861419-WD-7	STOCKTON CALIF UNI SCH DIST		01/15/2016	MORGAN STANLEY		4,906,520	4,000,000		1FE
861419-WF-2	STOCKTON CALIF UNI SCH DIST		01/15/2016	MORGAN STANLEY		3,739,680	3,000,000		1FE
29747M-AU-2	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		384,185	355,000		1FE
29747M-AV-0	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		343,486	310,000		1FE
29747M-AW-8	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		260,206	230,000		1FE
29747M-AX-6	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		345,000	300,000		1FE
29747M-AY-4	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		500,008	430,000		1FE
29747M-AZ-1	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		585,510	500,000		1FE
29747M-BA-5	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		759,615	610,000		1FE
29747M-BB-3	ESTES VY COLO REC & PK DIST		02/10/2016	BAUM, GEORGE K. & COMPANY		585,338	475,000		1FE
108151-5P-2	BRIDGEPORT CONN		03/04/2016	MORGAN STANLEY		4,153,382	3,470,000		1FE
642713-6U-0	NEW BRITAIN CONN		01/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,887,646	1,555,000		1FE
645020-2C-1	NEW HAVEN CONN		01/05/2016	PIPER JAFFRAY INC.		2,412,580	1,970,000	4,378	1FE
144783-CY-1	CARROLL CNTY GA SCH DIST		02/19/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,823,415	1,500,000		1FE
144783-CZ-8	CARROLL CNTY GA SCH DIST		02/19/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,235,310	1,000,000		1FE
144783-DA-2	CARROLL CNTY GA SCH DIST		02/19/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,190,750	1,000,000		1FE
240451-YB-4	DE KALB CNTY GA		03/22/2016	CITIGROUP GLOBAL MARKETS		8,661,765	7,315,000		1FE
240451-YC-2	DE KALB CNTY GA		03/22/2016	CITIGROUP GLOBAL MARKETS		9,681,594	8,045,000		1FE
240451-YD-0	DE KALB CNTY GA		03/22/2016	CITIGROUP GLOBAL MARKETS		2,738,498	2,250,000		1FE
363005-BL-2	GAINESVILLE GA SCH DIST		03/22/2016	CITIGROUP GLOBAL MARKETS		2,761,886	2,300,000		1FE
005158-UM-0	ADA & CANYON CNTYS IDAHO JT SC		03/24/2016	HUTCHINSON SHOCKEY ERLEY & CO.		2,970,075	2,500,000	15,625	1FE
098419-KH-6	BONNEVILLE & BINGHAM CNTYS IDA		02/24/2016	PIPER JAFFRAY INC.		3,468,544	2,720,000		1FE
098419-LB-8	BONNEVILLE & BINGHAM CNTYS IDA		02/24/2016	PIPER JAFFRAY INC.		2,480,535	1,990,000		1FE
098419-LC-6	BONNEVILLE & BINGHAM CNTYS IDA		02/24/2016	PIPER JAFFRAY INC.		738,194	585,000		1FE
098419-LD-4	BONNEVILLE & BINGHAM CNTYS IDA		02/24/2016	PIPER JAFFRAY INC.		1,523,864	1,195,000		1FE
138789-MQ-2	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		670,234	640,000		1FE
138789-MR-0	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		1,038,911	950,000		1FE
138789-MS-8	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		256,075	230,000		1FE
138789-MT-6	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		1,130,270	1,000,000		1FE
138789-MU-3	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		1,141,320	1,000,000		1FE
138789-MV-1	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		1,219,050	1,000,000		1FE
138789-MW-9	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		617,035	500,000		1FE
138789-MY-5	CANYON CNTY IDAHO SCH DIST NO		03/31/2016	PIPER JAFFRAY INC.		1,097,967	880,000		1FE
167486-WW-5	CHICAGO ILL		01/13/2016	CITIGROUP GLOBAL MARKETS		5,293,650	5,000,000		2FE
766651-QM-8	RILEY CNTY KANS UNI SCH DIST N		02/12/2016	PIPER JAFFRAY INC.		6,960,235	5,445,000		1FE
815668-LT-3	SEDGWICK CNTY KANS UNI SCH DIS		03/24/2016	BAUM, GEORGE K. & COMPANY		449,712	400,000		1FE
815668-LU-0	SEDGWICK CNTY KANS UNI SCH DIS		03/24/2016	BAUM, GEORGE K. & COMPANY		1,134,910	1,000,000		1FE
815668-LV-8	SEDGWICK CNTY KANS UNI SCH DIS		03/24/2016	BAUM, GEORGE K. & COMPANY		937,704	775,000		1FE
815668-LW-6	SEDGWICK CNTY KANS UNI SCH DIS		03/24/2016	BAUM, GEORGE K. & COMPANY		610,590	500,000		1FE
815668-LX-4	SEDGWICK CNTY KANS UNI SCH DIS		03/24/2016	BAUM, GEORGE K. & COMPANY		1,049,181	850,000		1FE
018195-LX-3	ALLENDALE MICH PUB SCH DIST		01/07/2016	STIFEL CAPITAL MARKETS		1,337,472	1,080,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
032879-SW-9	ANCHOR BAY MICH SCH DIST		01/14/2016	FIFTH THIRD SECURITIES, INC.		1,291,668	1,055,000		1FE
032879-SX-7	ANCHOR BAY MICH SCH DIST		01/14/2016	FIFTH THIRD SECURITIES, INC.		1,568,964	1,275,000		1FE
032879-SY-5	ANCHOR BAY MICH SCH DIST		01/14/2016	FIFTH THIRD SECURITIES, INC.		1,529,094	1,240,000		1FE
163357-JD-9	CHELSEA MICH SCH DIST		01/14/2016	STIFEL CAPITAL MARKETS		1,005,312	840,000		1FE
163357-JE-7	CHELSEA MICH SCH DIST		01/14/2016	STIFEL CAPITAL MARKETS		1,831,706	1,510,000		1FE
170016-YF-0	CHIPPEWA VALLEY MICH SCHS		01/05/2016	STIFEL CAPITAL MARKETS		10,166,515	8,280,000	77,050	1FE
216876-KK-7	COOPERSVILLE AREA MICH PUB SCH		01/13/2016	STIFEL CAPITAL MARKETS		1,301,067	1,085,000	11,754	1FE
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH		01/15/2016	STIFEL CAPITAL MARKETS		957,737	775,000		1FE
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH		01/15/2016	STIFEL CAPITAL MARKETS		1,923,649	1,545,000		1FE
242595-SB-3	DEARBORN MICH SCH DIST		01/08/2016	PIPER JAFFRAY INC.		1,631,921	1,350,000	13,500	1FE
338639-HB-6	FLAT ROCK MICH CMNTY SCH DIST		02/08/2016	CITIGROUP GLOBAL MARKETS		1,382,106	1,175,000		1FE
338639-HC-4	FLAT ROCK MICH CMNTY SCH DIST		02/08/2016	CITIGROUP GLOBAL MARKETS		1,454,294	1,215,000		1FE
416848-WE-5	HARTLAND MICH CONS SCH DIST		03/22/2016	STIFEL CAPITAL MARKETS		990,142	820,000		1FE
416848-WF-2	HARTLAND MICH CONS SCH DIST		03/22/2016	STIFEL CAPITAL MARKETS		1,150,386	945,000		1FE
512264-JN-3	LAKEVIEW MICH PUB SCH DIST MAC		01/13/2016	FIFTH THIRD SECURITIES, INC.		1,252,203	1,020,000		1FE
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC		01/13/2016	FIFTH THIRD SECURITIES, INC.		1,273,945	1,030,000		1FE
516444-QL-3	LANSING MICH SCH DIST		01/22/2016	STIFEL CAPITAL MARKETS		1,135,170	1,000,000		1FE
533883-MP-6	LINCOLN MICH CONS SCH DIST		03/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,760,910	1,500,000		1FE
533883-MQ-4	LINCOLN MICH CONS SCH DIST		03/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,183,410	1,000,000		1FE
562281-JA-4	MANCHESTER MICH CMNTY SCHS		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,481,779	1,300,000		1FE
574446-FW-5	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		627,974	550,000		1FE
574446-FX-3	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		466,076	400,000		1FE
574446-FY-1	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		504,220	425,000		1FE
574446-FZ-8	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		600,785	500,000		1FE
574446-GA-2	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		666,809	550,000		1FE
574446-GB-0	MARYSVILLE MICH PUB SCHS DIST		03/23/2016	STIFEL CAPITAL MARKETS		1,402,862	1,150,000		1FE
690411-KE-2	OVID ELSIE MICH AREA SCHS		02/04/2016	STIFEL CAPITAL MARKETS		980,979	865,000	9,419	1FE
690411-KF-9	OVID ELSIE MICH AREA SCHS		02/03/2016	STIFEL CAPITAL MARKETS		1,146,192	1,005,000	10,832	1FE
690411-KG-7	OVID ELSIE MICH AREA SCHS		02/03/2016	STIFEL CAPITAL MARKETS		1,253,249	1,095,000	11,802	1FE
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH		01/27/2016	STIFEL CAPITAL MARKETS		2,011,013	1,645,000		1FE
97942N-FC-5	WOODHAVEN BROWNSTOWN MICH SCH		01/27/2016	STIFEL CAPITAL MARKETS		4,213,714	3,420,000		1FE
690564-QQ-5	OWATONNA MINN INDPT SCH DIST N		01/20/2016	CITIGROUP GLOBAL MARKETS		3,938,823	3,130,000		1FE
48068T-BH-6	JOPLIN MO SCHS		03/30/2016	BANK OF AMERICA/MERRILL LYNCH		5,883,768	5,175,000		1FE
64966L-5B-3	NEW YORK N Y		03/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,234,750	5,000,000		1FE
163597-HV-2	CHEMEKETA ORE CMNTY COLLEGE DI		01/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,366,131	1,120,000	4,200	1FE
132033-GK-1	CAMBRIA CNTY PA		02/29/2016	M&T SECURITIES, INC.		1,167,200	1,000,000	4,444	1FE
222263-XQ-3	COUNCIL ROCK PA SCH DIST		01/08/2016	WELLS FARGO		501,728	440,000		1FE
222263-XR-1	COUNCIL ROCK PA SCH DIST		01/08/2016	WELLS FARGO		2,341,380	2,000,000		1FE
248775-2N-7	DENTON CNTY TEX		03/31/2016	CITIGROUP GLOBAL MARKETS		1,369,613	1,250,000	556	1FE
248775-2P-2	DENTON CNTY TEX		03/31/2016	CITIGROUP GLOBAL MARKETS		1,273,712	1,100,000	611	1FE
248775-2R-8	DENTON CNTY TEX		03/31/2016	CITIGROUP GLOBAL MARKETS		2,416,700	2,000,000	1,111	1FE
521841-LR-5	LEANDER TEX INDPT SCH DIST		01/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,146,384	2,545,000		1FE
717146-VL-5	PHARR-SAN JUAN-ALAMO TEX INDPT		02/18/2016	Estrada Hinojosa		6,319,850	5,215,000		1FE
798025-LW-0	SAN JACINTO TEX CMNTY COLLEGE		03/22/2016	JPMORGAN CHASE & CO.		3,390,546	2,810,000		1FE
798025-LX-8	SAN JACINTO TEX CMNTY COLLEGE		03/22/2016	JPMORGAN CHASE & CO.		1,829,040	1,500,000		1FE
798025-MR-0	SAN JACINTO TEX CMNTY COLLEGE		03/22/2016	JPMORGAN CHASE & CO.		4,005,912	3,320,000		1FE
798025-MS-8	SAN JACINTO TEX CMNTY COLLEGE		03/22/2016	JPMORGAN CHASE & CO.		2,072,912	1,700,000		1FE
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N		02/24/2016	CITIGROUP GLOBAL MARKETS		5,037,320	4,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						199,810,505	165,645,000	165,281	XXX
590545-VW-6	MESA ARIZ UTIL SYS REV		03/23/2016	JPMORGAN CHASE & CO.		1,248,950	1,000,000		1FE
914072-ZA-4	UNIVERSITY ARK UNIV REV		01/27/2016	STEPHENS, INC.		491,520	400,000		1FE
914072-ZB-2	UNIVERSITY ARK UNIV REV		01/27/2016	STEPHENS, INC.		820,472	660,000		1FE
13032U-BT-4	CALIFORNIA HEALTH FACS FING AU		01/13/2016	MORGAN STANLEY		604,595	500,000		1FE
13032U-BU-1	CALIFORNIA HEALTH FACS FING AU		01/13/2016	MORGAN STANLEY		245,852	200,000		1FE
13032U-BV-9	CALIFORNIA HEALTH FACS FING AU		01/13/2016	MORGAN STANLEY		310,930	250,000		1FE
13032U-BW-7	CALIFORNIA HEALTH FACS FING AU		01/13/2016	MORGAN STANLEY		314,255	250,000		1FE
13032U-BX-5	CALIFORNIA HEALTH FACS FING AU		01/13/2016	MORGAN STANLEY		253,678	200,000		1FE
13077C-3E-2	CALIFORNIA ST UNIV REV		03/31/2016	BARCLAYS		2,865,616	2,300,000		1FE
13077C-3V-4	CALIFORNIA ST UNIV REV		03/31/2016	BARCLAYS		2,343,780	2,000,000		1FE
49228Y-AD-0	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		2,251,931	2,035,000		1FE
49228Y-AE-8	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		1,848,805	1,580,000		1FE
49228Y-AF-5	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		3,347,694	2,810,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
49228Y-AG-3	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		906,915	750,000		1FE
49228Y-AH-1	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		855,708	700,000		1FE
49228Y-AJ-7	KERN CNTY CALIF WTR AGY IMPT D		03/24/2016	WELLS FARGO		1,232,690	1,000,000		1FE
664848-BJ-6	NORTHERN CALIF TRANSMISSION AG		02/24/2016	CITIGROUP GLOBAL MARKETS		505,196	400,000		1FE
664848-BK-3	NORTHERN CALIF TRANSMISSION AG		02/24/2016	CITIGROUP GLOBAL MARKETS		955,125	750,000		1FE
24917D-AJ-2	DENVER COLO CITY & CNTY DEDICA		03/24/2016	CITIGROUP GLOBAL MARKETS		1,805,325	1,500,000		1FE
24917D-AK-9	DENVER COLO CITY & CNTY DEDICA		03/24/2016	CITIGROUP GLOBAL MARKETS		1,836,975	1,500,000		1FE
24917D-AL-7	DENVER COLO CITY & CNTY DEDICA		03/24/2016	CITIGROUP GLOBAL MARKETS		1,238,350	1,000,000		1FE
24917D-AM-5	DENVER COLO CITY & CNTY DEDICA		03/24/2016	CITIGROUP GLOBAL MARKETS		749,442	600,000		1FE
342816-H5-7	FLORIDA ST MUN PWR AGY REV		02/18/2016	BANK OF AMERICA/MERRILL LYNCH		3,023,600	2,500,000		1FE
51166F-DU-0	LAKELAND FLA ENERGY SYS REV		01/22/2016	GOLDMAN, SACHS & CO.		2,092,079	1,685,000		1FE
51166F-DV-8	LAKELAND FLA ENERGY SYS REV		01/22/2016	GOLDMAN, SACHS & CO.		1,878,990	1,500,000		1FE
51166F-DW-6	LAKELAND FLA ENERGY SYS REV		01/22/2016	GOLDMAN, SACHS & CO.		3,298,477	2,605,000		1FE
874485-CW-3	TALLAHASSEE FLA HEALTH FACS RE		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		280,858	250,000		2FE
874485-CX-1	TALLAHASSEE FLA HEALTH FACS RE		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		458,156	400,000		2FE
874485-CY-9	TALLAHASSEE FLA HEALTH FACS RE		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		582,450	500,000		2FE
874485-CZ-6	TALLAHASSEE FLA HEALTH FACS RE		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		589,015	500,000		2FE
874485-DA-0	TALLAHASSEE FLA HEALTH FACS RE		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		356,076	300,000		2FE
451470-PE-2	IDAHO ST UNIV REVS		03/02/2016	PIPER JAFFRAY INC.		954,167	795,000		1FE
451470-PF-9	IDAHO ST UNIV REVS		03/02/2016	PIPER JAFFRAY INC.		1,014,483	835,000		1FE
451470-PG-7	IDAHO ST UNIV REVS		03/02/2016	PIPER JAFFRAY INC.		1,338,280	1,090,000		1FE
451470-PH-5	IDAHO ST UNIV REVS		03/02/2016	PIPER JAFFRAY INC.		1,423,850	1,150,000		1FE
167593-NL-2	CHICAGO ILL O HARE INTL ARPT R		03/30/2016	MESIROW FINANCIAL, INC.		1,995,998	1,710,000	22,088	1FE
058508-FQ-0	BALL ST UNIV IND UNIV REVS		01/13/2016	PIPER JAFFRAY INC.		237,502	200,000		1FE
058508-FT-4	BALL ST UNIV IND UNIV REVS		01/13/2016	PIPER JAFFRAY INC.		308,115	250,000		1FE
058508-FU-1	BALL ST UNIV IND UNIV REVS		01/13/2016	PIPER JAFFRAY INC.		497,580	400,000		1FE
45471A-PG-1	INDIANA FIN AUTH HOSP REV		01/20/2016	JPMORGAN CHASE & CO.		1,239,680	1,000,000		1FE
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY		02/12/2016	CITIGROUP GLOBAL MARKETS		1,241,230	1,000,000		1FE
454898-UG-0	INDIANA MUN PWR AGY PWR SUPPLY		02/12/2016	CITIGROUP GLOBAL MARKETS		1,254,070	1,000,000		1FE
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS		01/14/2016	PIPER JAFFRAY INC.		597,589	490,000		1FE
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS		01/14/2016	PIPER JAFFRAY INC.		1,243,020	1,000,000		1FE
958519-3Q-1	WESTERN KY UNIV REVS FORMERLY		02/26/2016	CITIGROUP GLOBAL MARKETS		2,923,241	2,430,000		1FE
958519-3R-9	WESTERN KY UNIV REVS FORMERLY		02/26/2016	CITIGROUP GLOBAL MARKETS		3,102,000	2,555,000		1FE
506485-FQ-9	LAFAYETTE LA PUB IMPT SALES TA		01/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		650,302	580,000		1FE
506485-FS-5	LAFAYETTE LA PUB IMPT SALES TA		01/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		588,810	500,000		1FE
57584X-JM-4	MASSACHUSETTS ST DEV FIN AGY R		01/21/2016	MORGAN STANLEY		828,965	725,000		2FE
57584X-JQ-5	MASSACHUSETTS ST DEV FIN AGY R		01/21/2016	MORGAN STANLEY		2,080,838	1,750,000		2FE
57584X-JR-3	MASSACHUSETTS ST DEV FIN AGY R		01/21/2016	MORGAN STANLEY		1,221,797	1,020,000		2FE
57584X-JS-1	MASSACHUSETTS ST DEV FIN AGY R		01/21/2016	MORGAN STANLEY		1,531,390	1,275,000		2FE
57584X-KL-4	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		174,792	150,000		1FE
57584X-KM-2	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		178,605	150,000		1FE
57584X-KN-0	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		212,256	175,000		1FE
57584X-KP-5	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		184,878	150,000		1FE
57584X-KQ-3	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		248,816	200,000		1FE
57584X-KR-1	MASSACHUSETTS ST DEV FIN AGY R		03/24/2016	JPMORGAN CHASE & CO.		188,834	150,000		1FE
386545-KN-6	GRAND VALLEY MICH ST UNIV REV		03/31/2016	PNC CAPITAL MARKETS LLC		608,769	525,000		1FE
386545-KP-1	GRAND VALLEY MICH ST UNIV REV		03/31/2016	PNC CAPITAL MARKETS LLC		1,031,083	875,000		1FE
386545-KR-7	GRAND VALLEY MICH ST UNIV REV		03/31/2016	PNC CAPITAL MARKETS LLC		1,937,184	1,600,000		1FE
386545-KS-5	GRAND VALLEY MICH ST UNIV REV		03/31/2016	PNC CAPITAL MARKETS LLC		1,404,449	1,150,000		1FE
386545-KT-3	GRAND VALLEY MICH ST UNIV REV		03/31/2016	PNC CAPITAL MARKETS LLC		1,474,752	1,200,000		1FE
78689H-KH-8	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		950,632	830,000		1FE
78689H-KJ-4	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		1,438,874	1,235,000		1FE
78689H-KK-1	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		1,484,615	1,255,000		1FE
78689H-KL-9	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		839,055	700,000		1FE
78689H-KM-7	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		874,662	725,000		1FE
78689H-KN-5	SAGINAW VY ST UNIV MICH REV		03/24/2016	BARCLAYS		606,235	500,000		1FE
48507T-FH-1	KANSAS CITY MO SAN SWR SYS REV		01/28/2016	SEIBERT, BRANFORD INC.		2,613,095	2,235,000		1FE
48507T-FJ-7	KANSAS CITY MO SAN SWR SYS REV		01/28/2016	SEIBERT, BRANFORD INC.		2,938,775	2,500,000		1FE
841438-JU-9	SOUTHEAST MO ST UNIV SYS FACS		02/29/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,329,398	2,025,000		1FE
841438-JV-7	SOUTHEAST MO ST UNIV SYS FACS		02/29/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,298,875	1,950,000		1FE
841438-JW-5	SOUTHEAST MO ST UNIV SYS FACS		02/29/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,189,416	990,000		1FE
841438-JX-3	SOUTHEAST MO ST UNIV SYS FACS		02/29/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,175,795	1,020,000		1FE

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

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841438-JZ-8	SOUTHEAST MO ST UNIV SYS FACS		02/29/2016	RAYMOND JAMES & ASSOCIATES, INC.		688,971	555,000		1FE
791676-CM-9	ST LOUIS MO PKG REV		01/04/2016	PRE-REFUNDING		1,496,252	1,485,000	3,919	1FE
791676-DA-4	ST LOUIS MO PKG REV		01/04/2016	PRE-REFUNDING		579,357	575,000	1,517	1FE
63968A-H2-4	NEBRASKA PUB PWR DIST REV		01/27/2016	GOLDMAN, SACHS & CO.		1,247,000	1,000,000		1FE
64579F-7T-4	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		587,968	540,000		2FE
64579F-7U-1	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		1,116,790	1,000,000		2FE
64579F-7W-7	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		580,965	500,000		2FE
64579F-7X-5	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		883,470	750,000		2FE
64579F-7Y-3	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		557,096	470,000		2FE
64579F-7Z-0	NEW JERSEY HEALTH CARE FACS FI		01/07/2016	WELLS FARGO		1,193,490	1,000,000		2FE
650035-W6-1	NEW YORK ST URBAN DEV CORP REV		03/24/2016	Various		15,210,550	12,500,000	13,542	1FE
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		03/09/2016	BANK OF AMERICA/MERRILL LYNCH		3,669,300	3,000,000		1FE
89602N-5C-4	TRIBOROUGH BRDG & TUNL AUTH N		01/22/2016	CITIGROUP GLOBAL MARKETS		3,827,700	3,000,000		1FE
658203-4H-4	NORTH CAROLINA MUN PWR AGY NO		02/19/2016	MORGAN STANLEY		371,850	300,000		1FE
186352-QQ-6	CLEVELAND OHIO ARPT SYS REV		02/10/2016	STIFEL CAPITAL MARKETS		596,190	500,000		1FE
186352-QR-4	CLEVELAND OHIO ARPT SYS REV		02/10/2016	STIFEL CAPITAL MARKETS		1,207,640	1,000,000		1FE
186352-QS-2	CLEVELAND OHIO ARPT SYS REV		02/10/2016	STIFEL CAPITAL MARKETS		1,462,416	1,200,000		1FE
467647-AU-7	JACKSON CNTY ORE ARPT REV		02/12/2016	PIPER JAFFRAY INC.		187,574	160,000		1FE
467647-AV-5	JACKSON CNTY ORE ARPT REV		02/12/2016	PIPER JAFFRAY INC.		263,867	225,000		1FE
467647-AT-0	JACKSON CNTY ORE ARPT REV+		02/12/2016	PIPER JAFFRAY INC.		117,142	100,000		1FE
628577-LG-1	MYRTLE BEACH S C WTR & SWR REV		01/15/2016	WELLS FARGO		482,446	420,000		1FE
628577-LJ-5	MYRTLE BEACH S C WTR & SWR REV		01/15/2016	WELLS FARGO		300,430	250,000		1FE
628577-LL-0	MYRTLE BEACH S C WTR & SWR REV		01/15/2016	WELLS FARGO		246,970	200,000		1FE
628577-LM-8	MYRTLE BEACH S C WTR & SWR REV		01/15/2016	WELLS FARGO		280,640	225,000		1FE
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		01/07/2016	PIPER JAFFRAY INC.		702,507	650,000	14,535	2FE
44244C-GF-8	HOUSTON TEX UTIL SYS REV FOR I		02/10/2016	WELLS FARGO		2,512,940	2,000,000		1FE
44244C-GG-6	HOUSTON TEX UTIL SYS REV FOR I		02/10/2016	WELLS FARGO		3,807,300	3,000,000		1FE
662839-BA-6	NORTH TEX MUN WTR DIST TEX LOW		03/29/2016	CITIGROUP GLOBAL MARKETS		1,133,577	985,000		1FE
662839-BB-4	NORTH TEX MUN WTR DIST TEX LOW		03/29/2016	CITIGROUP GLOBAL MARKETS		1,087,587	925,000		1FE
662839-BC-2	NORTH TEX MUN WTR DIST TEX LOW		03/29/2016	CITIGROUP GLOBAL MARKETS		1,295,082	1,080,000		1FE
914301-5Y-8	UNIVERSITY HOUSTON TEX UNIV RE		01/22/2016	BANK OF AMERICA/MERRILL LYNCH		8,255,748	6,645,000		1FE
3135G0-H6-3	FNMA		01/06/2016	JPMORGAN CHASE & CO.		9,993,800	10,000,000		1FE
924166-HC-8	VERMONT EDL & HEALTH BLDGS FIN		01/22/2016	CITIGROUP GLOBAL MARKETS		1,226,380	1,000,000		1FE
924166-HQ-7	VERMONT EDL & HEALTH BLDGS FIN		01/22/2016	CITIGROUP GLOBAL MARKETS		353,604	300,000		1FE
924166-HR-5	VERMONT EDL & HEALTH BLDGS FIN		01/22/2016	CITIGROUP GLOBAL MARKETS		477,344	400,000		1FE
29270C-P9-0	ENERGY NW WA PROJ 1 ELEC REV		03/24/2016	BANK OF AMERICA/MERRILL LYNCH		6,249,500	5,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						166,501,696	139,610,000	55,600	XXX
00404A-AL-3	ACADIA HEALTHCARE CO INC		02/09/2016	Various		1,574,000	1,575,000		4FE
00507U-AR-2	ACTAVIS FUNDING SCS	E	01/22/2016	MORGAN STANLEY		5,044,100	5,000,000	63,250	2FE
00130H-BW-4	AES CORP		02/25/2016	GOLDMAN, SACHS & CO.		876,250	1,000,000	20,778	3FE
02660V-AY-4	AHMA_05-2 RMBS		03/28/2016	SCHEDULED PAY UP			29		1FM
00131L-AE-5	AIA GROUP LTD	F	03/09/2016	MORGAN STANLEY		4,196,195	4,250,000		1Z
00928Q-AP-6	AIRCASTLE LTD	E	03/21/2016	DEUTSCHE BANK AG		1,000,000	1,000,000		3FE
01310T-AK-5	ALBERTSONS LLC TERM B5 LOAN		02/17/2016	CITIBANK		4,460,000	4,500,000		3FE
01310T-AH-2	ALBERTSONS LLC TERM LOAN B4		02/18/2016	CITIBANK		2,943,750	3,000,000		3FE
013817-AU-5	ALCOA INC		01/20/2016	Various		5,624,838	5,675,000	148,926	3FE
013817-AV-3	ALCOA INC		02/02/2016	Various		3,646,063	3,925,000	57,713	3FE
013817-AW-1	ALCOA INC		01/13/2016	OPPENHEIMER & CO., INC.		3,257,750	3,700,000	54,530	3FE
02376C-AP-0	AMERICAN AIRLINES INC 2015 TL		01/04/2016	CITIBANK		2,973,750	3,000,000		3FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/17/2016	U.S. BANCORP		8,495,750	8,500,000		2Z
03027X-AH-3	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS		8,487,505	8,500,000		2FE
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS		8,475,605	8,500,000		1Z
02582J-GU-8	AMXCA_14-3 ABS		03/21/2016	JPMORGAN CHASE & CO.		58,230,146	57,967,481	21,593	1FE
032511-BP-1	ANADARKO PETROLEUM CORP		03/14/2016	MIZUHO SECURITIES USA INC.		4,246,728	4,250,000		2FE
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	DEUTSCHE BANK AG		14,959,350	15,000,000		1Z
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/29/2016	Various		96,955,110	97,000,000	33,567	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	DEUTSCHE BANK AG		84,677,850	85,000,000		1FE
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BANK OF AMERICA/MERRILL LYNCH		16,858,220	17,000,000		1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BANK OF AMERICA/MERRILL LYNCH		42,898,950	43,000,000		1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BARCLAYS		23,460,755	23,500,000		1FE
03674X-AF-3	ANTERO RESOURCES CORP		03/09/2016	EXCHANGE		6,879,051	6,875,000	105,273	3FE
03749J-AC-2	APCO HOLDINGS LLC TL		02/05/2016	SUNTRUST CAPITAL MARKETS		12,125,000	12,500,000		4FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
037833-BS-8	APPLE INC		03/17/2016	JPMORGAN CHASE & CO.		20,143,500	20,000,000	19,375	1FE
037833-BU-3	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.		36,960,410	37,000,000		1FE
037833-BW-9	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.		6,346,033	6,376,000		1FE
037833-BX-7	APPLE INC		03/17/2016	GOLDMAN, SACHS & CO.		19,024,720	18,500,000	34,035	1FE
037833-BY-5	APPLE INC		03/17/2016	DEUTSCHE BANK AG		36,014,455	35,500,000	51,774	1FE
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		01/13/2016	BARCLAYS BANK		1,969,887	1,994,823		4FE
038522-AK-4	ARAMARK SERVICES INC		03/31/2016	EXCHANGE		3,500,000	3,500,000	51,819	3FE
03938L-AQ-7	ARCELORMITTAL	F	02/05/2016	MORGAN STANLEY		2,588,625	2,925,000	2,539	3FE
044209-AF-1	ASHLAND INC		01/06/2016	STIFEL CAPITAL MARKETS		1,960,000	2,000,000	38,528	3FE
00206R-CS-9	AT&T INC		01/29/2016	BARCLAYS		9,992,500	10,000,000		2FE
00206R-CT-7	AT&T INC		01/29/2016	BARCLAYS		7,245,215	7,250,000		2FE
04765B-AD-4	ATKORE INTERNATIONAL GROUP		03/09/2016	CITIBANK		432,483	444,712		4FE
G2967L-AD-5	AVAGO (BC LUX) TERM B-1 DOL LOAN	E	02/09/2016	BANK OF AMERICA		49,311,458	50,000,000		2FE
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		03/14/2016	CITIGROUP GLOBAL MARKETS		1,825,000	1,825,000		4FE
053807-AS-2	AVNET INC		03/21/2016	BANK OF AMERICA/MERRILL LYNCH		6,304,026	6,350,000		2Z
06051G-FU-8	BANK OF AMERICA CORP		02/29/2016	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		1Z
06738E-AN-5	BARCLAYS PLC	F	01/05/2016	BARCLAYS		14,379,484	14,450,000		1Z
084670-BQ-0	BERKSHIRE HATHAWAY FINANCE CORP		03/08/2016	GOLDMAN, SACHS & CO.		9,978,800	10,000,000		1FE
084670-BR-8	BERKSHIRE HATHAWAY FINANCE CORP		03/08/2016	BANK OF AMERICA/MERRILL LYNCH		9,972,800	10,000,000		1FE
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP		03/08/2016	WELLS FARGO		4,995,300	5,000,000		1Z
092113-AK-5	BLACK HILLS CORP		01/08/2016	CREDIT SUISSE		8,189,914	8,200,000		2FE
092113-AL-3	BLACK HILLS CORP		01/08/2016	CREDIT SUISSE		8,474,245	8,500,000		1Z
095370-AC-6	BLUE CUBE SPINCO INC		01/20/2016	CANTOR FITZGERALD		2,085,000	2,000,000	63,333	3FE
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	JPMORGAN CHASE & CO.		10,170,216	10,200,000		1Z
103304-BL-4	BOYD GAMING CORP		03/22/2016	DEUTSCHE BANK AG		1,650,000	1,650,000		4FE
10330J-AL-2	BOYD GAMING CORP TERM LOAN B		01/08/2016	DEUTSCHE BANK SECURITIES		1,995,000	2,000,000		3FE
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		02/10/2016	BANK OF AMERICA		932,500	1,000,000		4FE
129500-AB-0	CALERES INC		01/20/2016	BANK OF AMERICA/MERRILL LYNCH		1,176,000	1,200,000	37,083	4FE
13134M-BG-7	CALPINE CORP TERM LOAN		01/11/2016	MORGAN STANLEY DEAN WITTER		1,980,000	2,000,000		3FE
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	02/18/2016	CITIGROUP GLOBAL MARKETS		8,467,445	8,500,000		1FE
14313V-AC-8	CARMX_15-3 ABS		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		17,796,608	17,695,000	8,813	1FE
14313Y-AD-0	CARMX_16-1 ABS		01/26/2016	BARCLAYS		4,999,708	5,000,000		1FE
14313Y-AG-3	CARMX_16-1 ABS		01/26/2016	BARCLAYS		2,999,587	3,000,000		2AM
15135U-AH-2	CENOVUS ENERGY INC	A	03/18/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,858,156	2,425,000	2,398	2FE
15135B-AE-1	CENTENE ESCROW CORP		01/29/2016	Various		7,270,163	7,200,000		3FE
15135B-AG-6	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO		3,600,000	3,600,000		1Z
153527-AL-0	CENTRAL GARDEN & PET COMPANY		02/02/2016	BARCLAYS		1,218,000	1,200,000	17,558	4FE
161571-GT-5	CHAIT_15-A2 ABS		03/22/2016	Various		38,291,057	38,033,000	13,887	1FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		01/11/2016	CITIBANK		4,925,125	4,987,469		3FE
17275R-BA-9	CISCO SYSTEMS INC		02/22/2016	BANK OF AMERICA/MERRILL LYNCH		70,000,000	70,000,000		1FE
17275R-BB-7	CISCO SYSTEMS INC		02/22/2016	BANK OF AMERICA/MERRILL LYNCH		19,994,200	20,000,000		1FE
172967-KG-5	CITIGROUP INC		01/05/2016	CITIGROUP GLOBAL MARKETS		11,359,871	11,375,000		2FE
172967-KJ-9	CITIGROUP INC		03/01/2016	CITIGROUP GLOBAL MARKETS		6,362,378	6,375,000		1Z
184496-AM-9	CLEAN HARBORS INC		03/14/2016	GOLDMAN, SACHS & CO.		1,453,625	1,450,000	21,881	3Z
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		03/09/2016	CITIGROUP GLOBAL MARKETS		2,802,000	3,000,000	54,633	4FE
20030N-BR-1	COMCAST CORP		02/16/2016	BANK OF AMERICA/MERRILL LYNCH		36,194,538	36,250,000		1FE
20030N-BS-9	COMCAST CORP		02/16/2016	WELLS FARGO		16,968,040	17,000,000		1FE
14041N-EU-1	COMET_15-A1 ABS		02/16/2016	BARCLAYS		18,013,761	17,913,000	2,767	1FE
20826F-AQ-9	CONOCOPHILLIPS CO		03/03/2016	MIZUHO SECURITIES USA INC.		10,625,748	10,630,000		2Z
20826F-AR-7	CONOCOPHILLIPS CO		03/03/2016	HSBC SECURITIES, INC.		4,206,523	4,250,000		2Z
20826F-AS-5	CONOCOPHILLIPS CO		03/03/2016	JPMORGAN CHASE & CO.		8,495,750	8,500,000		1FE
210383-AE-5	CONSTELLIUM NV	F	03/23/2016	GOLDMAN, SACHS & CO.		750,000	750,000		1Z
212015-AH-4	CONTINENTAL RESOURCES		03/21/2016	Various		4,188,700	5,000,000	89,108	3FE
212015-AQ-4	CONTINENTAL RESOURCES INC		03/03/2016	CITIGROUP GLOBAL MARKETS		2,488,800	3,660,000	48,322	3FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2016	SCHEDULED PAY UP			2		1FM
22303Q-AG-5	COVIDIEN INTERNATIONAL FINANCE SA	E	02/24/2016	CITIGROUP GLOBAL MARKETS		2,143,840	2,000,000	44,667	1FE
13057B-AD-2	CRART_16-1 ABS		03/09/2016	CREDIT SUISSE		11,997,540	12,000,000		1FE
225433-AD-3	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		6,996,973	7,000,000	59,889	2FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		9,484,443	9,500,000	123,342	2FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2016	SCHEDULED PAY UP			450		1FM
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH		16,596,182	16,600,000		2FE
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH		8,571,706	8,600,000		2Z

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

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12638P-BV-0	CSMC_07-3 RMBS		01/25/2016	SCHEDULED PAY UP			73		1FM
02151L-AA-4	CWALT_07-20 RMBS		03/25/2016	SCHEDULED PAY UP			269		1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2016	SCHEDULED PAY UP			69		1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2016	SCHEDULED PAY UP			68		1FM
L2287*-AB-3	CYGNUS ISSUANCE S.A	F	03/21/2016	INVESTEC		3,824,211	3,824,211		2Z
235825-AD-8	DANA HOLDING CORP		03/03/2016	Various		2,216,469	2,275,000	64,721	3FE
235825-AE-6	DANA HOLDING CORP		02/02/2016	JANNEY MONTGOMERY SCOTT LLC		3,062,344	3,375,000	24,712	4FE
237266-AG-6	DARLING INGREDIENTS INC		02/18/2016	JPMORGAN CHASE & CO.		985,000	1,000,000	5,674	3FE
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2016	SCHEDULED PAY UP			242		1FM
254683-BP-9	DCENT_15-A2 ABS		02/23/2016	JPMORGAN CHASE & CO.		10,899,321	10,827,000	6,286	1FE
254683-BR-5	DCENT_15-A4 ABS		03/22/2016	MITSUBISHI UFJ SECURITIES (USA)		19,497,523	19,300,000	15,263	1FE
L2324E-AB-7	DELOS AIRCRAFT TERM LOAN B ILFC	E	02/11/2016	BARCLAYS BANK		1,995,000	2,000,000		3FE
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC		03/30/2016	MORGAN STANLEY		1,051,200	1,460,000	21,407	3FE
25746U-BT-5	DOMINION RESOURCES INC		03/02/2016	WELLS FARGO		5,103,570	5,100,000	10,005	2FE
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC		03/08/2016	CITIGROUP GLOBAL MARKETS		9,996,100	10,000,000		1FE
269871-AB-5	EAGLE SPINCO INC		03/04/2016	STIFEL CAPITAL MARKETS		3,279,375	3,300,000	10,175	3FE
278642-AP-8	EBAY INC		03/02/2016	WELLS FARGO		12,736,868	12,750,000		2FE
278865-AT-7	ECOLAB INC		01/11/2016	BANK OF AMERICA/MERRILL LYNCH		1,996,760	2,000,000		2FE
278865-AU-4	ECOLAB INC		01/11/2016	JPMORGAN CHASE & CO.		9,995,000	10,000,000		2FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		02/17/2016	CANTOR FITZGERALD		1,278,263	1,915,000	12,384	2FE
292505-AJ-3	ENCANA CORP	A	03/07/2016	STIFEL CAPITAL MARKETS		2,110,125	2,550,000	31,769	2FE
29271L-AA-2	ENDO FINANCE CO		02/05/2016	BANK OF AMERICA/MERRILL LYNCH		4,893,750	5,000,000	19,965	4FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		01/14/2016	CITIGROUP GLOBAL MARKETS		2,809,770	2,644,489		6
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		02/24/2016	JPMORGAN CHASE & CO.		1,521,315	2,124,000	23,576	2FE
29364D-AU-4	ENTERGY ARKANSAS INC		01/05/2016	GOLDMAN, SACHS & CO.		5,930,425	5,950,000		1Z
29101Q-AE-9	ENVISION HEALTHCARE CORP TLB2		01/14/2016	BARCLAYS BANK		5,956,127	6,000,000		4FE
26875P-AP-6	EOG RESOURCES INC		01/11/2016	JPMORGAN CHASE & CO.		12,731,385	12,750,000		2FE
26907Y-AA-2	ESH HOSPITALITY INC		03/11/2016	JPMORGAN CHASE & CO.		3,595,250	3,650,000	72,924	4FE
30040W-AA-6	EVERSOURCE ENERGY		03/07/2016	BANK OF AMERICA/MERRILL LYNCH		9,978,900	10,000,000		2FE
30040W-AB-4	EVERSOURCE ENERGY		03/07/2016	BARCLAYS		4,984,800	5,000,000		2FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		02/24/2016	BANK OF AMERICA		1,626,667	2,666,667		4FE
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CREDIT SUISSE		12,723,225	12,750,000		2FE
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CITIGROUP GLOBAL MARKETS		27,602,093	27,750,000		2FE
31428X-BF-2	FEDEX CORP		03/21/2016	DEUTSCHE BANK AG		8,482,660	8,500,000		2FE
31428X-BG-0	FEDEX CORP		03/21/2016	GOLDMAN, SACHS & CO.		4,231,343	4,250,000		1Z
31677A-AB-0	FIFTH THIRD BANK (OHIO)		03/10/2016	DEUTSCHE BANK AG		4,245,793	4,250,000		2Z
31677Q-BF-5	FIFTH THIRD BANK (OHIO)		03/10/2016	DEUTSCHE BANK AG		14,996,550	15,000,000		1FE
32008D-AA-4	FIRST DATA CORP		03/18/2016	BANK OF AMERICA/MERRILL LYNCH		2,009,088	2,010,000	34,258	3FE
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	F	01/14/2016	EXCHANGE		1,786,505	1,800,000	6,888	2FE
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	03/22/2016	JPMORGAN CHASE & CO.		3,450,938	3,375,000	24,680	3FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		01/05/2016	CREDIT AGRICOLE		7,250,000	7,250,000		2FE
34528Q-EN-0	FORDF_16-1 ABS		02/09/2016	BARCLAYS		14,995,863	15,000,000		1FE
34530V-AD-1	FORDO_15-B ABS		02/16/2016	CREDIT SUISSE		20,009,375	20,000,000	2,578	1FE
34531P-AG-6	FORDO_16-A ABS		01/20/2016	CREDIT SUISSE		1,999,803	2,000,000		1FE
35671D-AW-5	FREEPORT-MCMORAN C & G		01/28/2016	MIZUHO SECURITIES USA INC.		1,501,913	1,815,000	16,368	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/18/2016	Various		3,371,000	4,675,000	68,635	3FE
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/03/2016	Various		4,115,855	4,700,000	53,642	3FE
35671D-BH-7	FREEPORT-MCMORAN INC		01/13/2016	Various		1,556,280	3,144,000	22,707	2FE
36467W-AB-5	GAMESTOP CORP		03/04/2016	BANK OF AMERICA/MERRILL LYNCH		5,150,000	5,150,000		3Z
37045V-AK-6	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.		4,996,000	5,000,000		2FE
37045V-AL-4	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.		4,296,087	4,300,000		2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/25/2016	JPMORGAN CHASE & CO.		8,493,965	8,500,000		2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY I		02/25/2016	JPMORGAN CHASE & CO.		4,234,658	4,250,000		2Z
373334-KE-0	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		4,234,020	4,250,000		1FE
373334-KF-7	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		16,965,150	17,000,000		1FE
375558-BB-8	GILEAD SCIENCES INC		03/29/2016	JPMORGAN CHASE & CO.		8,229,515	8,018,000	17,038	1FE
36250Q-AE-3	GMALT_15-3 ABS		03/21/2016	BANK OF AMERICA/MERRILL LYNCH		22,148,836	22,200,000	4,465	1FE
38143U-8H-7	GOLDMAN SACHS & CO		02/22/2016	GOLDMAN, SACHS & CO.		5,936,256	5,950,000		1Z
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES		01/05/2016	JPMORGAN CHASE & CO.		4,999,400	5,000,000		1FE
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES		01/05/2016	JPMORGAN CHASE & CO.		2,996,640	3,000,000		1FE
43814N-AD-7	HAROT_16-1 ABS		02/16/2016	JPMORGAN CHASE & CO.		14,499,129	14,500,000		1FE
413627-BL-3	HARRAHS OPERATING CO INC		02/18/2016	CITIGROUP GLOBAL MARKETS		4,350,000	6,000,000		6FE

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44930U-AD-8	HART_16-A ABS		03/22/2016	BANK OF AMERICA/MERRILL LYNCH		6,998,642	7,000,000		1FE
44930U-AE-6	HART_16-A ABS		03/22/2016	BANK OF AMERICA/MERRILL LYNCH		8,998,872	9,000,000		1FE
197677-AG-2	HCA INC		03/10/2016	BANK OF AMERICA/MERRILL LYNCH		1,356,250	1,250,000	24,031	4FE
404119-BN-8	HCA INC		01/27/2016	BANK OF AMERICA/MERRILL LYNCH		8,776,125	8,700,000	164,333	3FE
404119-BQ-1	HCA INC		01/29/2016	Various		10,177,950	9,960,000	154,840	3FE
404119-BT-5	HCA INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		3FE
40415R-AR-6	HD SUPPLY INC		03/28/2016	BARCLAYS		2,250,000	2,250,000		4Z
421924-BK-6	HEALTHSOUTH CORP		03/04/2016	MORGAN STANLEY		1,759,500	1,700,000	34,756	4FE
421924-BT-7	HEALTHSOUTH CORP		03/09/2016	EXCHANGE		5,000,000	5,000,000	138,160	4FE
437076-BL-5	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.		8,469,740	8,500,000		1Z
437076-BM-3	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.		8,445,260	8,500,000		1Z
404280-AV-1	HSBC HOLDINGS PLC	F	03/01/2016	HSBC SECURITIES, INC.		6,360,465	6,375,000		1Z
404280-AW-9	HSBC HOLDINGS PLC	F	03/01/2016	HSBC SECURITIES, INC.		6,365,756	6,375,000		1Z
443510-AG-7	HUBBELL INC		02/23/2016	JPMORGAN CHASE & CO.		3,374,296	3,400,000		1Z
446150-AJ-3	HUNTINGTON BANCSHARES INC		03/09/2016	GOLDMAN, SACHS & CO.		8,483,255	8,500,000		2FE
44701Q-BB-7	HUNTSMAN INTERNATIONAL LLC		01/12/2016	OPPENHEIMER & CO., INC.		7,984,375	8,750,000	74,740	4FE
448579-AF-9	HYATT HOTELS CORP		02/29/2016	JPMORGAN CHASE & CO.		4,246,600	4,250,000		2Z
44891A-AE-7	HYUNDAI CAPITAL AMERICA	R	03/14/2016	CITIGROUP GLOBAL MARKETS		9,993,100	10,000,000		2FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/15/2016	SCHEDULED PAY UP		6,736	6,736		5Z
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2016	Various		1,525,812	1,525,812		2AM
454889-AQ-9	INDIANA MICHIGAN POWER CO		02/29/2016	CREDIT SUISSE		2,541,254	2,550,000		2FE
45672N-AG-6	INFOR (US) INC		03/17/2016	EXCHANGE		22,485,294	22,140,000	487,695	5FE
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	E	03/21/2016	GOLDMAN, SACHS & CO.		1,450,000	1,450,000		4FE
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		19,974,600	20,000,000		1FE
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		44,849,250	45,000,000		1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		25,057,090	25,250,000		1FE
24422E-TF-6	JOHN DEERE CAPITAL CORP		01/05/2016	BARCLAYS		8,491,245	8,500,000		1Z
478160-BH-6	JOHNSON & JOHNSON		02/19/2016	CREDIT SUISSE		1,955,127	1,775,000	13,146	1FE
478160-BR-4	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		29,996,400	30,000,000		1FE
478160-BS-2	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		32,000,000	32,000,000		1FE
478160-BU-7	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		4,227,688	4,250,000		1Z
478160-BV-5	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		4,221,780	4,250,000		1Z
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2016	SCHEDULED PAY UP			67		1FM
46625H-QU-7	JPMORGAN CHASE & CO		03/18/2016	JPMORGAN CHASE & CO.		9,993,600	10,000,000		1FE
487836-BP-2	KELLOGG CO		02/25/2016	MORGAN STANLEY		8,491,160	8,500,000		2FE
487836-BQ-0	KELLOGG CO		02/25/2016	MORGAN STANLEY		8,415,255	8,500,000		2FE
48853U-BA-7	KENAN ADVANTAGE GROUP DD TL		03/31/2016	KEYBANK NATIONAL ASSOCIATION		15,638	15,638		3FE
56523P-AD-6	KEURIG GREEN MOUNTAIN (MAPLE) TLB		03/15/2016	J. P. MORGAN SECURITIES, INC.		6,860,000	7,000,000		3FE
49327M-2N-3	KEYBANK NA/CLEVELAND OH		03/03/2016	KEYCORP		14,243,018	14,250,000		1FE
49456B-AJ-0	KINDER MORGAN INC		01/21/2016	GOLDMAN, SACHS & CO.		905,528	1,300,000	29,360	2FE
49461B-AF-1	KINETICS CONCEPT / KCI USA		02/02/2016	BANK OF AMERICA/MERRILL LYNCH		1,450,000	1,450,000		1Z
496902-AN-7	KINROSS GOLD CORP	A	03/18/2016	Various		3,261,915	3,771,000	4,986	3FE
50076W-AJ-2	KRATON POLYMERS INITIAL TERM LOAN		02/24/2016	CREDIT SUISSE		1,800,000	2,000,000		4FE
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	01/05/2016	BARCLAYS		1,715,000	2,000,000	66,000	5FE
501797-AL-8	L BRANDS INC		03/15/2016	EXCHANGE		26,975,671	26,515,000	683,590	3FE
513075-BJ-9	LAMAR MEDIA CORP		01/25/2016	JPMORGAN CHASE & CO.		1,500,000	1,500,000		3FE
524901-AV-7	LEGG MASON INC		03/17/2016	JPMORGAN CHASE & CO.		4,248,045	4,250,000		1Z
526057-BX-1	LENNAR CORP		02/26/2016	CITIGROUP GLOBAL MARKETS		2,175,000	2,175,000		3FE
527298-BF-9	LEVEL 3 FINANCING INC		01/13/2016	EXCHANGE		15,252,098	15,000,000	281,875	4FE
BAS0EW-HA-1	LIFE EXTENSION INST. (BABSON)		02/29/2016	BABSON CAPITAL MANAGEMENT LLC		6,171,875	6,250,000		4Z
540424-AS-7	LOEWS CORP		03/17/2016	BARCLAYS		2,969,572	2,976,000		1Z
554276-AE-5	MACDERMID INC TLB		03/07/2016	CREDIT SUISSE		936,250	1,000,000		4FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		02/22/2016	BARCLAYS		5,942,563	5,950,000		2FE
56356X-AC-3	MANITOWOC FOOD SVC TLB		03/09/2016	J. P. MORGAN SECURITIES, INC.		1,470,000	1,500,000		4FE
55378V-AA-7	MANITOWOC FSG OPERATIONS LLC		02/05/2016	GOLDMAN, SACHS & CO.		1,800,000	1,800,000		4Z
56501R-AC-0	MANULIFE FINANCIAL CORP	A	03/01/2016	MORGAN STANLEY		4,239,673	4,250,000		1Z
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		03/09/2016	CITIGROUP GLOBAL MARKETS		4,994,400	5,000,000		1FE
574599-BK-1	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES		5,929,532	5,950,000		3FE
574599-BL-9	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES		6,717,870	6,750,000		3FE
58768F-AE-6	MBALT_16-A ABS		03/08/2016	MITSUBISHI UFJ SECURITIES (USA)		10,999,528	11,000,000		1FE
58940*-AA-9	MERCURY LAND PARTNERS LLC		12/14/2015	DIRECT		9,001,789	9,001,789	(97,387)	5Z
BAS0CU-KS-4	MERCURY LAND PARTNERS LLC		12/09/2015	CANCELLED TRADE		(9,001,789)	(9,001,789)		5*

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552953-CB-5	MGM RESORTS INTERNATIONAL		01/12/2016	BANK OF AMERICA/MERRILL LYNCH		3,950,000	4,000,000	61,250	4FE
552953-CC-3	MGM RESORTS INTERNATIONAL		03/03/2016	Various		6,535,725	6,410,000	160,530	4FE
61915R-CK-0	MHL_06-1 RMBS		03/25/2016	SCHEDULED PAY UP			942		1FM
59514U-AW-8	MICROSEMI CORP TERM LOAN B		02/05/2016	MORGAN STANLEY DEAN WITTER		2,935,000	3,000,000		3FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	F	02/23/2016	MORGAN STANLEY		4,244,050	4,250,000		1Z
61746B-DZ-6	MORGAN STANLEY		01/22/2016	MORGAN STANLEY		3,327,165	3,334,000		1Z
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		02/19/2016	BANK OF AMERICA/MERRILL LYNCH		6,024,375	6,000,000	531	3FE
65477P-AD-3	NAROT_14-A ABS		03/22/2016	BARCLAYS		8,323,049	8,325,000	4,028	1FE
65478U-AE-9	NAROT_16-A ABS		03/21/2016	JPMORGAN CHASE & CO.		12,489,258	12,500,000	4,969	1FE
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2016	SCHEDULED PAY UP			6,755		6FE
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2016	SCHEDULED PAY UP			2,667		6FE
64110L-AJ-5	NETFLIX INC		02/09/2016	EXCHANGE		15,451,699	14,859,000	258,794	4FE
64110L-AL-0	NETFLIX INC		02/09/2016	EXCHANGE		1,848,834	1,780,000	33,115	4FE
651229-AT-3	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		9,997,700	10,000,000		2FE
651229-AU-0	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		12,728,963	12,750,000		2Z
651229-AV-8	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		21,243,413	21,250,000		2FE
651229-AW-6	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		8,482,830	8,500,000		2Z
651229-AX-4	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		3,400,000	3,400,000		1Z
651229-AY-2	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		5,978,160	6,000,000		2FE
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/28/2016	CITIGROUP GLOBAL MARKETS		4,994,950	5,000,000		2FE
654740-AN-9	NISSAN MOTOR ACCEPTANCE CORP	R	03/02/2016	BANK OF AMERICA/MERRILL LYNCH		12,984,270	13,000,000		1FE
65504L-AF-4	NOBLE HOLDING INTL LTD	E	03/30/2016	BANK OF AMERICA/MERRILL LYNCH		511,000	730,000	3,095	2FE
65504L-AJ-6	NOBLE HOLDING INTL LTD	E	03/30/2016	HSBC SECURITIES, INC.		901,550	1,460,000	3,044	2FE
67000X-AL-0	NOVELIS INC	A	02/11/2016	GOLDMAN, SACHS & CO.		1,960,313	2,125,000	30,650	4FE
67000X-AM-8	NOVELIS INC	A	02/24/2016	Various		3,601,435	3,918,000	41,937	4FE
67054L-AA-5	NUMERICABLE GROUP SA	F	01/06/2016	RBC DOMINION SECURITIES		990,000	1,000,000	19,771	4FE
N5945L-AN-5	NXP B.V. TLB	E	01/14/2016	CREDIT SUISSE		5,012,500	5,000,000		2FE
62947Q-AS-7	NXP BV	F	03/31/2016	CITIGROUP GLOBAL MARKETS		6,665,406	6,575,000	82,872	3FE
674599-CH-6	OCCIDENTAL PETROLEUM CORP		03/28/2016	BANK OF AMERICA/MERRILL LYNCH		4,240,310	4,250,000		1Z
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		03/28/2016	JPMORGAN CHASE & CO.		4,217,020	4,250,000		1FE
68217F-AA-0	OMNICOM GROUP INC		03/28/2016	CITIGROUP GLOBAL MARKETS		4,246,048	4,250,000		1Z
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	U.S. BANCORP		4,242,860	4,250,000		1Z
69371R-M8-6	PACCAR FINANCIAL CORP		02/22/2016	CITIGROUP GLOBAL MARKETS		11,983,200	12,000,000		1FE
69371R-M9-4	PACCAR FINANCIAL CORP		02/22/2016	CITIGROUP GLOBAL MARKETS		14,984,550	15,000,000		1FE
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	MORGAN STANLEY		3,390,956	3,400,000		1FE
713448-DD-7	PEPSICO INC		02/19/2016	JPMORGAN CHASE & CO.		4,496,118	4,250,000	68,295	1FE
713448-DE-5	PEPSICO INC		02/19/2016	JPMORGAN CHASE & CO.		9,997,100	10,000,000		1FE
714295-AB-8	PERRIGO CO	E	03/11/2016	MITSUBISHI UFJ SECURITIES (USA)		2,005,820	2,000,000	17,694	2FE
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO	E	03/11/2016	Various		29,590,599	29,400,000	3,694	2FE
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	E	03/07/2016	BANK OF AMERICA/MERRILL LYNCH		12,718,253	12,750,000		2FE
71579U-AB-1	PETCO ANIMAL SUPPLIES TLB1		02/16/2016	CITIBANK		2,940,000	3,000,000		4FE
718172-BR-9	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		9,964,300	10,000,000		1FE
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		39,668,800	40,000,000		1FE
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		7,935,600	8,000,000		1FE
723470-AK-9	PINNACLE FOODS FINANCE LLC		01/11/2016	BANK OF AMERICA/MERRILL LYNCH		1,475,000	1,475,000		4FE
72347N-AP-5	PINNACLE FOODS FINANCE TLI		01/22/2016	BANK OF AMERICA		497,500	500,000		3FE
69352J-AN-7	PPL ENERGY SUPPLY LLC		03/07/2016	Various		2,454,513	3,685,000	36,043	4FE
741530-AG-7	PRIDE INTERNATIONAL INC	R	03/30/2016	MORGAN STANLEY		3,157,250	3,650,000	93,937	3FE
744560-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA		02/29/2016	MITSUBISHI UFJ SECURITIES (USA)		9,984,200	10,000,000		1FE
745867-AV-3	PULTEGROUP INC		02/25/2016	CITIGROUP GLOBAL MARKETS		2,750,000	2,750,000		3FE
745867-AW-1	PULTEGROUP INC		03/02/2016	Various		4,023,438	4,000,000	1,146	3FE
74736K-AC-5	QORVO INC		03/09/2016	BANK OF AMERICA/MERRILL LYNCH		2,628,125	2,500,000	55,903	3FE
75606D-AC-5	REALOGY GROUP LLC		02/25/2016	JPMORGAN CHASE & CO.		1,453,625	1,450,000	19,031	4FE
771196-BK-7	ROCHE HOLDINGS INC	R	02/22/2016	CITIGROUP GLOBAL MARKETS		7,920,320	8,000,000		1FE
77714T-AB-7	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE		1,329,037	1,350,000	12,234	4FE
780082-AD-5	ROYAL BANK OF CANADA	A	01/22/2016	RBC DOMINION SECURITIES		4,290,798	4,300,000		1Z
78355H-KB-4	RYDER SYSTEM INC		02/17/2016	WELLS FARGO		6,794,424	6,800,000		2FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		11,117,494	11,250,000	235,547	3FE
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	F	01/05/2016	BARCLAYS		9,240,658	9,250,000		2FE
816194-AT-1	SELECT MEDICAL CORPORATION TL F		03/11/2016	J. P. MORGAN SECURITIES, INC.		2,450,000	2,500,000		4FE
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	03/11/2016	CITIGROUP GLOBAL MARKETS		2,001,020	2,000,000	13,019	1FE
828807-CW-5	SIMON PROPERTY GROUP LP		01/08/2016	MORGAN STANLEY		12,673,628	12,750,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
829259-AU-4	SINCLAIR TELEVISION GROUP INC		03/09/2016	JPMORGAN CHASE & CO.		1,100,000	1,100,000		4FE
84762L-AS-4	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		2,762,864	2,560,000	29,182	4FE
84762L-AU-9	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		9,588,036	9,444,000	55,811	4FE
853496-AA-5	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,100,000		3FE
853496-AB-3	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA/MERRILL LYNCH		3,500,000	3,500,000		3FE
855244-AJ-8	STARBUCKS CORP		02/01/2016	GOLDMAN, SACHS & CO.		8,495,155	8,500,000		1FE
85769E-AG-6	STATION CASINOS LLC B TERM LOAN		02/09/2016	WELLS FARGO		985,000	1,000,000		4FE
863667-AJ-0	STRYKER CORP		03/03/2016	BANK OF AMERICA/MERRILL LYNCH		6,329,216	6,400,000		2Z
863667-AK-7	STRYKER CORP		03/03/2016	GOLDMAN, SACHS & CO.		24,221,870	24,250,000		2FE
863667-AM-3	STRYKER CORP		03/11/2016	Various		19,299,241	19,300,000	1,006	2FE
863667-AN-1	STRYKER CORP		03/03/2016	JPMORGAN CHASE & CO.		4,222,290	4,250,000		2Z
86614R-AJ-6	SUMMIT MATERIALS LLC		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		5FE
BAS0ET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL		03/10/2016	BRIGHTWOOD LOAN SERVICES LLC (BRTWD)		7,425,000	7,500,000		4FE
87020P-AG-2	SWEDBANK AB	F	03/03/2016	WELLS FARGO		8,490,140	8,500,000		1Z
87165L-AF-8	SYNCT_15-1 ABS		03/21/2016	Various		45,487,500	45,000,000	26,663	1FE
87165L-AX-9	SYNCT_16-1 ABS		03/14/2016	WELLS FARGO		16,996,430	17,000,000		1FE
871829-BB-2	SYSCO CORP		03/22/2016	GOLDMAN, SACHS & CO.		9,994,500	10,000,000		2FE
871829-BD-8	SYSCO CORP		03/22/2016	GOLDMAN, SACHS & CO.		2,117,711	2,125,000		1Z
74966N-AA-4	TALEN ENERGY SUPPLY LLC		02/10/2016	CREDIT SUISSE		883,125	1,125,000	4,480	4FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		01/29/2016	EXCHANGE		11,665,670	11,500,000	120,431	4FE
89237K-AD-5	TAOT_16-A ABS		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		12,499,291	12,500,000		1FE
89237K-AE-3	TAOT_16-A ABS		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		10,474,829	10,475,000		1FE
87612B-AT-9	TARGA RESOURCES PARTNERS LP		01/25/2016	EXCHANGE		4,500,000	4,500,000	6,250	3FE
878742-AX-3	TECK RESOURCES LTD	A	03/22/2016	Various		8,124,898	9,200,000	30,717	4FE
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		03/01/2016	BARCLAYS		1,046,525	1,021,000	25,525	4FE
88033G-BU-3	TENET HEALTHCARE CORP		02/01/2016	BANK OF AMERICA/MERRILL LYNCH		8,736,863	8,629,000	71,729	3FE
501044-DC-2	THE KROGER CO		01/08/2016	U.S. BANCORP		4,239,928	4,250,000		2Z
587118-AE-0	THE MENS WEARHOUSE INC		03/10/2016	Various		3,732,750	4,500,000	64,750	5FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	03/01/2016	DIRECT		2,486,255	2,486,319		6Z
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	03/01/2016	DIRECT		6,572,060	6,572,081		5Z
89114Q-BG-2	TORONTO-DOMINION BANK	A	03/31/2016	TD SECURITIES		8,485,550	8,500,000		1Z
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/14/2016	JPMORGAN CHASE & CO.		25,431,150	25,500,000		2FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/14/2016	BANK OF AMERICA/MERRILL LYNCH		36,168,800	36,250,000		2FE
893574-AG-8	TRANSCONTINENTAL GAS PIPE LINE COM		01/19/2016	BARCLAYS		5,939,588	5,950,000		2FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		03/10/2016	BABSON CAPITAL MANAGEMENT LLC		1,036,297	1,052,078		4
89469A-AC-8	TREEHOUSE FOODS INC		01/21/2016	BANK OF AMERICA/MERRILL LYNCH		675,000	675,000		3FE
89641U-AC-5	TRINITY ACQUISITION PLC	F	03/17/2016	BANK OF AMERICA/MERRILL LYNCH		4,232,065	4,250,000		2Z
89641U-AD-3	TRINITY ACQUISITION PLC	F	03/17/2016	JPMORGAN CHASE & CO.		8,489,120	8,500,000		2FE
907818-EG-9	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY		4,042,005	4,250,000	63,012	1FE
907818-EH-7	UNION PACIFIC CORP		02/25/2016	CREDIT SUISSE		5,893,951	5,950,000		1Z
907818-EJ-3	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY		4,193,985	4,250,000		1Z
91324P-CT-7	UNITEDHEALTH GROUP INC		02/22/2016	WELLS FARGO		14,994,450	15,000,000		1FE
91324P-CU-4	UNITEDHEALTH GROUP INC		02/22/2016	WELLS FARGO		14,954,250	15,000,000		1FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		02/23/2016	BNP PARIBAS SECURITIES CORP		1,239,063	1,250,000		4FE
90346W-AB-9	US AIRWAYS INC ABS		02/11/2016	CANTOR FITZGERALD		1,403,529	1,403,529	19,279	3FE
90331H-MV-2	US BANK NA CINCINNATI		01/26/2016	U.S. BANCORP		17,000,000	17,000,000		1FE
90349Y-AC-0	US ECOLOGY INC. TL		02/03/2016	WELLS FARGO		1,478,426	1,476,580		3FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		01/06/2016	BARCLAYS BANK		2,475,000	2,500,000		4FE
92867T-AC-9	VALET_14-2 ABS		01/21/2016	JPMORGAN CHASE & CO.		1,979,219	2,000,000	317	1FE
BAS0EX-WH-7	VIVID SEATS LLC TERM LOAN		03/04/2016	RBC DOMINION SECURITIES		5,580,000	6,000,000		4FE
92855L-AC-0	VIZIENT INC. TL		02/22/2016	BARCLAYS BANK		921,500	950,000		4FE
92857W-AX-8	VODAFONE GROUP PLC	F	02/24/2016	CITIGROUP GLOBAL MARKETS		5,588,156	5,568,000	39,962	2FE
91829K-AA-1	VPI ESCROW CORP		02/02/2016	JPMORGAN CHASE & CO.		360,938	375,000	7,305	4FE
25468P-DB-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS		8,575,140	8,500,000	36,036	1FE
25468P-DJ-2	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS		12,737,633	12,750,000		1FE
25468P-DK-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS		7,221,000	7,250,000		1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		02/25/2016	SCHEDULED PAY UP			862		1FM
93363D-AE-7	WAMU_06-AR9 RMBS		01/25/2016	Various		(190)	1,762		1FM
947075-AF-4	WEATHERFORD INTL LTD	E	03/07/2016	BANK OF AMERICA/MERRILL LYNCH		2,112,000	2,200,000	5,294	3FE
949746-RS-2	WELLS FARGO & CO		02/26/2016	WELLS FARGO		9,247,873	9,250,000		1FE
958102-AJ-4	WESTERN DIGITAL CORP		03/30/2016	BANK OF AMERICA/MERRILL LYNCH		5,835,000	5,835,000		2FE
958102-AK-1	WESTERN DIGITAL CORP		03/30/2016	BANK OF AMERICA/MERRILL LYNCH		3,650,000	3,650,000		3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
96950H-AD-2	WILLIAMS PARTNERS LP		01/28/2016	Various		3,749,923	3,751,000	755	2FE
98212B-AC-7	WPX ENERGY INC		01/08/2016	CITIGROUP GLOBAL MARKETS		3,004,155	3,179,000	82,522	4FE
98389B-AR-1	XCEL ENERGY INC		03/03/2016	BARCLAYS		4,279,113	4,250,000	37,790	2FE
98389B-AS-9	XCEL ENERGY INC		03/03/2016	BARCLAYS		20,494,260	20,500,000		2FE
N0501W-AC-2	ZIGGO TL-B1	F	02/24/2016	WELLS FARGO		357,769	369,787		3FE
N0501W-AE-8	ZIGGO TL-B2	F	02/24/2016	WELLS FARGO		230,553	238,298		3FE
N0501W-AG-3	ZIGGO TL-B3	F	02/24/2016	WELLS FARGO		379,178	391,915		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,850,980,650	2,871,277,881	5,911,570	XXX
060505-EU-4	BANK OF AMERICA CORP		03/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		3AM
4899999. Subtotal - Bonds - Hybrid Securities						4,500,000	4,500,000		XXX
8399997. Total - Bonds - Part 3						3,350,098,687	3,307,917,881	6,329,301	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,350,098,687	3,307,917,881	6,329,301	XXX
060505-81-5	BANK OF AMERICA		02/18/2016	DIRECT	24,000.000		1.00		P3LFE
38143Y-66-5	GOLDMAN SACHS SERIES A		02/16/2016	DIRECT	20,201.000		1.00		P3LFE
38144X-60-9	GOLDMAN SACHS SERIES C		02/16/2016	DIRECT	8,420.000		1.00		P3LFE
38144G-80-4	GOLDMAN SACHS SERIES D		02/16/2016	DIRECT	40,379.000		1.00		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
88579Y-10-1	3M COMPANY		03/10/2016	Various	78,724.000	12,054,988			L
002824-10-0	ABBOTT LABS		03/10/2016	Various	102,764.000	4,025,650			L
00287Y-10-9	ABBVIE INC		01/06/2016	CITIGROUP GLOBAL MARKETS	38,200.000	2,183,645			L
H0023R-10-5	ACE LIMITED		01/14/2016	Various	13,943.740	1,547,274			L
001055-10-2	AFLAC INC.		01/06/2016	JPMORGAN CHASE & CO.	74.000	4,291			L
S22135-38-8	AGRIUM INC COM	C	03/29/2016	JPMORGAN CHASE & CO.	560.000	49,867			U
009363-10-2	AIRGAS INC		02/01/2016	Various	16,301.000	2,259,843			L
G0177J-10-8	ALLERGAN PLC	E	03/30/2016	CITIGROUP GLOBAL MARKETS	21,000.000	5,711,082			L
02079K-10-7	ALPHABET INC CLASS C		02/03/2016	Various	18,448.000	13,088,229			L
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	02/04/2016	Various	2,928.000	119,324			U
023135-10-6	AMAZON COM INC		01/20/2016	CITIGROUP GLOBAL MARKETS	2,719.000	1,501,407			L
023608-10-2	AMEREN CORP		03/23/2016	Various	134,899.000	6,592,758			L
025816-10-9	AMERICAN EXPRESS CO		02/18/2016	Various	8,407.000	458,666			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/10/2016	Various	63,046.000	5,867,115			L
G0408V-10-2	AON PLC	E	03/10/2016	Various	49,506.000	4,546,045			U
037833-10-0	APPLE INC.		03/30/2016	Various	189,819.000	19,102,256			L
038222-10-5	APPLIED MATERIALS INC		03/02/2016	Various	68,674.000	1,322,260			L
04247X-10-2	ARMSTRONG WORLD IND		01/20/2016	GOLDMAN, SACHS & CO.	9,070.000	337,290			L
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	02/03/2016	DEUTSCHE BANK AG	4,464.000	291,812			U
00206R-10-2	AT&T INC		03/10/2016	Various	202,649.000	7,385,272			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/02/2016	MERGER	1,221.950	168,238			L
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	01/05/2016	CREDIT SUISSE	19,404.000	139,187			L
056752-10-8	BAIDU INC SPON ADR	F	01/27/2016	MORGAN STANLEY	701.000	112,119			L
060505-10-4	BANK AMER CORP COM		03/02/2016	Various	462,505.000	6,066,629			L
063671-10-1	BANK OF MONTREAL	C	03/29/2016	JPMORGAN CHASE & CO.	852.000	50,653			U
067383-10-9	BARD (C.R.) INC.		03/10/2016	Various	32,261.000	6,008,226			L
D06216-31-7	BASF SE	D	01/08/2016	BANK OF AMERICA/MERRILL LYNCH	344.000	23,994			U
07177M-10-3	BAXALTA INC		02/03/2016	DEUTSCHE BANK AG	12,042.000	478,903			L
071813-10-9	BAXTER INTL INC		03/10/2016	Various	125,792.000	4,745,702			L
081437-10-5	BEMIS CO INC		03/10/2016	Various	90,562.000	4,243,546			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		03/08/2016	Various	1,749.000	229,618			L
097023-10-5	BOEING CO		01/22/2016	Various	18,531.000	2,287,220			L
G12793-10-8	BP PLC	D	03/08/2016	CITIGROUP GLOBAL MARKETS	29,256.000	151,251			U
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	D	01/27/2016	NOMURA SECURITIES INTERNATIONAL INC	879.000	45,932			U
Y09827-10-9	BROADCOM LTD	F	02/04/2016	EXCHANGE	23,546.950	2,434,520			L
115637-20-9	BROWN FORM AN CORP CLASS B		01/06/2016	BANK OF AMERICA/MERRILL LYNCH	22,530.000	2,151,615			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	02/03/2016	DEUTSCHE BANK AG	20,323.000	146,201			L
127097-10-3	CABOT OIL + GAS CORP COM		03/08/2016	CITIGROUP GLOBAL MARKETS	5,040.000	110,070			L
13057Q-10-7	CALIFORNIA RESOURCES CORP		02/25/2016	DISTRIBUTION	4,458.260	1,506			L

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

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136069-10-1	CANADIAN IMP BANK COM NPV	C	03/29/2016	JPMORGAN CHASE & CO.	727.000	53,023			U
14040H-10-5	CAPITAL ONE FINL CORP		02/26/2016	Various	49,308.000	3,323,543			L
14149Y-10-8	CARDINAL HEALTH INC		03/10/2016	Various	52,729.000	4,267,332			L
136385-10-1	CDN NAT RES COM NPV	C	03/08/2016	CITIGROUP GLOBAL MARKETS	8,524.000	216,454			U
16941M-10-9	CHINA MOBILE LTD ADR	F	01/07/2016	UNION BANK OF SWITZERLAND	2,014.000	105,165			L
H1467J-10-4	CHUBB LTD	E	03/10/2016	Various	93,857.740	10,172,475			L
172908-10-5	CINTAS COR P COM		03/23/2016	Various	73,287.000	6,607,503			L
17275R-10-2	CISCO SYS INC		01/22/2016	Various	98,071.000	2,296,668			L
172967-42-4	CITIGROUP INC		03/03/2016	Various	169,121.000	6,865,410			L
189054-10-9	CLOROX CO		03/18/2016	CITIGROUP GLOBAL MARKETS	39,793.000	5,069,256			L
191216-10-0	COCA COLA CO.		03/10/2016	Various	146,276.000	6,309,152			L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	02/04/2016	JPMORGAN CHASE & CO.	1,398.000	77,203			U
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		01/20/2016	BANK OF AMERICA/MERRILL LYNCH	6,897.000	1,007,272			L
22160K-10-5	COSTCO WHS L CORP NEW COM		03/10/2016	Various	37,292.000	5,535,683			L
22576C-10-1	CRESCENT POINT ENERGY	C	03/08/2016	CITIGROUP GLOBAL MARKETS	13,127.000	183,100			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/03/2016	DEUTSCHE BANK AG	1,601.000	138,193			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	02/04/2016	Various	8,253.000	628,021			L
126650-10-0	CVS HEALTH CORPORATION		01/22/2016	Various	27,347.000	2,588,333			L
SBD6GN-D6-5	CYBG CDI PLC	D	02/03/2016	DISTRIBUTION	33,457.000	109,899			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	02/03/2016	Various	4,100.000	282,831			U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	01/06/2016	GOLDMAN, SACHS & CO.	8,500.000	244,865			U
235851-10-2	DANAHER CO RP COM		03/10/2016	Various	78,053.000	6,766,486			L
237194-10-5	DARDEN RESTAURANTS INC		02/24/2016	Various	40,195.000	2,459,292			L
247361-70-2	DELTA AIR LINES, INC.		02/24/2016	Various	62,597.000	3,053,304			L
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	02/09/2016	Various	4,574.000	130,030			U
254687-10-6	DISNEY WALT CO		03/10/2016	Various	78,979.000	7,487,931			L
256746-10-8	DOLLAR TREE INC		02/26/2016	GOLDMAN, SACHS & CO.	23,876.000	1,952,716			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/22/2016	Various	31,786.000	2,875,449			L
233331-10-7	DTE ENERGY CO		03/10/2016	Various	58,159.000	4,893,538			L
26441C-20-4	DUKE ENERGY HLDG CORP		03/10/2016	Various	54,241.000	4,063,000			L
278865-10-0	ECOLAB INC		01/22/2016	Various	25,285.000	2,625,536			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/07/2016	GOLDMAN, SACHS & CO.	35,967.000	3,148,596			L
532457-10-8	ELI LILLY & CO		01/22/2016	Various	34,486.000	2,833,829			L
E41222-11-3	ENDESA SA EUR1.2	D	03/31/2016	Various	18,602.000	350,129			U
T3643A-14-5	ENI SPA	D	03/08/2016	CITIGROUP GLOBAL MARKETS	9,893.000	148,172			U
26875P-10-1	EOG RESOUR CES INC COM		02/10/2016	Various	1,710.000	111,125			L
518439-10-4	ESTEE LAUDER COS.		01/22/2016	Various	33,343.000	2,800,644			L
30231G-10-2	EXXON MOBIL CORP		01/20/2016	Various	152,183.000	11,699,666			L
30303M-10-2	FACEBOOK INC		03/08/2016	Various	96,976.000	11,159,449			L
J1346E-10-0	FAST RETAILING CO	D	01/05/2016	CREDIT SUISSE	500.000	169,366			U
31428X-10-6	FEDEX CORP		03/10/2016	Various	28,885.000	3,866,962			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/20/2016	GOLDMAN, SACHS & CO.	11,338.000	531,334			L
375558-10-3	GILEAD SCIENCES INC		01/29/2016	ISI GROUP, INC.	1,653.000	137,923			L
413086-10-9	HARMAN INTERNATIONAL		02/08/2016	UNION BANK OF SWITZERLAND	1,895.000	127,892			L
40412C-10-1	HCA HOLDINGS INC		03/03/2016	GOLDMAN, SACHS & CO.	18,724.000	1,361,520			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	01/11/2016	BANK OF AMERICA/MERRILL LYNCH	730.000	23,919			U
H36940-13-0	HOLCIM	D	09/08/2015	EXCHANGE	13,170.000	842,522			U
437076-10-2	HOME DEPOT INC		01/22/2016	Various	27,531.000	3,256,893			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/10/2016	Various	45,670.000	4,689,034			L
J22848-10-5	HOYA CORPORATION	D	02/03/2016	Various	8,700.000	342,033			U
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	01/06/2016	GOLDMAN, SACHS & CO.	58,228.000	436,702			L
E6165F-16-6	IBERDROLA	D	01/12/2016	Various	29,458.120	196,593			U
452308-10-9	ILLINOIS TOOL WKS INC		03/10/2016	Various	50,566.000	4,591,071			L
E6282J-12-5	INDITEX SA	D	03/29/2016	UNION BANK OF SWITZERLAND	1,516.000	50,558			U
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/23/2016	BARCLAYS	97.000	23,568			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/10/2016	Various	29,688.000	3,878,379			L
46120E-60-2	INTUITIVE SURGICAL INC		02/03/2016	DEUTSCHE BANK AG	243.000	131,834			L
J27869-10-6	JAPAN TOBACCO INC JPY50000	D	01/06/2016	GOLDMAN, SACHS & CO.	15,700.000	572,532			U
471109-10-8	JARDEN CORP		01/20/2016	Various	17,773.000	882,634			L
478160-10-4	JOHNSON & JOHNSON		03/10/2016	Various	47,345.000	4,867,654			L
46625H-10-0	JP MORGAN CHASE & CO		03/03/2016	Various	190,940.000	11,180,524			L
J31843-10-5	KDDI CORP JPY5000	D	01/05/2016	CREDIT SUISSE	6,100.000	155,738			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
J32491-10-2	KEYENCE CORP JPY50	D	02/03/2016	DEUTSCHE BANK AG	500.000	246,557			U
494368-10-3	KIMBERLY-CLARK CORP		03/10/2016	Various	40,595.000	5,219,137			L
X4551T-10-5	KONE B	D	03/29/2016	UNION BANK OF SWITZERLAND	1,607.000	74,843			U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	02/04/2016	Various	12,230.000	260,074			U
501044-10-1	KROGER CO		03/10/2016	Various	178,688.000	6,774,930			L
Y5257Y-10-7	LENOVO GROUP LTD	D	01/14/2016	MORGAN STANLEY	28,000.000	23,486			U
G5485F-16-9	LI & FUNG LTD CMN STK	D	01/04/2016	MORGAN STANLEY	32,000.000	20,867			U
Y5281M-11-1	LINK REIT	D	01/05/2016	CREDIT SUISSE	24,000.000	140,259			U
539830-10-9	LOCKHEED MARTIN CORP		03/10/2016	Various	33,497.000	7,176,870			L
548661-10-7	LOWES COS INC USD0.50		01/20/2016	Various	10,052.000	684,986			L
574599-10-6	MASCO CORP		01/20/2016	GOLDMAN, SACHS & CO.	19,841.000	479,730			L
57636Q-10-4	MASTERCARD INC CLASS A		03/10/2016	Various	62,574.000	5,544,718			L
580135-10-1	MCDONALDS CORP		03/10/2016	Various	48,853.000	5,791,870			L
G5960L-10-3	MEDTRONIC PLC	E	03/10/2016	Various	61,032.000	4,608,330			L
58933Y-10-5	MERCK & CO. INC.		03/10/2016	Various	79,491.000	4,071,926			L
552953-10-1	MGM RESORTS INTERNATIONAL		03/07/2016	CITIGROUP GLOBAL MARKETS	160,717.000	3,145,498			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	02/18/2016	BANK OF AMERICA/MERRILL LYNCH	2,427.000	221,544			U
594918-10-4	MICROSOFT CORP		01/22/2016	Various	236,711.000	12,484,146			L
60671Q-10-4	MITEL NETWORKS CORP	A	03/14/2016	STOCK DIV.	6,308.000	45,269			L
J43916-11-3	MITSUBISHI ESTATE CO	D	01/05/2016	CREDIT SUISSE	15,000.000	310,827			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	02/03/2016	DEUTSCHE BANK AG	5,000.000	118,426			U
608190-10-4	MOHAWK INDUSTRIES INC		01/20/2016	GOLDMAN, SACHS & CO.	2,835.000	439,987			L
609207-10-5	MONDELEZ INTERNATIONAL INC		03/10/2016	Various	147,396.000	6,194,585			L
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	02/03/2016	Various	50,158.000	701,251			U
H57312-64-9	NESTLE SA PAR CHF1	D	02/04/2016	Various	5,309.000	399,613			U
64110L-10-6	NETFLIX INC		01/20/2016	CITIGROUP GLOBAL MARKETS	7,746.000	776,831			L
65339F-10-1	NEXTERA ENERGY INC		03/10/2016	Various	45,762.000	5,081,382			L
654106-10-3	NIKE INC CL B		01/22/2016	Various	59,530.000	3,473,648			L
654902-20-4	NOKIA CORPORATION ADR	F	03/31/2016	Various	58,865.000	350,668			L
X61873-13-3	NOKIA OYJ EUR0.06	D	02/04/2016	Various	95,057.000	608,601			U
655664-10-0	NORDSTROM INC		03/03/2016	GOLDMAN, SACHS & CO.	25,251.000	1,365,054			L
666807-10-2	NORTHROP GRUMMAN CORP		03/10/2016	Various	42,455.000	7,841,481			L
J59399-10-5	NTT DOCOMO, INC	D	01/05/2016	CREDIT SUISSE	8,300.000	171,608			U
681919-10-6	OMNICOM GROUP		03/10/2016	Various	61,061.000	4,518,603			L
69840W-10-8	PANERA BREAD COMPANY		01/20/2016	GOLDMAN, SACHS & CO.	4,593.000	830,352			L
713448-10-8	PEPSICO INC.		03/10/2016	Various	49,797.000	4,871,892			L
717081-10-3	PFIZER INC		03/10/2016	Various	235,431.000	7,128,721			L
723787-10-7	PIONEER NA T RES CO COM		01/20/2016	UNION BANK OF SWITZERLAND	243.000	25,482			L
742718-10-9	PROCTER & GAMBLE CO		03/10/2016	Various	132,238.000	10,802,843			L
755111-50-7	RAYTHEON COMPANY		03/10/2016	Various	39,439.000	4,802,518			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	03/29/2016	Various	4,720.000	433,660			U
N73430-11-3	RELX NV	D	01/05/2016	CREDIT SUISSE	46,432.000	760,978			U
760759-10-0	REPUBLIC S VCS INC COM		03/10/2016	Various	117,388.000	5,234,127			L
767754-10-4	RITE AID CORP.		03/30/2016	Various	534,676.000	4,321,078			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	03/18/2016	Various	4,180.000	1,067,366			U
774341-10-1	ROCKWELL COLLINS INC		03/10/2016	Various	49,204.000	4,188,599			L
G7690A-11-8	ROYAL DUTCH SHELL ‘B‘SHS	D	03/08/2016	Various	100,819.660	2,250,555			U
X75653-10-9	SAMPO PLC	D	02/04/2016	Various	4,326.000	206,135			U
D66992-10-4	SAP AG	D	02/04/2016	JPMORGAN CHASE & CO.	718.000	57,215			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	03/29/2016	Various	35,145.000	112,446			U
824348-10-6	SHERWIN WILLIAMS CO		01/20/2016	GOLDMAN, SACHS & CO.	1,842.000	442,788			L
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	02/03/2016	DEUTSCHE BANK AG	15,265.000	252,796			U
833034-10-1	SNAP ON IN C COM		03/10/2016	Various	35,204.000	5,492,064			L
F84941-12-3	SODEXO	D	01/05/2016	CREDIT SUISSE	3,992.000	382,530			U
B82095-11-6	SOLVAY SA COMMON STOCK	D	02/03/2016	DEUTSCHE BANK AG	1,611.000	127,201			U
SBWSW5-D9-1	SOUTH32 LTD	D	06/11/2015	EXCHANGE	92,746.000	78,666			U
854502-10-1	STANLEY BLACK & DECKER INC		03/10/2016	Various	43,390.000	4,147,028			L
855244-10-9	STARBUCKS CORP		01/22/2016	Various	49,620.000	2,839,988			L
863667-10-1	STRYKER CORP		03/10/2016	Various	51,610.000	5,084,654			L
867224-10-7	SUNCOR ENERGY INC	C	02/10/2016	MERGER	32,306.120	686,016			U
H8431B-10-9	SWISS RE LTD	D	01/05/2016	CREDIT SUISSE	1,495.000	141,054			U
871829-10-7	SYSCO CORP		03/10/2016	Various	126,219.000	5,405,147			L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
87612E-10-6	TARGET CORP		03/10/2016	Various	68,702.000	5,012,527			L
Q8975N-10-5	TELSTRA CORP NPV	D	02/04/2016	Various	36,905.000	147,708			U
88031M-10-9	TENARIS SA ADR	F	02/09/2016	BANK OF AMERICA/MERRILL LYNCH	1,138.000	22,679			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	02/03/2016	Various	7,844.000	495,338			U
882508-10-4	TEXAS INST RS INC COM		01/22/2016	Various	47,336.000	2,349,496			L
Y86219-11-3	THAI FARMERS BANK LTD.	D	01/04/2016	JPMORGAN CHASE & CO.	6,400.000	26,170			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/22/2016	Various	21,631.000	2,895,083			L
887317-30-3	TIME WARNER INC		02/02/2016	GOLDMAN, SACHS & CO.	42,000.000	2,982,916			L
BAS0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	D	03/01/2016	DIRECT	6,117.000	85			U
872540-10-9	TJX COMPANIES INC		02/26/2016	Various	43,621.000	3,279,178			L
Q9194A-10-6	TRANSURBAN GROUP	D	03/29/2016	Various	21,632.000	172,561			U
89417E-10-9	TRAVELERS COS INC		03/10/2016	Various	42,242.000	4,533,831			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		03/02/2016	GOLDMAN, SACHS & CO.	47,960.000	1,334,457			L
907818-10-8	UNION PACIFIC CORP		02/02/2016	BANK OF AMERICA/MERRILL LYNCH	329.000	23,512			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/10/2016	Various	49,129.000	4,692,867			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/10/2016	Various	40,632.000	3,668,572			L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/08/2016	CITIGROUP GLOBAL MARKETS	1,640.000	106,778			U
920355-10-4	VALSPAR CORP.		01/20/2016	GOLDMAN, SACHS & CO.	5,953.000	447,813			L
92343V-10-4	VERIZON COMMUNICATIONS		03/10/2016	Various	174,950.000	8,510,702			L
92826C-83-9	VISA INC		01/22/2016	Various	55,544.000	3,931,034			L
931142-10-3	WAL-MART STORES		03/10/2016	Various	61,088.000	3,943,407			L
94106L-10-9	WASTE MGMT INC DEL		03/10/2016	Various	87,786.000	4,787,980			L
949746-10-1	WELLS FARGO CO		03/10/2016	Various	90,166.000	4,397,454			L
Q95870-10-3	WESFARMERS	D	02/04/2016	Various	3,948.000	120,794			U
966837-10-6	WHOLE FOODS MKT INC		03/02/2016	Various	41,389.000	1,345,316			L
969904-10-1	WILLIAMS SONOMA, INC.		01/20/2016	GOLDMAN, SACHS & CO.	9,874.000	476,565			L
980228-10-0	WOODSIDE PETROLEUM	D	03/08/2016	CITIGROUP GLOBAL MARKETS	4,884.000	101,452			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						506,349,436	XXX		XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	03/08/2016	DIRECT	242,427.460	4,789,639			U
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	F	03/01/2016	DIRECT	23,499.990	434,037			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	F	03/01/2016	DIRECT	52,616.450	851,409			U
464287-20-0	ISHARES CORE S&P 500 ETF		03/07/2016	Various	770,840.000	151,623,259			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	03/29/2016	Various	91,776.000	4,371,743			L
46429B-69-7	ISHARES MSCI USA MIN VOL		01/22/2016	Various	246,052.000	9,910,223			L
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		02/08/2016	Various	832,916.000	50,119,983			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/08/2016	CITIGROUP GLOBAL MARKETS	5,515.000	597,069			L
464287-79-6	ISHARES US ENERGY ETF		03/02/2016	Various	1,940,609.000	62,667,254			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/02/2016	JPMORGAN CHASE & CO.	138,450.000	15,886,392			L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/30/2016	Various	3,455,330.000	667,644,908			L
9299999. Subtotal - Common Stocks - Mutual Funds						968,895,918	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,475,245,354	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,475,245,354	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,475,245,354	XXX		XXX
9999999 - Totals						4,825,344,041	XXX	6,329,301	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 63

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2016	SCHEDULED REDEMPTION		171	171	174	172		(1)		(1)		171				3	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2016	SCHEDULED REDEMPTION		47,820	47,820	48,844	48,094		(274)		(274)		47,820				542	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2016	SCHEDULED REDEMPTION		25,583	25,583	27,209	27,120		(1,537)		(1,537)		25,583				214	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2016	SCHEDULED REDEMPTION		20,996	20,996	22,465	21,725		(729)		(729)		20,996				232	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2016	SCHEDULED REDEMPTION		59,733	59,733	64,095	63,746		(4,013)		(4,013)		59,733				669	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2016	SCHEDULED REDEMPTION		4,635	4,635	4,928	4,910		(276)		(276)		4,635				41	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2016	SCHEDULED REDEMPTION		15,453	15,453	16,431	16,287		(834)		(834)		15,453				129	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2016	SCHEDULED REDEMPTION		101,076	101,076	101,076	101,076						101,076				696	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	02/06/2016	SCHEDULED REDEMPTION		418,608	418,608	418,608	418,608						418,608				3,742	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/10/2016	SCHEDULED REDEMPTION		223,427	223,427	223,427	223,427						223,427				1,981	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2016	SCHEDULED REDEMPTION		101,641	101,641	101,641	101,641						101,641				695	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2016	SCHEDULED REDEMPTION		209,541	209,541	209,541	209,541						209,541				1,755	06/07/2022	1FE
912810-RP-5	TREASURY BOND		02/16/2016	CITIGROUP GLOBAL MARKETS		9,139,824	8,500,000	9,404,121			(282)		(282)		9,403,839		(264,015)	(264,015)	65,852	11/15/2045	1
912810-RQ-3	TREASURY BOND		03/23/2016	Various		70,844,141	73,500,000	70,604,980			600		600		70,605,580		238,560	238,560	127,198	02/15/2046	1
912828-M2-3	TREASURY FLOATING RATE NOTE		01/28/2016	JPMORGAN CHASE & CO.		34,971,044	35,000,000	34,943,626	34,943,709		2,664		2,664		34,946,373		24,671	24,671	34,493	10/31/2017	1
912828-XN-5	TREASURY FLOATING RATE NOTE		01/25/2016	JPMORGAN CHASE & CO.		79,819,225	80,000,000	79,957,958	79,964,005		1,542		1,542		79,965,547		(146,322)	(146,322)	53,842	07/31/2017	1
912828-M8-0	TREASURY NOTE		01/12/2016	BARCLAYS		42,536,281	42,200,000	41,916,469	41,918,028		1,247		1,247		41,919,275		617,006	617,006	101,464	11/30/2022	1
912828-N2-2	TREASURY NOTE		01/28/2016	JPMORGAN CHASE & CO.		50,291,016	50,000,000	49,855,469	49,855,731		4,198		4,198		49,859,929		431,086	431,086	83,675	12/15/2018	1
912828-N5-5	TREASURY NOTE		01/28/2016	BARCLAYS		9,028,828	9,000,000	8,986,641	8,986,659		583		583		8,987,241		41,587	41,587	8,159	12/31/2017	1
912828-XB-1	TREASURY NOTE		01/14/2016	BARCLAYS		50,304,688	50,000,000	49,951,172	49,952,745		176		176		49,952,920		351,767	351,767	178,056	05/15/2025	1
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2016	SCHEDULED REDEMPTION		164,536	164,536	164,536	164,536						164,536				1,540	02/26/2022	1FE
912810-EM-6	US TREASURY N/B		01/27/2016	GOLDMAN, SACHS & CO.		5,147,016	3,825,000	4,389,375	4,052,436		(2,034)		(2,034)		4,050,402		1,096,614	1,096,614	125,092	08/15/2022	1
912828-M9-8	WI TREASURY NOTE		01/26/2016	Various		156,026,313	155,400,000	154,541,234	154,546,006		6,384		6,384		154,552,390		1,473,923	1,473,923	313,483	11/30/2020	1
0599999. Subtotal - Bonds - U.S. Governments						509,501,594	508,818,219	505,954,019	425,620,202		7,412		7,412		505,636,716		3,864,878	3,864,878	1,103,553	XXX	XXX
51511C-AD-0	LANDWIRTSCH. RENTENBANK	F	01/15/2016	MATURED		2,500,000	2,500,000	2,492,300	2,499,943		57		57		2,500,000				39,075	01/15/2016	1FE
65556G-AD-7	NORDDEUTSCHE LANDESBANK GIROZENTRA	F	02/03/2016	JPMORGAN CHASE & CO.		15,140,400	15,000,000	14,994,300	14,996,568		110		110		14,996,679		143,722	143,722	152,500	02/05/2019	1FE
683234-C6-3	ONTARIO PROVINCE OF	A	02/12/2016	CIBC WORLD MARKETS		10,279,700	10,000,000	9,967,500	9,973,138		572		572		9,973,710		305,990	305,990	109,722	09/10/2021	1FE
1099999. Subtotal - Bonds - All Other Governments						27,920,100	27,500,000	27,454,100	27,469,649		739		739		27,470,389		449,711	449,711	301,297	XXX	XXX
041042-ZJ-4	ARKANSAS ST		01/15/2016	Various		8,307,870	7,000,000	8,107,610	8,007,797		(3,547)		(3,547)		8,004,250		303,620	303,620	33,174	06/01/2023	1FE
041042-ZK-1	ARKANSAS ST		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		354,812	300,000	342,141	338,815		(731)		(731)		338,085		16,727	16,727	3,089	06/01/2024	1FE
13063C-UD-0	CALIFORNIA ST		03/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,223	100,000	119,087	118,282		(557)		(557)		117,725		4,498	4,498	2,625	08/01/2022	1FE
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR		03/01/2016	CALLED @ 100.000		240,000	240,000	211,253	227,637		425		425		228,062		11,938	11,938	6,600	03/01/2020	1FE
20772J-GR-7	CONNECTICUT ST G O - REF - 2012 SER C		03/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,137,648	1,950,000	2,271,068	2,113,788		(4,717)		(4,717)		2,109,070		28,577	28,577	15,014	06/01/2018	1FE
68609B-PW-1	OREGON ST		03/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		222,325	175,000	222,175							222,175		151	151		08/01/2024	1FE
68609B-PX-9	OREGON ST		03/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		128,606	100,000	128,331							128,331		275	275		08/01/2025	1FE
70914P-WV-0	PENNSYLVANIA ST		01/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		484,908	400,000	488,128	477,680		(1,022)		(1,022)		476,658		8,250	8,250	7,611	03/15/2022	1FE
76222R-ST-0	RHODE ISLAND ST & PROVIDENCE P		03/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,425,818	1,250,000	1,428,363	1,409,996		(6,350)		(6,350)		1,403,645		22,172	22,172	35,486	08/01/2019	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,424,210	11,515,000	13,318,155	12,693,994		(16,499)		(16,499)		13,028,001		396,209	396,209	103,599	XXX	XXX
567313-EW-7	MARICOPA CNTY ARIZ UNI SCH DIS		02/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		330,628	300,000	329,295	324,197		(712)		(712)		323,484		7,144	7,144	7,267	07/01/2019	1FE
567313-EY-3	MARICOPA CNTY ARIZ UNI SCH DIS		01/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		170,796	150,000	167,108	165,138		(73)		(73)		165,065		5,731	5,731	3,167	07/01/2021	1FE
567313-FN-6	MARICOPA CNTY ARIZ UNI SCH DIS		03/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		287,925	250,000	278,273	275,518		(802)		(802)		274,716		13,208	13,208	7,189	07/01/2022	1FE
567389-UW-9	MARICOPA CNTY ARIZ UNI SCH DIS		03/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,129	100,000	112,790	111,023		(595)		(595)		110,428		1,701	1,701	3,000	07/01/2020	1FE
567389-UX-7	MARICOPA CNTY ARIZ UNI SCH DIS		03/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		178,761	150,000	179,918	176,488		(1,053)		(1,053)		175,435		3,326	3,326	5,458	07/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
712838-SD-4	PEORIA ARIZ		02/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		127,090	100,000	122,931	122,823		(395)		(395)		122,428		4,662	4,662	1,028	07/15/2024	1FE
070185-UE-1	BASSETT CALIF UNI SCH DIST		03/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		129,621	100,000	127,287			(195)		(195)		127,092		2,529	2,529	417	08/01/2026	1FE
296371-SS-7	ESCONDIDO CALIF UN SCH DIST		02/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		232,765	220,000	214,146	214,261		32		32		214,293		18,473	18,473	5,139	08/01/2033	1FE
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		02/01/2016	MATURED		305,000	305,000	353,339	305,398		(398)		(398)		305,000				9,150	02/01/2016	1FE
797782-KE-8	SAN GABRIEL CALIF UNI SCH DIST		01/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,243	100,000	120,064	119,610		(165)		(165)		119,445		5,798	5,798	1,306	08/01/2023	1FE
005698-TF-2	ADAMS CNTY CO SCH DIST #50 WESTMINSTER R		02/19/2016	Various		3,028,317	2,780,000	3,239,367	3,009,089		(7,742)		(7,742)		3,001,347		26,970	26,970	20,387	12/01/2018	1FE
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		844,481	755,000	923,682	831,107		(1,998)		(1,998)		829,110		15,371	15,371	4,663	12/15/2018	1FE
108151-2G-5	BRIDGEPORT CONN		02/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,980	100,000	111,573	108,596		(218)		(218)		108,379		1,601	1,601	1,889	08/15/2019	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		03/04/2016	MORGAN STANLEY		2,040,260	2,000,000	2,161,094	2,014,823		(4,460)		(4,460)		2,010,363		29,897	29,897	59,500	08/15/2016	1FE
272875-X2-6	EAST HAVEN CONN		02/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		253,501	230,000	264,357	252,868		(1,384)		(1,384)		251,484		2,017	2,017	6,197	08/15/2018	1FE
272875-X3-4	EAST HAVEN CONN		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		328,164	290,000	339,033	326,086		(1,617)		(1,617)		324,469		3,695	3,695	7,890	08/15/2019	1FE
416415-FY-8	HARTFORD CONN		03/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		351,645	300,000	354,555	348,872		(826)		(826)		348,046		3,598	3,598	6,271	10/01/2031	1FE
416415-FZ-5	HARTFORD CONN		02/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		381,800	325,000	381,953	376,039		(768)		(768)		375,272		6,528	6,528	6,500	10/01/2032	1FE
416415-HR-1	HARTFORD CONN		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		533,331	450,000	522,473	520,185		(2,339)		(2,339)		517,847		15,484	15,484	8,688	07/15/2021	1FE
416415-HU-4	HARTFORD CONN		01/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,249	100,000	118,034	117,682		(92)		(92)		117,590		6,659	6,659	1,208	07/15/2024	1FE
642713-5E-7	NEW BRITAIN CONN		01/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		279,068	250,000	285,988	276,058		(312)		(312)		275,746		3,321	3,321	4,653	03/01/2019	1FE
642713-5F-4	NEW BRITAIN CONN		03/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		228,554	200,000	231,208	224,293		(1,229)		(1,229)		223,064		5,490	5,490	5,528	03/01/2020	1FE
645020-V4-7	NEW HAVEN CONN		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,093	100,000	116,142	115,304		(186)		(186)		115,118		8,975	8,975	2,597	08/01/2023	1FE
971567-PZ-9	WILMINGTON DEL		01/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,109	100,000	107,602	107,482		(20)		(20)		107,462		2,647	2,647	408	11/01/2022	1FE
971567-QA-3	WILMINGTON DEL		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		764,969	650,000	743,054	741,790		(2,319)		(2,319)		739,472		25,497	25,497	8,600	11/01/2023	1FE
971567-QB-1	WILMINGTON DEL		01/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		126,318	100,000	122,633	122,365		(38)		(38)		122,326		3,992	3,992	667	11/01/2024	1FE
240493-BH-8	DEKALB CNTY GA PUB SAFETY & JU		02/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		244,360	200,000	236,760	236,258		(762)		(762)		235,496		8,864	8,864	2,167	12/01/2021	1FE
403755-L9-0	GWINNETT CNTY GA SCH DIST - SALES TAX -2		03/22/2016	CITIGROUP GLOBAL MARKETS		6,151,957	5,825,000	6,934,138	6,177,725		(48,294)		(48,294)		6,129,431		22,526	22,526	128,878	10/01/2017	1FE
005158-VH-0	ADA & CANYON CNTYS IDAHO JT SC		03/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		387,119	330,000	383,843	378,045		(1,946)		(1,946)		376,099		11,020	11,020	12,835	08/15/2020	1FE
005158-VJ-6	ADA & CANYON CNTYS IDAHO JT SC		03/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,512	100,000	117,934	116,338		(613)		(613)		115,725		3,787	3,787	4,028	08/15/2021	1FE
098419-KH-6	BONNEVILLE & BINGHAM CNTYS IDA		03/03/2016	HUTCHINSON SHOCKEY ERLEY & CO.		3,476,051	2,720,000	3,468,544							3,468,544		7,507	7,507		09/15/2025	1FE
098419-LD-4	BONNEVILLE & BINGHAM CNTYS IDA		03/03/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,527,162	1,195,000	1,523,864							1,523,864		3,298	3,298		09/15/2025	1FE
968852-C3-5	WILL CNTY ILL SCH DIST NO 122		01/14/2016	CALLED @ 100.000		1,355,000	1,355,000	1,352,511	1,352,945		2,055		2,055		1,355,000				17,446	10/01/2025	1FE
054071-HF-5	AVON IND CMNTY SCH BLDG CORP		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,296	100,000	116,265	114,634		(542)		(542)		114,092		3,204	3,204	3,347	01/10/2021	1FE
116083-PC-4	BROWNSBURG IND 1999 SCH BLDG C		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,905	100,000	110,877	109,342		(706)		(706)		108,636		1,269	1,269	3,097	07/15/2018	1FE
116083-PJ-9	BROWNSBURG IND 1999 SCH BLDG C		03/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,187,523	1,000,000	1,165,410	1,154,273		(6,049)		(6,049)		1,148,224		39,299	39,299	32,694	07/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40785E-L5-3	HAMILTON SOUTHEASTERN IND CONS		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,905	100,000	112,196	109,631		(729)		(729)		108,903		1,002	1,002	4,417	07/15/2018	1FE
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,947	100,000	114,892	110,763		(498)		(498)		110,265		4,682	4,682	3,278	01/15/2020	1FE
46263R-MH-5	IPS MULTI-SCH BLDG CORP IND		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,412	100,000	114,881	112,460		(670)		(670)		111,790		1,622	1,622	3,278	07/15/2019	1FE
46263R-MK-8	IPS MULTI-SCH BLDG CORP IND		01/20/2016	HUTCHINSON SHOCKEY ERLEY & CO.		116,926	100,000	116,989	114,779		(209)		(209)		114,570		2,356	2,356	2,639	07/15/2020	1FE
726286-EA-1	PLAINFIELD IND CMNTY HIGH SCH		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,087	100,000	118,641	115,200		(506)		(506)		114,695		4,392	4,392	3,278	07/15/2021	1FE
966403-DM-6	WHITKO IND HIGH SCH BLDG CORP		03/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		222,363	200,000	220,688	220,099		(916)		(916)		219,183		3,180	3,180	2,489	01/15/2020	1FE
815670-ME-1	SEDGWICK CNTY KANS UNI SCH DIS		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		284,075	250,000	283,540	283,490		(2,309)		(2,309)		281,181		2,894	2,894	3,299	09/01/2019	1FE
815670-MF-8	SEDGWICK CNTY KANS UNI SCH DIS		02/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,184,960	1,000,000	1,158,800	1,158,618		(4,100)		(4,100)		1,154,517		30,443	30,443	6,528	09/01/2020	1FE
825434-3Z-4	SHREVEPORT LA		01/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		271,269	250,000	274,325	268,512		(224)		(224)		268,288		2,981	2,981	3,315	09/01/2019	1FE
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04		03/01/2016	MATURED		1,435,000	1,435,000	1,517,330	1,437,165		(2,165)		(2,165)		1,435,000				37,669	03/01/2016	1FE
957178-SH-0	WESTBROOK ME		03/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		840,962	700,000	827,274	825,554		(5,054)		(5,054)		820,500		20,462	20,462	11,486	10/15/2021	1FE
613340-4M-7	MONTGOMERY CNTY MD		03/22/2016	WELLS FARGO		9,854,310	9,000,000	10,164,060	9,905,445		(81,851)		(81,851)		9,823,594		30,716	30,716	327,639	07/01/2018	1FE
163357-JE-7	CHELSEA MICH SCH DIST		03/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		926,385	750,000	909,788			(1,152)		(1,152)		908,635		17,750	17,750	2,083	05/01/2023	1FE
690411-KE-2	OVID ELSIE MICH AREA SCHS		03/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		998,193	865,000	980,979			(1,372)		(1,372)		979,607		18,586	18,586	12,110	05/01/2022	1FE
690411-KF-9	OVID ELSIE MICH AREA SCHS		03/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,164,835	1,005,000	1,146,192			(2,630)		(2,630)		1,143,562		21,273	21,273	16,638	05/01/2023	1FE
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		03/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		709,182	600,000	704,292	689,953		(3,046)		(3,046)		686,907		22,275	22,275	10,708	05/01/2021	1FE
264471-KN-2	DULUTH MINN INDPT SCH DIST NO		02/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		141,406	130,000	141,882	139,714		(290)		(290)		139,424		1,983	1,983	2,658	02/01/2019	1FE
264471-KP-7	DULUTH MINN INDPT SCH DIST NO		03/17/2016	Various		1,612,181	1,450,000	1,604,222	1,582,200		(3,335)		(3,335)		1,578,864		33,316	33,316	30,356	02/01/2020	1FE
773352-NC-9	ROCKFORD MINN INDPT SCH DIST N		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,163,850	1,000,000	1,154,030	1,149,670		(3,870)		(3,870)		1,145,800		18,050	18,050	11,528	02/01/2020	1FE
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		02/22/2016	Various		780,685	680,000	768,577	751,654		(1,697)		(1,697)		749,957		30,727	30,727	14,762	02/01/2021	1FE
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		03/01/2016	CALLED @ 100.000		1,365,000	1,365,000	1,371,102	1,365,132		(132)		(132)		1,365,000				30,713	03/01/2023	1FE
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		03/01/2016	CALLED @ 100.000		1,075,000	1,075,000	1,077,365	1,075,051		(51)		(51)		1,075,000				24,188	03/01/2024	1FE
476576-HZ-9	JERSEY CITY N J		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		573,930	500,000	579,790	563,793		(1,626)		(1,626)		562,167		11,763	11,763	4,653	12/01/2019	1FE
64966L-RF-0	NEW YORK N Y		03/31/2016	Various		6,036,608	5,155,000	6,100,943	5,897,046		(20,587)		(20,587)		5,876,459		160,149	160,149	141,476	08/01/2020	1FE
64966L-ZR-5	NEW YORK N Y		02/02/2016	Various		10,526,825	9,000,000	10,477,980	10,278,422		(22,045)		(22,045)		10,256,378		270,448	270,448	224,611	08/01/2020	1FE
64966L-ZS-3	NEW YORK N Y		02/08/2016	Various		7,195,245	6,000,000	7,085,160	6,963,529		(11,144)		(11,144)		6,952,385		242,860	242,860	145,507	08/01/2021	1FE
77355P-TV-5	ROCKLAND CNTY N Y		02/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		250,004	225,000	246,458	245,750		(840)		(840)		244,909		5,095	5,095	2,775	01/01/2020	1FE
986082-KH-7	YONKERS NY GO - REF 2012 SER A		03/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		536,556	500,000	555,705	525,892		(1,011)		(1,011)		524,882		11,674	11,674	11,989	07/01/2018	1FE
07539P-CL-1	BEAVERCREEK OHIO CITY SCH DIST		02/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		251,673	200,000	249,626	245,366		(377)		(377)		244,988		6,685	6,685	1,542	12/01/2023	1FE
07539P-CM-9	BEAVERCREEK OHIO CITY SCH DIST		01/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		126,765	100,000	125,987	124,018		(212)		(212)		123,805		2,960	2,960	847	12/01/2024	1FE
198112-CV-4	COLUMBIA MULTNOMAH & WASHINGTO		01/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,803	100,000	118,446	116,612		(113)		(113)		116,499		3,304	3,304	417	06/15/2021	1FE
468034-NS-8	JACKSON CNTY ORE SCH DIST NO 5		02/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		238,206	200,000	237,172	232,476		(1,089)		(1,089)		231,387		6,819	6,819	2,167	12/15/2020	1FE
625574-JV-1	MULTNOMAH CNTY ORE SCH DIST NO		01/05/2016	PIPER JAFFRAY INC.		2,137,109	1,795,000	2,110,956	2,092,166		(1,012)		(1,012)		2,091,154		45,955	45,955	5,734	06/15/2021	1FE
625574-KK-3	MULTNOMAH CNTY ORE SCH DIST NO		01/05/2016	PIPER JAFFRAY INC.		2,710,431	2,230,000	2,640,365	2,619,926		(1,102)		(1,102)		2,618,824		91,607	91,607	7,124	06/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
898541-LG-0	TUALATIN HILLS ORE PK & RECL D		01/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,664	100,000	119,534	117,515		(121)		(121)		117,395		2,269	2,269	611	06/01/2021	1FE
898541-LH-8	TUALATIN HILLS ORE PK & RECL D		02/24/2016	Various		2,245,598	1,850,000	2,238,704	2,204,727		(1,892)		(1,892)		2,202,835		42,762	42,762	11,056	06/01/2022	1FE
937440-DD-4	WASHINGTON CLACKAMAS & YAMHILL		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		241,416	200,000	236,308	232,999		(626)		(626)		232,373		9,043	9,043	1,528	06/15/2021	1FE
132033-GF-2	CAMBRIA CNTY PA		01/08/2016	RBC DOMINION SECURITIES		3,189,047	2,980,000	3,256,008	3,161,814		(2,293)		(2,293)		3,159,521		29,526	29,526	53,640	08/01/2018	1FE
132033-GG-0	CAMBRIA CNTY PA		01/08/2016	RBC DOMINION SECURITIES		1,798,133	1,645,000	1,798,084	1,757,023		(1,002)		(1,002)		1,756,021		42,112	42,112	29,610	08/01/2019	1FE
132033-GH-8	CAMBRIA CNTY PA		03/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		287,571	250,000	286,363	278,392		(1,206)		(1,206)		277,186		10,385	10,385	7,771	08/01/2020	1FE
222263-XQ-3	COUNCIL ROCK PA SCH DIST		01/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,682	100,000	114,029							114,029		653	653		11/15/2019	1FE
113709-QF-9	BROOKLAND CAYCE S C SCH DIST N		02/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,163,810	1,000,000	1,153,250	1,148,256		(5,570)		(5,570)		1,142,686		21,124	21,124	17,917	03/01/2020	1FE
586145-A3-8	MEMPHIS TENN		01/21/2016	Various		5,531,084	4,820,000	5,759,996	5,471,141		(11,332)		(11,332)		5,459,809		71,275	71,275	56,653	11/01/2019	1FE
592112-MB-9	NASHVILLE CO-REF		03/22/2016	JPMORGAN CHASE & CO.		5,471,350	5,000,000	6,055,900	5,499,091		(47,789)		(47,789)		5,451,302		20,048	20,048	185,417	07/01/2018	1FE
283770-GU-3	EL PASO TEX INDPT SCH DIST		01/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,606	100,000	119,918	117,153		(88)		(88)		117,064		3,542	3,542	2,042	08/15/2021	1FE
414183-BF-9	HARRIS CNTY TEX IMPT DIST NO 18		01/05/2016	FIRST SOUTHWEST COMPANY		1,191,990	1,000,000	1,189,010	1,154,908		(500)		(500)		1,154,408		37,582	37,582	17,639	09/01/2021	1FE
549188-ST-8	LUBBOCK TEX		03/14/2016	JPMORGAN CHASE & CO.		5,734,662	5,515,000	5,946,990	5,785,292		(50,705)		(50,705)		5,734,587		76	76	162,386	02/15/2017	1FE
902273-VN-8	TYLER TEX INDPT SCH DIST		01/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		243,545	210,000	244,518	239,903		(547)		(547)		239,356		4,189	4,189	4,783	02/15/2020	1FE
30382A-CT-7	FAIRFAX CNTY VA		03/14/2016	WELLS FARGO		7,273,335	6,920,000	7,484,949	7,316,450		(47,540)		(47,540)		7,268,910		4,425	4,425	127,636	10/01/2017	1FE
495260-B7-5	KING CNTY WASH SCH DIST NO 414		02/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		855,634	765,000	859,784	845,281		(2,943)		(2,943)		842,338		13,296	13,296	7,348	12/01/2018	1FE
886155-MS-6	THURSTON CNTY WASH SCH DIST NO		01/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		238,390	200,000	227,324	227,095		(244)		(244)		226,851		11,539	11,539	1,378	12/01/2024	1FE
962506-QF-1	WHATCOM CNTY WASH SCH DIST NO (SE)		02/05/2016	JEFFERIES & COMPANY, INC.		2,081,916	1,800,000	2,116,980	2,035,079		(6,324)		(6,324)		2,028,755		53,161	53,161	17,250	12/01/2019	1FE
984392-EW-6	YAKIMA CNTY WASH SCH DIST NO 9		01/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,343	100,000	119,001	118,933		(93)		(93)		118,840		2,503	2,503	264	12/01/2021	1FE
728534-TM-0	PLEASANT PRAIRIE WIS		01/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,912	100,000	119,584	115,995		(133)		(133)		115,862		4,050	4,050	1,917	09/01/2021	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						119,755,455	106,345,000	122,294,907	110,093,787		(445,673)		(445,673)		117,918,798		1,836,658	1,836,658	2,213,998	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2016	SCHEDULED REDEMPTION		1,999	1,999	2,068	2,053		(55)		(55)		1,999				32	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2016	SCHEDULED REDEMPTION		369	369	378	377		(7)		(7)		369				5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2016	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2016	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2016	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2016	SCHEDULED REDEMPTION		1,881	1,881	1,946	2,005		(123)		(123)		1,881				31	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2016	SCHEDULED REDEMPTION		840	840	870	888		(48)		(48)		840				11	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2016	SCHEDULED REDEMPTION		617	617	639	653		(36)		(36)		617				9	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2016	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2016	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2016	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2016	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2016	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2016	SCHEDULED REDEMPTION		126	126	131	132		(6)		(6)		126				2	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2016	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2016	SCHEDULED REDEMPTION		209	209	212	212		(3)		(3)		209				3	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2016	SCHEDULED REDEMPTION		36	36	37	36		(1)		(1)		36				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2016	SCHEDULED REDEMPTION		1,251	1,251	1,279	1,273		(22)		(22)		1,251				19	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2016	SCHEDULED REDEMPTION		2,432	2,432	2,333	2,355		78		78		2,432				37	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2016	SCHEDULED REDEMPTION		2,922	2,922	2,984	2,971		(50)		(50)		2,922				49	08/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2016	SCHEDULED REDEMPTION		866	866	883	879		(13)		(13)		866				12	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2016	SCHEDULED REDEMPTION		337	337	345	344		(7)		(7)		337				5	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2016	SCHEDULED REDEMPTION		3	3	4	4						3					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2016	SCHEDULED REDEMPTION		827	827	847	867		(40)		(40)		827				13	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2016	SCHEDULED REDEMPTION		18	18	18	18						18					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2016	SCHEDULED REDEMPTION		773	773	792	797		(24)		(24)		773				11	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2016	SCHEDULED REDEMPTION		742	742	761	761		(18)		(18)		742				10	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2016	SCHEDULED REDEMPTION		58	58	59	62		(4)		(4)		58				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2016	SCHEDULED REDEMPTION		1,475	1,475	1,512	1,566		(91)		(91)		1,475				22	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2016	SCHEDULED REDEMPTION		111	111	114	122		(11)		(11)		111				2	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2016	SCHEDULED REDEMPTION		259	259	265	271		(12)		(12)		259				4	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2016	SCHEDULED REDEMPTION		61	61	63	64		(2)		(2)		61				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2016	SCHEDULED REDEMPTION		188	188	194	195		(7)		(7)		188				3	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2016	SCHEDULED REDEMPTION		284	284	290	290		(6)		(6)		284				4	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2016	SCHEDULED REDEMPTION		129	129	133	132		(2)		(2)		129				2	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2016	SCHEDULED REDEMPTION		43	43	44	45		(1)		(1)		43				1	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2016	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24					02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2016	SCHEDULED REDEMPTION		115	115	117	118		(4)		(4)		115				2	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2016	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		02/01/2016	SCHEDULED REDEMPTION		21	21	20	20		1		1		21					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2016	SCHEDULED REDEMPTION		117	117	113	113		4		4		117				2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2016	SCHEDULED REDEMPTION		21	21	21	21						21					06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2016	SCHEDULED REDEMPTION		564	564	561	555		9		9		564				8	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2016	SCHEDULED REDEMPTION		48	48	48	48		1		1		48				1	09/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2016	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				1	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2016	SCHEDULED REDEMPTION		70	70	72	74		(4)		(4)		70				1	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2016	SCHEDULED REDEMPTION		47	47	45	44		3		3		47				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2016	SCHEDULED REDEMPTION		84	84	86	89		(5)		(5)		84				1	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2016	SCHEDULED REDEMPTION		2,397	2,397	2,452	2,455		(58)		(58)		2,397				27	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2016	SCHEDULED REDEMPTION		19	19	18	18		1		1		19					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2016	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2016	SCHEDULED REDEMPTION		43	43	43	43						43				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2016	SCHEDULED REDEMPTION		671	671	687	699		(28)		(28)		671				11	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2016	SCHEDULED REDEMPTION		607	607	604	601		7		7		607				10	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2016	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2016	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2016	SCHEDULED REDEMPTION		181	181	187	192		(12)		(12)		181				3	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2016	SCHEDULED REDEMPTION		144	144	149	150		(6)		(6)		144				2	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2016	SCHEDULED REDEMPTION		2,110	2,110	2,183	2,345		(235)		(235)		2,110				37	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2016	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2016	SCHEDULED REDEMPTION		204	204	211	211		(6)		(6)		204				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2016	SCHEDULED REDEMPTION		1,335	1,335	1,383	1,450		(115)		(115)		1,335				20	06/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2016	SCHEDULED REDEMPTION		879	879	910	925		(46)		(46)		879				13	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2016	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2016	SCHEDULED REDEMPTION		326	326	337	339		(13)		(13)		326				5	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2016	SCHEDULED REDEMPTION		40	40	40	40						40				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2016	SCHEDULED REDEMPTION		40	40	40	40						40				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2016	SCHEDULED REDEMPTION		492	492	489	488		4		4		492				7	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2016	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2016	SCHEDULED REDEMPTION		151	151	156	156		(5)		(5)		151				2	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2016	SCHEDULED REDEMPTION		3,401	3,401	3,456	3,481		(80)		(80)		3,401				42	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2016	SCHEDULED REDEMPTION		755	755	771	769		(14)		(14)		755				12	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2016	SCHEDULED REDEMPTION		1,125	1,125	1,148	1,141		(15)		(15)		1,125				18	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2016	SCHEDULED REDEMPTION		8,159	8,159	8,313	8,284		(126)		(126)		8,159				140	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2016	SCHEDULED REDEMPTION		348	348	355	353		(4)		(4)		348				5	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2016	SCHEDULED REDEMPTION		149	149	154	155		(5)		(5)		149				2	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2016	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2016	SCHEDULED REDEMPTION		240,773	240,773	249,257	248,858		(8,085)		(8,085)		240,773				1,320	04/01/2032	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		01/01/2016	MATURED		78	78	81	78						78				1	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2016	SCHEDULED REDEMPTION		24,877	24,877	25,926	25,160		(283)		(283)		24,877				348	08/01/2018	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2016	SCHEDULED REDEMPTION		4,927	4,927	5,170	4,999		(72)		(72)		4,927				60	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2016	SCHEDULED REDEMPTION		21,647	21,647	22,716	22,004		(357)		(357)		21,647				256	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2016	SCHEDULED REDEMPTION		4,877	4,877	5,118	4,954		(77)		(77)		4,877				65	06/01/2018	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		02/01/2016	Various		258	258	268	259						258				3	02/01/2016	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2016	SCHEDULED REDEMPTION		274	274	278	279		(5)		(5)		274				4	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2016	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2016	SCHEDULED REDEMPTION		54	54	56	59		(5)		(5)		54				1	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2016	SCHEDULED REDEMPTION		1,329	1,329	1,375	1,466		(137)		(137)		1,329				20	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2016	SCHEDULED REDEMPTION		512	512	530	569		(57)		(57)		512				8	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2016	SCHEDULED REDEMPTION		256	256	264	266		(10)		(10)		256				4	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2016	SCHEDULED REDEMPTION		57	57	59	59		(3)		(3)		57				1	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2016	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2016	SCHEDULED REDEMPTION		81,658	81,658	88,006	83,993		(2,335)		(2,335)		81,658				1,002	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2016	SCHEDULED REDEMPTION		17,746	17,746	18,611	18,510		(764)		(764)		17,746				215	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2016	SCHEDULED REDEMPTION		17,259	17,259	17,996	17,962		(703)		(703)		17,259				211	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2016	SCHEDULED REDEMPTION		11,021	11,021	11,481	11,428		(407)		(407)		11,021				133	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2016	SCHEDULED REDEMPTION		18,752	18,752	19,491	19,456		(704)		(704)		18,752				205	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2016	SCHEDULED REDEMPTION		10,599	10,599	11,055	11,013		(414)		(414)		10,599				131	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2016	SCHEDULED REDEMPTION		142,453	142,453	148,067	148,533		(6,081)		(6,081)		142,453				1,657	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2016	SCHEDULED REDEMPTION		34,271	34,271	35,509	35,836		(1,565)		(1,565)		34,271				402	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2016	SCHEDULED REDEMPTION		15,873	15,873	16,469	16,619		(746)		(746)		15,873				186	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2016	SCHEDULED REDEMPTION		32,649	32,649	33,859	33,892		(1,243)		(1,243)		32,649				355	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2016	SCHEDULED REDEMPTION		26,206	26,206	27,128	27,278		(1,072)		(1,072)		26,206				301	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2016	SCHEDULED REDEMPTION		18,217	18,217	18,890	19,119		(902)		(902)		18,217				217	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2016	SCHEDULED REDEMPTION		21,689	21,689	22,529	22,654		(966)		(966)		21,689				240	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2016	SCHEDULED REDEMPTION		21,215	21,215	22,051	22,304		(1,089)		(1,089)		21,215				235	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2016	SCHEDULED REDEMPTION		13,529	13,529	14,028	13,975		(447)		(447)		13,529				153	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2016	SCHEDULED REDEMPTION		7,863	7,863	8,251	7,966		(103)		(103)		7,863				96	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2016	SCHEDULED REDEMPTION		53,576	53,576	55,687	56,181		(2,605)		(2,605)		53,576				635	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2016	SCHEDULED REDEMPTION		19,034	19,034	19,839	19,752		(719)		(719)		19,034				223	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2016	SCHEDULED REDEMPTION		6,034	6,034	6,332	6,283		(249)		(249)		6,034				74	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2016	SCHEDULED REDEMPTION		41,639	41,639	43,695	42,887		(1,248)		(1,248)		41,639				546	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2016	SCHEDULED REDEMPTION		7,825	7,825	8,100	7,930		(104)		(104)		7,825				90	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2016	SCHEDULED REDEMPTION		42,641	42,641	44,322	43,768		(1,127)		(1,127)		42,641				521	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2016	SCHEDULED REDEMPTION		25,110	25,110	25,994	26,365		(1,256)		(1,256)		25,110				243	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2016	SCHEDULED REDEMPTION		44,940	44,940	47,159	46,617		(1,677)		(1,677)		44,940				545	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2016	SCHEDULED REDEMPTION		20,429	20,429	21,438	21,994		(1,564)		(1,564)		20,429				220	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2016	SCHEDULED REDEMPTION		3,537	3,537	3,661	3,787		(250)		(250)		3,537				39	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2016	SCHEDULED REDEMPTION		8,567	8,567	8,873	9,070		(502)		(502)		8,567				101	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2016	SCHEDULED REDEMPTION		482	482	506	495		(13)		(13)		482				6	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2016	SCHEDULED REDEMPTION		1,630	1,630	1,688	1,682		(52)		(52)		1,630				18	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2016	SCHEDULED REDEMPTION		3,821	3,821	3,956	3,891		(69)		(69)		3,821				43	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2016	SCHEDULED REDEMPTION		2,439	2,439	2,559	2,548		(109)		(109)		2,439				31	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2016	SCHEDULED REDEMPTION		10,584	10,584	11,107	10,922		(338)		(338)		10,584				137	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2016	SCHEDULED REDEMPTION		10,941	10,941	11,482	11,355		(413)		(413)		10,941				134	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2016	SCHEDULED REDEMPTION		226,713	226,713	237,057	235,231		(8,518)		(8,518)		226,713				1,462	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2016	SCHEDULED REDEMPTION		205,550	205,550	214,695	213,725		(8,176)		(8,176)		205,550				1,336	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2016	SCHEDULED REDEMPTION		238,162	238,162	248,823	247,320		(9,158)		(9,158)		238,162				1,572	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2016	SCHEDULED REDEMPTION		1,271	1,271	1,242	1,253		18		18		1,271				17	08/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2016	SCHEDULED REDEMPTION		1,746	1,746	1,705	1,718		28		28		1,746				23	08/01/2028	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2016	SCHEDULED REDEMPTION		23	23	24	23						23					02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2016	SCHEDULED REDEMPTION		37	37	38	38		(2)		(2)		37				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2016	SCHEDULED REDEMPTION		102	102	105	104		(2)		(2)		102				2	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2016	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2016	SCHEDULED REDEMPTION		7	7	8	8						7					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2016	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2016	SCHEDULED REDEMPTION		391	391	410	395		(3)		(3)		391				7	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2016	SCHEDULED REDEMPTION		314	314	322	322		(8)		(8)		314				6	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2016	SCHEDULED REDEMPTION		459	459	475	464		(6)		(6)		459				6	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2016	SCHEDULED REDEMPTION		2,079	2,079	2,159	2,272		(193)		(193)		2,079				32	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2016	SCHEDULED REDEMPTION		1,843	1,843	1,913	2,035		(193)		(193)		1,843				29	11/01/2030	1
31371J-V4-3	FED NATL MTG ASSOC #253635		01/01/2016	SCHEDULED REDEMPTION		21	21	22	21						21					02/01/2016	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2016	SCHEDULED REDEMPTION		1,565	1,565	1,625	1,728		(163)		(163)		1,565				28	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2016	SCHEDULED REDEMPTION		19	19	19	20		(2)		(2)		19					03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2016	SCHEDULED REDEMPTION		590	590	603	591		(1)		(1)		590				8	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2016	SCHEDULED REDEMPTION		182	182	190	183						182				2	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2016	SCHEDULED REDEMPTION		546	546	567	547		(1)		(1)		546				7	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2016	SCHEDULED REDEMPTION		499	499	515	542		(43)		(43)		499				9	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2016	SCHEDULED REDEMPTION		18	18	19	20		(3)		(3)		18					09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2016	SCHEDULED REDEMPTION		69	69	71	70						69				1	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2016	SCHEDULED REDEMPTION		1,712	1,712	1,765	1,757		(45)		(45)		1,712				23	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2016	SCHEDULED REDEMPTION		761	761	784	781		(21)		(21)		761				11	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2016	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2016	SCHEDULED REDEMPTION		616	616	635	632		(17)		(17)		616				9	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2016	SCHEDULED REDEMPTION		11,879	11,879	12,389	12,007		(129)		(129)		11,879				162	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2016	SCHEDULED REDEMPTION		4,983	4,983	5,198	5,041		(58)		(58)		4,983				66	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2016	SCHEDULED REDEMPTION		4,222	4,222	4,403	4,268		(46)		(46)		4,222				56	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2016	SCHEDULED REDEMPTION		202	202	186	189		13		13		202				2	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2016	SCHEDULED REDEMPTION		27,153	27,153	28,124	28,126		(973)		(973)		27,153				332	10/01/2023	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2016	SCHEDULED REDEMPTION		520	520	535	534		(14)		(14)		520				9	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2016	SCHEDULED REDEMPTION		1,060	1,060	1,115	1,093		(33)		(33)		1,060				21	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2016	SCHEDULED REDEMPTION		194	194	199	198		(4)		(4)		194				3	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2016	SCHEDULED REDEMPTION		230	230	238	244		(14)		(14)		230				4	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2016	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31				1	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2016	SCHEDULED REDEMPTION		141	141	145	145		(4)		(4)		141				3	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2016	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2016	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2016	SCHEDULED REDEMPTION		866	866	897	909		(43)		(43)		866				17	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2016	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2016	SCHEDULED REDEMPTION		610	610	631	628		(18)		(18)		610				11	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2016	SCHEDULED REDEMPTION		39	39	40	39		(1)		(1)		39				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2016	SCHEDULED REDEMPTION		9,697	9,697	9,997	9,936		(239)		(239)		9,697				144	01/01/2023	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2016	SCHEDULED REDEMPTION		650	650	667	654		(4)		(4)		650				11	07/01/2026	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2016	SCHEDULED REDEMPTION		875	875	897	893		(18)		(18)		875				15	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2016	SCHEDULED REDEMPTION		41	41	41	41		1		1		41				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2016	SCHEDULED REDEMPTION		77	77	80	83		(5)		(5)		77				1	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2016	SCHEDULED REDEMPTION		34	34	34	33						34				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2016	SCHEDULED REDEMPTION		186	186	193	197		(11)		(11)		186				3	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2016	SCHEDULED REDEMPTION		52	52	54	56		(4)		(4)		52				1	09/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2016	SCHEDULED REDEMPTION		50	50	52	55		(4)		(4)		50				1	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2016	SCHEDULED REDEMPTION		26	26	26	26						26					09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2016	SCHEDULED REDEMPTION		24	24	24	25		(2)		(2)		24					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2016	SCHEDULED REDEMPTION		37	37	38	41		(4)		(4)		37				1	11/01/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2016	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2016	SCHEDULED REDEMPTION		71	71	74	77		(6)		(6)		71				1	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2016	SCHEDULED REDEMPTION		64	64	66	69		(6)		(6)		64				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2016	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					01/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2016	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		02/01/2016	SCHEDULED REDEMPTION		934	934	970	1,039		(105)		(105)		934				12	03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2016	SCHEDULED REDEMPTION		172	172	179	187		(15)		(15)		172				3	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2016	SCHEDULED REDEMPTION		136	136	141	143		(7)		(7)		136				2	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2016	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					03/01/2030	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2016	SCHEDULED REDEMPTION		11	11	12	13		(1)		(1)		11					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2016	SCHEDULED REDEMPTION		48	48	50	52		(4)		(4)		48				1	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2016	SCHEDULED REDEMPTION		70	70	72	78		(8)		(8)		70				1	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2016	SCHEDULED REDEMPTION		141	141	146	153		(12)		(12)		141				3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2016	SCHEDULED REDEMPTION		34	34	35	38		(4)		(4)		34				1	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2016	SCHEDULED REDEMPTION		372	372	386	418		(46)		(46)		372				6	08/01/2030	1
31384W-EA-4	FED NATL MTG ASSOC #535729		01/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2016	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2016	SCHEDULED REDEMPTION		72	72	75	79		(7)		(7)		72				1	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		02/01/2016	SCHEDULED REDEMPTION		56	56	58	56						56					03/01/2016	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2016	SCHEDULED REDEMPTION		159	159	162	159						159				1	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2016	SCHEDULED REDEMPTION		207	207	211	207						207				2	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2016	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2016	SCHEDULED REDEMPTION		74	74	77	81		(8)		(8)		74				1	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2016	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2016	SCHEDULED REDEMPTION		38	38	39	38						38					05/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2016	SCHEDULED REDEMPTION		72	72	76	81		(9)		(9)		72				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2016	SCHEDULED REDEMPTION		32	32	33	37		(5)		(5)		32				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2016	SCHEDULED REDEMPTION		39	39	41	44		(5)		(5)		39				1	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2016	SCHEDULED REDEMPTION		52	52	54	59		(7)		(7)		52				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2016	SCHEDULED REDEMPTION		50	50	52	57		(7)		(7)		50				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2016	SCHEDULED REDEMPTION		83	83	86	92		(9)		(9)		83				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2016	SCHEDULED REDEMPTION		47	47	49	54		(6)		(6)		47				1	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2016	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2016	SCHEDULED REDEMPTION		34	34	34	38		(4)		(4)		34				1	06/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2016	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2016	SCHEDULED REDEMPTION		44	44	46	49		(5)		(5)		44				1	07/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2016	SCHEDULED REDEMPTION		18	18	18	20		(2)		(2)		18					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2016	SCHEDULED REDEMPTION		223	223	231	239		(17)		(17)		223				4	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		02/01/2016	SCHEDULED REDEMPTION		1,880	1,880	1,951	2,215		(335)		(335)		1,880				25	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2016	SCHEDULED REDEMPTION		25	25	26	29		(4)		(4)		25					07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2016	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2016	SCHEDULED REDEMPTION		352	352	359	352						352				4	06/01/2016	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2016	SCHEDULED REDEMPTION		773	773	794	841		(68)		(68)		773				14	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2016	SCHEDULED REDEMPTION		549	549	572	550		(1)		(1)		549				7	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2016	SCHEDULED REDEMPTION		103	103	107	103						103				2	08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2016	SCHEDULED REDEMPTION		13	13	14	13						13					09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2016	SCHEDULED REDEMPTION		184	184	191	185		(1)		(1)		184				2	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2016	SCHEDULED REDEMPTION		185	185	193	186		(1)		(1)		185				2	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2016	SCHEDULED REDEMPTION		2,035	2,035	2,117	2,053		(18)		(18)		2,035				27	07/01/2017	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2016	SCHEDULED REDEMPTION		4	4	4	4		(1)		(1)		4					07/01/2030	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2016	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2016	SCHEDULED REDEMPTION		3	3	3	4						3					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2016	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					03/01/2031	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2016	SCHEDULED REDEMPTION		144	144	150	159		(14)		(14)		144				2	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2016	SCHEDULED REDEMPTION		267	267	270	274		(6)		(6)		267				5	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2016	SCHEDULED REDEMPTION		15,134	15,134	15,720	16,317		(1,183)		(1,183)		15,134				283	11/01/2030	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2016	SCHEDULED REDEMPTION		28	28	29	28						28					11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2016	SCHEDULED REDEMPTION		7,156	7,156	7,455	7,220		(64)		(64)		7,156				95	11/01/2017	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2016	SCHEDULED REDEMPTION		778	778	808	845		(67)		(67)		778				15	08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2016	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2016	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					02/01/2031	1
31386C-WE-8	FED NATL MTG ASSOC #559645		01/01/2016	MATURED		22	22	22	22						22					01/01/2016	1
31386D-RG-7	FED NATL MTG ASSOC #560387		01/01/2016	MATURED		2	2	2	2						2					01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2016	SCHEDULED REDEMPTION		1,508	1,508	1,566	1,701		(192)		(192)		1,508				19	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2016	SCHEDULED REDEMPTION		483	483	512	550		(66)		(66)		483				10	12/01/2030	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2016	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					12/01/2030	1
31386F-VF-9	FED NATL MTG ASSOC #562314		01/01/2016	MATURED		30	30	31	30						30					01/01/2016	1
31386G-K3-6	FED NATL MTG ASSOC #562914		01/01/2016	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2016	1
31386H-L2-5	FED NATL MTG ASSOC #563845		01/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2016	SCHEDULED REDEMPTION		59	59	61	67		(8)		(8)		59				2	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2016	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2016	SCHEDULED REDEMPTION		164	164	170	180		(16)		(16)		164				3	03/01/2031	1
31386K-YF-5	FED NATL MTG ASSOC #566010		01/01/2016	MATURED		1	1	1	1						1					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2016	SCHEDULED REDEMPTION		191	191	198	209		(18)		(18)		191				3	01/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2016	SCHEDULED REDEMPTION		12	12	13	14		(2)		(2)		12					02/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		01/01/2016	MATURED		15	15	16	15						15					01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2016	SCHEDULED REDEMPTION		85	85	88	93		(8)		(8)		85				1	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2016	SCHEDULED REDEMPTION		441	441	458	463		(22)		(22)		441				8	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2016	SCHEDULED REDEMPTION		126	126	132	127						126				2	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2016	SCHEDULED REDEMPTION		1,993	1,993	2,044	1,998		(5)		(5)		1,993				31	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2016	SCHEDULED REDEMPTION		286	286	297	297		(11)		(11)		286				5	02/01/2031	1
31386S-BY-2	FED NATL MTG ASSOC #571655		01/01/2016	SCHEDULED REDEMPTION		74	74	76	74						74					02/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2016	SCHEDULED REDEMPTION		16	16	16	18		(2)		(2)		16					01/01/2031	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2016	SCHEDULED REDEMPTION		321	321	330	322						321				3	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2016	SCHEDULED REDEMPTION		415	415	427	425		(10)		(10)		415				6	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2016	SCHEDULED REDEMPTION		32	32	32	32						32					04/01/2016	1
31386T-P8-2	FED NATL MTG ASSOC #572947		02/01/2016	SCHEDULED REDEMPTION		150	150	153	150						150				1	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2016	Various		271	271	281	271						271				3	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2016	Various		247	247	257	247						247				2	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2016	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2016	SCHEDULED REDEMPTION		19	19	20	19						19					05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2016	Various		160	160	164	160						160				2	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2016	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2016	SCHEDULED REDEMPTION		280	280	293	311		(32)		(32)		280				5	03/01/2031	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2016	SCHEDULED REDEMPTION		59	59	60	59						59				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2016	SCHEDULED REDEMPTION		162	162	165	162						162				3	04/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2016	SCHEDULED REDEMPTION		90	90	94	91						90				1	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2016	SCHEDULED REDEMPTION		363	363	371	364		(1)		(1)		363				6	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2016	SCHEDULED REDEMPTION		15	15	15	15						15					09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2016	SCHEDULED REDEMPTION		108	108	112	108		(1)		(1)		108				1	10/01/2016	1
31387D-JH-3	FED NATL MTG ASSOC #580864		02/01/2016	SCHEDULED REDEMPTION		357	357	371	358						357				3	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2016	SCHEDULED REDEMPTION		10	10	10	10						10					05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2016	SCHEDULED REDEMPTION		2,306	2,306	2,395	2,312		(5)		(5)		2,306				36	05/01/2016	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2016	SCHEDULED REDEMPTION		932	932	951	932		(1)		(1)		932				12	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2016	SCHEDULED REDEMPTION		77	77	78	77						77				1	07/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		02/01/2016	SCHEDULED REDEMPTION		52	52	53	52						52					06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2016	SCHEDULED REDEMPTION		35	35	37	35						35				1	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2016	SCHEDULED REDEMPTION		19	19	19	19						19					07/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2016	SCHEDULED REDEMPTION		1,192	1,192	1,205	1,192						1,192				17	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2016	SCHEDULED REDEMPTION		764	764	780	765		(1)		(1)		764				11	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2016	SCHEDULED REDEMPTION		131	131	134	131						131				1	07/01/2016	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2016	SCHEDULED REDEMPTION		370	370	379	371		(1)		(1)		370				5	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2016	SCHEDULED REDEMPTION		450	450	468	451		(2)		(2)		450				6	09/01/2016	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2016	SCHEDULED REDEMPTION		3,325	3,325	3,394	3,333		(8)		(8)		3,325				40	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2016	SCHEDULED REDEMPTION		114	114	116	114						114				1	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2016	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2016	SCHEDULED REDEMPTION		750	750	765	752		(2)		(2)		750				11	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2016	SCHEDULED REDEMPTION		1,477	1,477	1,516	1,481		(3)		(3)		1,477				21	08/01/2016	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2016	SCHEDULED REDEMPTION		1,346	1,346	1,374	1,348		(2)		(2)		1,346				19	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2016	SCHEDULED REDEMPTION		139	139	147	165		(26)		(26)		139				3	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2016	SCHEDULED REDEMPTION		1,234	1,234	1,259	1,237		(3)		(3)		1,234				18	08/01/2016	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2016	SCHEDULED REDEMPTION		800	800	816	801		(2)		(2)		800				11	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2016	SCHEDULED REDEMPTION		784	784	801	786		(1)		(1)		784				11	07/01/2016	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		02/01/2016	SCHEDULED REDEMPTION		152	152	155	152						152				1	08/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2016	SCHEDULED REDEMPTION		57	57	58	57						57				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2016	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2016	SCHEDULED REDEMPTION		27	27	28	27						27					07/01/2016	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2016	SCHEDULED REDEMPTION		220	220	224	220						220				3	08/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2016	SCHEDULED REDEMPTION		547	547	558	548		(1)		(1)		547				8	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		02/01/2016	SCHEDULED REDEMPTION		1,701	1,701	1,802	2,003		(302)		(302)		1,701				24	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2016	SCHEDULED REDEMPTION		555	555	578	557		(2)		(2)		555				7	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2016	SCHEDULED REDEMPTION		309	309	316	310		(1)		(1)		309				4	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2016	SCHEDULED REDEMPTION		83	83	85	89		(6)		(6)		83				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2016	SCHEDULED REDEMPTION		24	24	24	24						24					10/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2016	SCHEDULED REDEMPTION		347	347	354	347		(1)		(1)		347				5	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2016	SCHEDULED REDEMPTION		757	757	786	834		(77)		(77)		757				15	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2016	SCHEDULED REDEMPTION		583	583	595	585		(1)		(1)		583				8	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2016	SCHEDULED REDEMPTION		802	802	818	803		(2)		(2)		802				11	08/01/2016	1
31388J-XL-4	FED NATL MTG ASSOC #606483		01/01/2016	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2016	SCHEDULED REDEMPTION		136	136	139	136						136				2	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2016	SCHEDULED REDEMPTION		62	62	63	62						62				1	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2016	SCHEDULED REDEMPTION		1,295	1,295	1,315	1,296		(1)		(1)		1,295				19	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2016	SCHEDULED REDEMPTION		131	131	133	131						131				2	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2016	SCHEDULED REDEMPTION		66	66	67	66						66				1	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2016	SCHEDULED REDEMPTION		35,438	35,438	37,531	40,456		(5,018)		(5,018)		35,438				751	07/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2016	SCHEDULED REDEMPTION		764	764	779	765		(2)		(2)		764				11	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2016	SCHEDULED REDEMPTION		564	564	576	566		(1)		(1)		564				8	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2016	SCHEDULED REDEMPTION		1,072	1,072	1,095	1,076		(4)		(4)		1,072				15	11/01/2016	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2016	SCHEDULED REDEMPTION		48	48	50	48						48				1	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2016	SCHEDULED REDEMPTION		59	59	63	68		(9)		(9)		59				1	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2016	SCHEDULED REDEMPTION		59	59	61	60						59				1	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2016	SCHEDULED REDEMPTION		3,077	3,077	3,141	3,086		(9)		(9)		3,077				46	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2016	SCHEDULED REDEMPTION		301	301	313	303		(2)		(2)		301				4	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2016	SCHEDULED REDEMPTION		2,172	2,172	2,218	2,180		(8)		(8)		2,172				27	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2016	SCHEDULED REDEMPTION		1,742	1,742	1,742	1,742						1,742				23	10/01/2031	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		02/01/2016	SCHEDULED REDEMPTION		861	861	887	862		(2)		(2)		861				8	06/01/2021	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2016	SCHEDULED REDEMPTION		84	84	88	93		(9)		(9)		84				1	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2016	SCHEDULED REDEMPTION		70	70	72	70						70				1	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2016	SCHEDULED REDEMPTION		124	124	127	124						124				2	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2016	SCHEDULED REDEMPTION		240	240	250	242		(2)		(2)		240				3	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2016	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2016	SCHEDULED REDEMPTION		359	359	373	362		(3)		(3)		359				5	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2016	SCHEDULED REDEMPTION		1,058	1,058	1,058	1,058						1,058				14	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2016	SCHEDULED REDEMPTION		832	832	864	887		(55)		(55)		832				14	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2016	SCHEDULED REDEMPTION		185	185	192	197		(12)		(12)		185				3	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2016	SCHEDULED REDEMPTION		503	503	522	535		(33)		(33)		503				8	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2016	SCHEDULED REDEMPTION		346	346	360	349		(3)		(3)		346				5	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2016	SCHEDULED REDEMPTION		27	27	28	30		(2)		(2)		27					04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2016	SCHEDULED REDEMPTION		556	556	580	561		(5)		(5)		556				7	05/01/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2016	SCHEDULED REDEMPTION		526	526	555	559		(33)		(33)		526				9	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2016	SCHEDULED REDEMPTION		30,845	30,845	31,536	30,988		(143)		(143)		30,845				360	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2016	SCHEDULED REDEMPTION		4,551	4,551	4,629	4,646		(95)		(95)		4,551				26	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2016	SCHEDULED REDEMPTION		6,595	6,595	6,879	6,652		(57)		(57)		6,595				88	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2016	SCHEDULED REDEMPTION		307	307	319	309		(2)		(2)		307				4	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2016	SCHEDULED REDEMPTION		1,520	1,520	1,582	1,633		(113)		(113)		1,520				22	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2016	SCHEDULED REDEMPTION		120,888	120,888	120,888	120,888						120,888				1,488	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2016	SCHEDULED REDEMPTION		49,411	49,411	49,411	49,411						49,411				607	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2016	SCHEDULED REDEMPTION		95,861	95,861	95,861	95,861						95,861				1,194	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2016	SCHEDULED REDEMPTION		9,705	9,705	9,705	9,705						9,705				109	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2016	SCHEDULED REDEMPTION		101,520	101,520	101,520	101,520						101,520				1,257	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2016	SCHEDULED REDEMPTION		3,951	3,951	3,951	3,951						3,951				44	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2016	SCHEDULED REDEMPTION		133	133	130	130		3		3		133				1	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2016	SCHEDULED REDEMPTION		14,802	14,802	14,802	14,802						14,802				165	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2016	SCHEDULED REDEMPTION		418	418	431	426		(7)		(7)		418				6	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2016	SCHEDULED REDEMPTION		65,224	65,224	68,159	67,664		(2,440)		(2,440)		65,224				725	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2016	SCHEDULED REDEMPTION		4,153	4,153	4,153	4,153						4,153				46	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2016	SCHEDULED REDEMPTION		2,849	2,849	2,849	2,849						2,849				32	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2016	SCHEDULED REDEMPTION		2,112	2,112	2,112	2,112						2,112				24	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2016	SCHEDULED REDEMPTION		5,290	5,290	5,290	5,290						5,290				59	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2016	SCHEDULED REDEMPTION		442	442	430	430		11		11		442				5	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2016	SCHEDULED REDEMPTION		19,506	19,506	20,236	19,908		(402)		(402)		19,506				231	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2016	SCHEDULED REDEMPTION		2,495	2,495	2,495	2,495						2,495				28	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2016	SCHEDULED REDEMPTION		25,156	25,156	26,199	26,289		(1,133)		(1,133)		25,156				292	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2016	SCHEDULED REDEMPTION		29,029	29,029	30,340	30,233		(1,204)		(1,204)		29,029				327	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2016	SCHEDULED REDEMPTION		23,633	23,633	24,469	24,489		(856)		(856)		23,633				263	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2016	SCHEDULED REDEMPTION		51,780	51,780	53,697	53,643		(1,863)		(1,863)		51,780				494	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2016	SCHEDULED REDEMPTION		7,482	7,482	7,793	7,780		(298)		(298)		7,482				92	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2016	SCHEDULED REDEMPTION		52,338	52,338	54,297	54,174		(1,836)		(1,836)		52,338				632	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2016	SCHEDULED REDEMPTION		68,575	68,575	74,543	72,946		(4,371)		(4,371)		68,575				791	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2016	SCHEDULED REDEMPTION		10,149	10,149	10,578	10,564		(415)		(415)		10,149				124	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2016	SCHEDULED REDEMPTION		8,910	8,910	9,225	9,246		(337)		(337)		8,910				88	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2016	SCHEDULED REDEMPTION		289	289	294	297		(8)		(8)		289				3	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2016	SCHEDULED REDEMPTION		72,893	72,893	75,549	74,981		(2,088)		(2,088)		72,893				900	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2016	SCHEDULED REDEMPTION		38,704	38,704	40,310	40,058		(1,354)		(1,354)		38,704				478	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2016	SCHEDULED REDEMPTION		24,434	24,434	25,466	25,485		(1,051)		(1,051)		24,434				297	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2016	SCHEDULED REDEMPTION		175,437	175,437	183,551	182,952		(7,516)		(7,516)		175,437				1,121	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #A03417		03/01/2016	SCHEDULED REDEMPTION		289,356	289,356	302,660	299,901		(10,545)		(10,545)		289,356				1,881	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #A03466		03/01/2016	SCHEDULED REDEMPTION		232,942	232,942	243,652	242,446		(9,504)		(9,504)		232,942				1,655	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2016	SCHEDULED REDEMPTION		89,427	89,427	94,318	93,722		(4,295)		(4,295)		89,427				686	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		03/01/2016	SCHEDULED REDEMPTION		1,531	1,531	1,435	1,516		15		15		1,531				11	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		03/01/2016	SCHEDULED REDEMPTION		229,041	229,041	217,159	227,437		1,604		1,604		229,041				2,213	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2016	SCHEDULED REDEMPTION		98,473	98,473	103,787	101,353		(2,881)		(2,881)		98,473				765	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2016	SCHEDULED REDEMPTION		22,355	22,355	22,740	22,965		(610)		(610)		22,355				240	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2016	SCHEDULED REDEMPTION		92,625	92,625	98,977	99,672		(7,047)		(7,047)		92,625				783	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		03/01/2016	SCHEDULED REDEMPTION		14,288	14,288	15,268	14,973		(685)		(685)		14,288				123	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2016	SCHEDULED REDEMPTION		20,070	20,070	22,434	23,413		(3,343)		(3,343)		20,070				221	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2016	SCHEDULED REDEMPTION		35,971	35,971	38,738	39,399		(3,428)		(3,428)		35,971				317	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2016	SCHEDULED REDEMPTION		46,661	46,661	50,150	50,528		(3,867)		(3,867)		46,661				452	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2016	SCHEDULED REDEMPTION		143,902	143,902	154,804	153,937		(10,035)		(10,035)		143,902				1,101	04/16/2041	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2016	SCHEDULED REDEMPTION		367,382	367,382	370,868	368,449		(1,067)		(1,067)		367,382				9,425	01/15/2021	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2016	CALLED @ 100.000		435,000	435,000	425,078	427,775		58		58		427,833		7,167	7,167	19,575	02/01/2029	2
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		03/10/2016	Various		179,263	555,000	489,149	489,149		(1,193)		(1,193)		487,956		(308,693)	(308,693)		05/01/2038	5
040507-PW-9	ARIZONA HEALTH FACS AUTH REV		01/25/2016	WELLS FARGO		1,187,620	1,000,000	1,173,630	1,149,731		(1,780)		(1,780)		1,147,951		39,669	39,669	7,917	12/01/2021	1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		03/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		242,830	200,000	245,286	240,450		(1,363)		(1,363)		239,087		3,743	3,743	7,306	07/01/2022	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2016	CALLED @ 100.000		35,000	35,000	35,000	35,000						35,000				809	07/01/2022	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2016	CALLED @ 100.000		5,000	5,000	5,000	5,000						5,000				125	07/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		01/01/2016	CALLED @ 100.000		520,000	520,000	520,000	520,000						520,000				14,300	07/01/2023	1FE
212582-CT-5	CONWAY ARK ELEC REV		01/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		123,352	100,000	118,423	118,248		(105)		(105)		118,143		5,209	5,209	667	12/01/2024	1FE
212582-CU-2	CONWAY ARK ELEC REV		03/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		729,232	600,000	704,820	703,830		(2,735)		(2,735)		701,095		28,137	28,137	9,403	12/01/2025	1FE
914072-WZ-2	UNIVERSITY ARK UNIV REV		03/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,185	100,000	120,250	117,133		(756)		(756)		116,377		808	808	2,542	09/15/2020	1FE
13080S-EG-5	CALIFORNIA STATEWIDE CMNTYS DE		02/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		242,092	200,000	235,858	230,569		(516)		(516)		230,052		12,040	12,040	2,333	11/15/2021	1FE
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		02/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		397,047	325,000	397,361	392,181		(498)		(498)		391,682		5,364	5,364	2,628	06/01/2035	1FE
664848-BJ-6	NORTHERN CALIF TRANSMISSION AG		03/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		151,547	120,000	151,559							151,559		(12)	(12)		05/01/2024	1FE
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF		02/15/2016	CALLED @ 100.000		2,710,000	2,710,000	2,943,250	2,713,410		(3,256)		(3,256)		2,710,154		(154)	(154)	67,750	02/15/2017	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		01/01/2016	CALLED @ 100.000		5,000	5,000	5,030	5,000						5,000				125	07/01/2022	1FE
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF		01/01/2016	MATURED		2,270,000	2,270,000	2,416,253	2,270,000						2,270,000				56,750	01/01/2016	1FE
246387-QS-6	DELAWARE ST ECONOMIC DEV AUTH		03/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,215	100,000	114,608	111,551		(521)		(521)		111,029		3,186	3,186	2,125	10/01/2019	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		03/22/2016	Various		611,000	650,000	608,368	608,368		248		248		608,616		2,384	2,384	1,760	06/01/2039	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2016	CALLED @ 101.000		25,000	25,000	25,000	25,000						25,000				994	07/01/2020	1
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06		03/01/2016	CALLED @ 100.000		7,340,000	7,340,000	7,610,552	7,345,612		(5,612)		(5,612)		7,340,000				183,500	03/01/2020	1FE
51166F-DV-8	LAKELAND FLA ENERGY SYS REV		03/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,258,890	1,000,000	1,252,660			(4,185)		(4,185)		1,248,475		10,415	10,415	7,778	10/01/2024	1FE
593338-AF-3	MIAMI DADE CNTY FLA EXPWY AUTH		01/05/2016	M&T SECURITIES, INC.		1,731,135	1,500,000	1,763,805	1,710,053		(876)		(876)		1,709,177		21,958	21,958	38,958	07/01/2020	1FE
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		03/01/2016	CALLED @ 100.000		25,000	25,000	24,679	24,951		5		5		24,956		44	44	708	07/01/2018	1FE
75845H-KS-1	REEDY CREEK FLA IMPT DIST FLA		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		245,425	215,000	243,191	240,332		(672)		(672)		239,660		5,765	5,765	3,792	10/01/2019	1FE
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B		01/01/2016	CALLED @ 100.000		400,000	400,000	396,032	399,126						399,126		874	874	10,800	01/01/2020	1FE
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR		01/01/2016	MATURED		2,315,000	2,315,000	2,308,124	2,315,000						2,315,000				73,791	01/01/2016	1FE
74265L-B4-9	PRIVATE COLLEGES & UNIVS AUTH		01/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		244,086	220,000	249,383	241,465		(214)		(214)		241,252		2,834	2,834	3,117	04/01/2019	2FE
240523-YN-4	DE KALB CNTY GA WTR & SEW REV		03/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		190,802	150,000	181,184	180,966		(528)		(528)		180,438		10,363	10,363	2,000	10/01/2025	1FE
451470-PF-9	IDAHO ST UNIV REVS		03/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		245,130	200,000	242,990							242,990		2,140	2,140		04/01/2023	1FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2016	SCHEDULED REDEMPTION		261,651	261,651	231,717	237,530		24,120		24,120		261,651				18,131	12/31/2024	4
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2016	SCHEDULED REDEMPTION		193,999	193,999	171,817	176,127		17,872		17,872		193,999				13,444	12/31/2024	4
167593-RB-0	CHICAGO ILL O HARE INTL ARPT R		02/02/2016	Various		5,110,422	4,200,000	4,945,458	4,930,483		(2,797)		(2,797)		4,927,685		182,737	182,737	52,500	01/01/2025	1FE
16768T-JT-2	CHICAGO ILL SALES TAX REV		01/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		226,690	200,000	218,842	217,087		(274)		(274)		216,813		9,877	9,877	5,861	01/01/2021	1FE
72342B-AH-4	PINGREE GROVE ILL SPL SVC AREA		02/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,887	100,000	106,540	105,821		(115)		(115)		105,707		5,180	5,180	1,867	03/01/2022	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2016	CALLED @ 100.000		530,000	530,000	530,000	530,000						530,000				14,575	01/15/2021	2
890680-KM-2	TOPEKA KANS UTIL REV		01/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,880	100,000	117,805	114,680		(94)		(94)		114,586		2,294	2,294	2,236	08/01/2020	1FE
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06		03/01/2016	CALLED @ 100.000		3,025,000	3,025,000	3,134,112	3,027,264		(2,264)		(2,264)		3,025,000				75,625	03/01/2020	1FE
546462-CR-1	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		01/01/2016	MATURED		500,000	500,000	540,745	500,000						500,000				10,000	01/01/2016	2FE
647719-MU-4	NEW ORLEANS LA SEW SVC REV		01/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,779,109	1,550,000	1,792,317	1,735,573		(2,191)		(2,191)		1,733,382		45,727	45,727	10,632	06/01/2020	2FE
574218-SD-6	MARYLAND ST HEALTH & HIGHER ED		01/20/2016	M&T SECURITIES, INC.		2,303,852	2,050,000	2,352,047	2,281,119		(4,293)		(4,293)		2,276,826		27,026	27,026	58,083	07/01/2019	2FE
574218-SE-4	MARYLAND ST HEALTH & HIGHER ED		02/08/2016	Various		8,549,455	7,365,000	8,432,632	8,308,807		(21,958)		(21,958)		8,286,849		262,607	262,607	224,264	07/01/2020	2FE
574218-XF-5	MARYLAND ST HEALTH & HIGHER ED		01/20/2016	M&T SECURITIES, INC.		763,945	700,000	765,723	755,408		(1,452)		(1,452)		753,956		9,989	9,989	19,056	07/01/2018	2FE
574218-XH-1	MARYLAND ST HEALTH & HIGHER ED		02/08/2016	M&T SECURITIES, INC.		837,090	750,000	806,348	801,225		(1,206)		(1,206)		800,019		37,071	37,071	17,667	07/01/2020	2FE
574218-XJ-7	MARYLAND ST HEALTH & HIGHER ED		02/09/2016	M&T SECURITIES, INC.		772,096	650,000	733,161	726,990		(1,491)		(1,491)		725,499		46,597	46,597	19,229	07/01/2021	2FE
574218-XK-4	MARYLAND ST HEALTH & HIGHER ED		02/09/2016	M&T SECURITIES, INC.		519,861	430,000	485,221	481,790		(830)		(830)		480,960		38,901	38,901	12,721	07/01/2022	2FE
575896-PY-5	MASSACHUSETTS ST PORT AUTH REV		02/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,330	100,000	113,865	112,290		(439)		(439)		111,851		1,479	1,479	2,944	07/01/2019	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX		03/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		469,591	425,000	522,572	469,818		(3,568)		(3,568)		466,250		3,341	3,341	12,512	08/15/2018	1FE
944514-TQ-1	WAYNE CNTY MICH ARPT AUTH REV		02/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		235,350	200,000	228,364	227,255		(764)		(764)		226,491		8,859	8,859	3,556	12/01/2020	1FE
958638-UW-6	WESTERN MICH UNIV REVS		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		239,403	215,000	242,597	237,803		(803)		(803)		237,000		2,403	2,403	2,478	11/15/2018	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2016	CALLED @ 100.000		15,000	15,000	15,000	15,000						15,000				375	07/01/2023	1FE
843375-A3-0	SOUTHERN MINN MUN PWR AGY PWR		01/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,458	100,000	111,296	110,738		(197)		(197)		110,541		917	917	1,156	01/01/2020	1FE
843375-A4-8	SOUTHERN MINN MUN PWR AGY PWR		01/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		217,626	200,000	214,988	214,397		(201)		(201)		214,196		3,430	3,430	1,717	01/01/2021	1FE
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		237,952	200,000	234,974	233,595		(704)		(704)		232,891		5,061	5,061	3,222	01/01/2021	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2016	MATURED		220,000	220,000	218,900	220,000						220,000				7,013	01/01/2016	1
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05		01/01/2016	CALLED @ 100.000		5,145,000	5,145,000	5,457,610	5,145,000						5,145,000				128,625	01/01/2017	1FE
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05		01/01/2016	CALLED @ 100.000		2,380,000	2,380,000	2,392,709	2,380,000						2,380,000				59,500	01/01/2024	1FE
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		03/01/2016	CALLED @ 100.000		1,685,000	1,685,000	1,742,610	1,686,206		(1,206)		(1,206)		1,685,000				42,125	03/01/2022	2FE
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		03/01/2016	CALLED @ 100.000		2,315,000	2,315,000	2,390,469	2,316,581		(1,581)		(1,581)		2,315,000				57,875	03/01/2023	2FE
60534T-2A-2	MISSISSIPPI DEV BK SPL OBLIG		01/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		171,914	150,000	169,158	168,988		(365)		(365)		168,623		3,291	3,291	917	03/01/2020	1FE
60534T-Z9-9	MISSISSIPPI DEV BK SPL OBLIG		03/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		277,385	250,000	276,450	276,137		(1,920)		(1,920)		274,217		3,167	3,167	3,465	03/01/2019	1FE
605360-RW-8	MISSISSIPPI HOSP EQUIP & FACS		01/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,131	100,000	113,970	112,454		(34)		(34)		112,420		2,711	2,711	1,750	09/01/2021	1FE
48507T-FJ-7	KANSAS CITY MO SAN SWR SYS REV		03/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,706	100,000	117,551			(192)		(192)		117,359		347	347	422	01/01/2025	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2016	CALLED @ 100.000		5,000	5,000	5,000	5,000						5,000				125	09/01/2023	1FE
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM		02/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		575,545	500,000	586,375	566,649		(1,667)		(1,667)		564,983		10,562	10,562	15,069	01/01/2020	1FE
791676-AF-6	ST LOUIS MO PKG 2006 A		01/04/2016	PRE-REFUNDING		2,075,608	2,060,000	2,194,703	2,075,836		(137)		(137)		2,075,699		(91)	(91)	5,436	12/15/2020	1FE
259234-BW-1	DOUGLAS CNTY NEB HOSP AUTH NO		01/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		219,570	200,000	216,062	214,150		(138)		(138)		214,012		5,558	5,558	1,644	11/01/2019	1FE
25923P-AS-4	DOUGLAS CNTY NEB HOSP AUTH NO		03/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,842,640	1,600,000	1,839,008	1,796,441		(7,041)		(7,041)		1,789,400		53,240	53,240	26,667	05/15/2021	2FE
534272-E4-7	LINCOLN NEB ELEC SYS REV		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,145,679	975,000	1,141,910	1,119,686		(3,018)		(3,018)		1,116,668		29,011	29,011	21,188	09/01/2020	1FE
63968A-H2-4	NEBRASKA PUB PWR DIST REV		03/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		157,610	125,000	155,875			(443)		(443)		155,432		2,178	2,178	868	01/01/2025	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2016	CALLED @ 100.000		40,000	40,000	41,671	40,330		(32)		(32)		40,298		(298)	(298)	1,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2016	CALLED @ 100.000		35,000	35,000	34,806	34,915		3		3		34,918		82	82	875	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2016	CALLED @ 100.000		50,000	50,000	48,991	49,498		14		14		49,512		488	488	1,250	03/01/2021	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		03/01/2016	CALLED @ 100.000		65,000	65,000	65,000	65,000						65,000				2,145	07/01/2024	1FE
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B		01/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		171,975	150,000	174,956	168,445		(161)		(161)		168,284		3,691	3,691	4,021	01/01/2020	1FE
64990B-PT-4	NEW YORK ST DORM AUTH REVS NON		03/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		293,560	250,000	288,155	285,931		(1,545)		(1,545)		284,386		9,174	9,174	7,674	07/01/2021	1FE
64990A-DD-4	NEW YORK ST DORM AUTH SALES TA		02/24/2016	CITIGROUP GLOBAL MARKETS		583,650	500,000	582,525	575,243		(2,803)		(2,803)		572,440		11,210	11,210	11,389	03/15/2020	1FE
89602N-5C-4	TRIBOROUGH BRDG & TUNL AUTH N		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		510,164	400,000	510,360			(1,882)		(1,882)		508,478		1,686	1,686	3,667	11/15/2025	1FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2016	CALLED @ 100.000		810,000	810,000	821,340	810,000						810,000				25,920	01/01/2021	1
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		02/01/2016	CALLED @ 100.000		80,000	80,000	80,000	80,000						80,000				2,333	07/01/2023	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		02/01/2016	CALLED @ 100.000		125,000	125,000	125,000	125,000						125,000				3,646	07/01/2023	1FE
658203-Y5-7	NORTH CAROLINA MUN PWR AGY NO		01/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		255,207	215,000	251,376	249,055		(89)		(89)		248,966		6,241	6,241	4,897	01/01/2022	1FE
67140P-CL-6	OAK ISLAND N C ENTERPRISE SYS		03/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		696,399	600,000	685,596	677,885		(1,805)		(1,805)		676,080		20,319	20,319	5,694	06/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
47770V-AS-9	JOBSOHIO BEVERAGE-B		02/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		203,534	200,000	200,000	200,000						200,000		3,534	3,534	2,235	01/01/2018	1FE
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B		01/22/2016	CALLED @ 100.000		7,210,000	7,210,000	8,076,354	7,231,632		20,032		20,032		7,251,664		(41,664)	(41,664)	355,994	01/15/2017	1FE
914023-JZ-0	UNIVERSITY AKRON OHIO GEN RCPT		02/25/2016	CITIGROUP GLOBAL MARKETS		108,997	100,000	109,443	107,796		(426)		(426)		107,370		1,627	1,627	3,267	01/01/2019	1FE
717817-RZ-5	PHILADELPHIA PA ARPT REV		01/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,045,113	1,780,000	2,026,744	2,010,574		(3,316)		(3,316)		2,007,258		37,855	37,855	9,889	06/15/2020	1FE
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C		01/22/2016	CALLED @ 100.000		1,305,000	1,305,000	1,380,659	1,305,000						1,305,000				36,431	07/01/2016	1FE
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C		01/22/2016	CALLED @ 100.000		2,130,000	2,130,000	2,247,145	2,130,000						2,130,000				59,463	07/01/2017	1FE
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C		01/22/2016	CALLED @ 100.000		2,240,000	2,240,000	2,357,855	2,240,000						2,240,000				62,533	07/01/2018	1FE
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C		01/22/2016	CALLED @ 100.000		2,350,000	2,350,000	2,468,068	2,350,000						2,350,000				65,604	07/01/2019	1FE
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		01/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,091	100,000	108,078			(171)		(171)		107,907		1,184	1,184	2,514	08/01/2018	2FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2016	MATURED		210,000	210,000	219,188	210,000						210,000				6,694	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2016	MATURED		100,000	100,000	100,000	100,000						100,000				3,500	01/01/2016	1
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		03/15/2016	CALLED @ 100.000		275,000	275,000	275,000	275,000						275,000				5,067	05/01/2022	1FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		03/01/2016	CALLED @ 100.000		280,000	280,000	276,629	279,787		52		52		279,839		161	161	8,050	09/01/2016	1FE
283822-KR-4	EL PASO TEX WTR & SWR REV		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,167,250	1,000,000	1,156,870	1,153,970		(3,901)		(3,901)		1,150,069		17,181	17,181	9,444	03/01/2020	1FE
414009-HR-4	HARRIS CNTY TEX CULTURAL ED FA		02/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		343,488	300,000	352,035	337,720		(987)		(987)		336,733		6,755	6,755	2,833	12/01/2019	1FE
413890-CT-9	HARRIS CNTY-HOUSTON SPORTS AUT		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,149,180	1,000,000	1,162,500	1,129,558		(3,525)		(3,525)		1,126,033		23,147	23,147	11,806	11/15/2019	1FE
413890-CU-6	HARRIS CNTY-HOUSTON SPORTS AUT		02/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		589,445	500,000	587,560	573,047		(1,596)		(1,596)		571,451		17,994	17,994	5,972	11/15/2020	1FE
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		01/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		299,628	250,000	295,775	289,402		(474)		(474)		288,928		10,699	10,699	2,535	11/15/2021	1FE
876443-JL-7	TARRANT TX REGL WTR DIST WTR REVENUE REF		02/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		217,884	200,000	241,546	217,417		(839)		(839)		216,578		1,306	1,306	4,389	03/01/2018	1FE
3135G0-H6-3	FNMA		01/06/2016	BARCLAYS		4,997,590	5,000,000	4,996,900							4,996,900		690	690		01/28/2019	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2016	CALLED @ 100.000		1,485,000	1,485,000	1,486,485	1,485,000						1,485,000				36,197	07/01/2023	1FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2016	MATURED		45,000	45,000	44,654	45,000						45,000				1,305	01/01/2016	1
735389-VC-9	PORT SEATTLE WASH REV		02/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		635,740	550,000	631,813	624,836		(1,800)		(1,800)		623,035		12,705	12,705	13,931	03/01/2020	1FE
735389-VX-3	PORT SEATTLE WASH REV		01/11/2016	UNION BANK OF SWITZERLAND		950,096	850,000	951,159	940,293		(977)		(977)		939,316		10,780	10,780	18,653	04/01/2019	1FE
873547-HY-2	TACOMA WASH WTR REV		01/19/2016	HUTCHINSON SHOCKEY ERLEY & CO.		112,311	95,000	112,040	110,164		(173)		(173)		109,990		2,320	2,320	673	12/01/2020	1FE
97712D-HC-3	WISCONSIN ST HEALTH & EDL FACS		02/17/2016	CITIGROUP GLOBAL MARKETS		1,436,088	1,250,000	1,453,100	1,408,434		(5,630)		(5,630)		1,402,804		33,284	33,284	16,840	11/15/2019	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						110,316,941	104,135,921	113,091,102	102,151,807		(219,699)		(219,699)		109,468,081		848,861	848,861	2,350,262	XXX	XXX
002824-AU-4	ABBOTT LABORATORIES		02/25/2016	Various		19,016,995	18,270,000	20,042,656	19,050,938		(33,943)		(33,943)		19,016,995				374,535	04/01/2019	1FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		37,500	37,500	37,044	36,812	231	457		688		37,500					11/25/2019	5
00432C-CJ-8	ACCSS_05-A ABS		01/25/2016	SCHEDULED REDEMPTION		265,034	265,034	181,548	215,084		49,950		49,950		265,034				482	07/25/2034	1FE
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		02/11/2016	SCHEDULED REDEMPTION		23,120	23,120	23,052	21,939	1,114	67		1,181		23,120				174	09/26/2021	4FE
00507V-AC-3	ACTIVISION BLIZZARD INC		03/21/2016	JPMORGAN CHASE & CO.		3,172,500	3,000,000	3,027,500	3,018,036		(1,015)		(1,015)		3,017,021		155,479	155,479	88,594	09/15/2021	3FE
00507X-AC-9	ACTIVISION BLIZZARD INC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		790,635	790,635	788,745	788,741		1,894		1,894		790,635				7,565	10/13/2020	2FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,799	191	10		201		5,000				37	07/25/2021	4FE
00130H-BU-8	AES CORP		02/25/2016	GOLDMAN, SACHS & CO.		900,000	1,000,000	962,500	892,500	70,993	573		71,566		964,066		(64,066)	(64,066)	25,361	03/15/2024	3FE
05377R-CA-0	AESOP_15-2 ABS		03/07/2016	Various		4,917,188	5,000,000	4,937,217	4,937,217		2,339		2,339		4,939,555		(22,368)	(22,368)	29,222	12/20/2021	1FE
05377R-CB-8	AESOP_15-2 ABS		02/10/2016	BANK OF AMERICA/MERRILL LYNCH		8,817,188	9,000,000	8,950,442	8,950,442		1,185		1,185		8,951,627		(134,439)	(134,439)	47,880	12/20/2021	2AM
05377R-CC-6	AESOP_15-2 ABS		02/22/2016	Various		8,090,938	8,500,000	8,246,035	8,246,035		7,102		7,102		8,253,137		(162,199)	(162,199)	60,315	12/20/2021	1AM
00828K-AH-8	AFFINION GROUP 2ND LIEN TL		03/21/2016	CREDIT SUISSE		2,006,250	2,500,000	2,514,481	2,127,775	387,330	(1,071)		386,259		2,514,034		(507,784)	(507,784)		10/31/2018	5FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		4,274	4,274	4,269	3,912	357	4		362		4,274				34	04/30/2018	4FE
02660T-FJ-7	AHM_05-2 RMBS		03/01/2016	SCHEDULED REDEMPTION		293,337	293,337	189,451	200,365		92,972		92,972		293,337				2,819	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		03/28/2016	SCHEDULED REDEMPTION		1,750	1,750	766	834		916		916		1,750				3	03/25/2036	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
00131L-AE-5	AIA GROUP LTD	F	03/11/2016	Various		4,252,236	4,250,000	4,196,195							4,196,195		56,041	56,041		03/16/2046	1Z
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2016	SCHEDULED REDEMPTION		329,354	329,354	329,354	329,354						329,354				6,381	09/15/2024	2FE
01310T-AK-5	ALBERTSONS LLC TERM B5 LOAN		03/31/2016	SCHEDULED REDEMPTION		11,250	11,250	11,150			100		100		11,250					12/21/2022	3FE
01310T-AH-2	ALBERTSONS LLC TERM LOAN B4		03/31/2016	SCHEDULED REDEMPTION		7,557	7,557	7,415			142		142		7,557				36	08/25/2021	3FE
01449H-AK-5	ALERE INC TERM LOAN B		03/31/2016	SCHEDULED REDEMPTION		3,495	3,495	3,486	3,457	29	8		38		3,495				38	06/20/2022	4FE
01642P-AT-3	ALIX PARTNERS INITIAL TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		8,125	8,125	8,135	8,049	87	(10)		76		8,125				92	07/28/2022	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,869	119	12		131		5,000					08/14/2022	4FE
01973J-AH-2	ALLISON TRANSMISSION NEW TLB-3		03/31/2016	SCHEDULED REDEMPTION		3,379	3,379	3,397	3,354	43	(18)		25		3,379				30	08/23/2019	3FE
02154U-AB-9	ALTICE (CEQUEL) US TLB EXTENDING		03/31/2016	SCHEDULED REDEMPTION		33,153	33,153	33,058	32,379	679	95		773		33,153				356	12/14/2022	3FE
67053N-AD-6	ALTICE FRANCE (NUMERICABLE) TLB5	F	01/29/2016	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,770	218	12		230		5,000				57	07/29/2022	4FE
991712-9A-0	AMAG PHARMA INITIAL TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		15,625	15,625	15,586	14,896	692	37		729		15,625				192	08/17/2021	3FE
00164D-AM-5	AMC ENTMT INC TERM LOAN B		01/15/2016	SCHEDULED REDEMPTION		16,370	16,370	16,473	16,335	56	(21)		35		16,370				166	12/15/2022	3FE
00164V-AB-9	AMC NETWORKS INC		03/30/2016	TENDER OFFER		7,177,105	6,780,000	7,549,100	7,118,147	54,839	(59,666)		(4,827)		7,113,320		63,784	63,784	372,194	07/15/2021	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2016	SCHEDULED REDEMPTION		28,821	28,821	28,821	28,821						28,821				811	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2016	SCHEDULED REDEMPTION		72,665	72,665	72,665	72,665						72,665				2,035	01/15/2022	3FE
02406P-AL-4	AMERICAN AXLE & MFG INC		02/29/2016	OPPENHEIMER & CO., INC.		2,550,000	2,500,000	2,696,875	2,618,750	46,740	(7,663)		39,077		2,657,827		(107,827)	(107,827)	63,490	10/15/2022	4FE
025816-BH-1	AMERICAN EXPRESS CO		02/01/2016	WELLS FARGO		9,026,363	9,091,000	9,091,000	9,091,000						9,091,000		(64,637)	(64,637)	18,082	05/22/2018	1FE
0258M0-DD-8	AMERICAN EXPRESS CREDIT		02/03/2016	CITIGROUP GLOBAL MARKETS		19,217,550	19,000,000	18,948,510	18,986,738		1,091		1,091		18,987,830		229,720	229,720	167,965	03/24/2017	1FE
02666Q-M5-9	AMERICAN HONDA FINANCE		01/21/2016	DEUTSCHE BANK AG		15,014,115	15,000,000	15,000,000	15,000,000						15,000,000		14,115	14,115	19,217	05/26/2016	1FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/29/2016	Various		8,532,200	8,500,000	8,495,750			5		5		8,495,755		36,445	36,445	4,973	04/01/2026	2Z
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	STIFEL CAPITAL MARKETS		8,543,095	8,500,000	8,475,605			5		5		8,475,610		67,485	67,485	1,039	02/15/2026	1Z
03077J-AB-6	AMERIGAS FINANCE LLC/COR		02/22/2016	BARCLAYS		951,311	950,000	980,875	919,125	52,128	(637)		51,492		970,617		(19,306)	(19,306)	17,549	05/20/2022	3FE
030981-AF-1	AMERIGAS PART/FIN CORP		02/29/2016	Various		8,490,500	8,600,000	8,773,250	8,127,000	554,173	(3,724)		550,449		8,677,449		(186,949)	(186,949)	159,142	05/20/2021	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		01/22/2016	Various		4,834,375	5,000,000	4,858,125	4,821,381	46,114	945		47,059		4,868,439		(34,064)	(34,064)	95,404	10/01/2022	3FE
032511-BH-9	ANADARKO PETROLEUM CORP		03/18/2016	SOCIETE GENERALE		5,236,700	5,000,000	5,000,000	5,000,000						5,000,000		236,700	236,700	166,458	09/15/2017	2FE
032511-BJ-5	ANADARKO PETROLEUM CORP		02/29/2016	Various		7,949,900	10,000,000	9,983,100	9,985,249		253		253		9,985,503		(2,035,603)	(2,035,603)	217,542	07/15/2024	2FE
032654-AJ-4	ANALOG DEVICES INC		01/05/2016	CREDIT SUISSE		5,069,450	5,000,000	4,988,500	4,988,545		18		18		4,988,563		80,887	80,887	13,000	12/15/2025	1FE
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/21/2016	BARCLAYS		14,936,250	15,000,000	14,959,350			36		36		14,959,386		(23,136)	(23,136)	792	02/01/2019	1Z
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/10/2016	Various		25,677,183	25,500,000	25,420,185			483		483		25,420,668		256,515	256,515	21,899	02/01/2021	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/29/2016	Various		38,232,788	37,396,000	37,254,269			1,202		1,202		37,255,471		977,316	977,316	82,344	02/01/2023	1FE
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/24/2016	Various		17,548,293	17,000,000	16,858,220			211		211		16,858,431		689,861	689,861	39,395	02/01/2036	1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	R	03/10/2016	Various		36,801,886	34,286,000	34,205,428			115		115		34,205,543		2,596,343	2,596,343	162,085	02/01/2046	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/04/2016	Various		13,720,703	13,500,000	13,477,455			71		71		13,477,526		243,176	243,176	18,732	02/01/2026	1FE
03674X-AC-0	ANTERO RESOURCES CORP		02/26/2016	DEUTSCHE BANK AG		1,690,000	2,000,000	2,000,000	1,520,000	480,000			480,000		2,000,000		(310,000)	(310,000)	25,910	12/01/2022	3FE
03674X-AD-8	ANTERO RESOURCES CORP		03/09/2016	EXCHANGE		6,879,051	6,875,000	6,879,688	5,362,500	1,516,677	(126)		1,516,551		6,879,051				105,273	06/01/2023	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		02/26/2016	DEUTSCHE BANK AG		1,282,500	1,500,000	1,470,000	1,200,000	272,893	668		273,561		1,473,561		(191,061)	(191,061)	27,099	11/01/2021	3FE
00185N-AC-0	AP GAMING TERM B LOAN		03/31/2016	SCHEDULED REDEMPTION		5,063	5,063	5,016	4,867	149	47		196		5,063				118	12/21/2020	4FE
037833-AZ-3	APPLE INC		02/12/2016	MIZUHO SECURITIES USA INC.		14,580,000	15,000,000	14,978,850	14,980,535		241		241		14,980,776		(400,776)	(400,776)	195,486	02/09/2025	1FE
037833-BW-9	APPLE INC		03/09/2016	GOLDMAN, SACHS & CO.		6,676,820	6,376,000	6,346,033			55		55		6,346,087		330,732	330,732	16,737	02/23/2036	1FE
037833-BX-7	APPLE INC		03/08/2016	Various		10,414,248	10,000,000	9,942,300			23		23		9,942,323		471,924	471,924	12,109	02/23/2046	1FE
037833-BY-5	APPLE INC		03/22/2016	Various		26,077,235	25,500,000	25,716,155			(211)		(211)		25,715,944		361,291	361,291	32,997	02/23/2026	1FE
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		6,905	6,905	6,841	1,692	36	65		101		6,905				66	01/25/2021	4FE
038522-AH-1	ARAMARK		03/31/2016	EXCHANGE		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				51,819	01/15/2024	4FE
03852C-AC-0	ARAMARK CORP LC-2 FACILITY (EXT)		01/15/2016	SCHEDULED REDEMPTION		80,416	80,416	80,477	80,531		(115)		(115)		80,416					07/26/2016	2FE
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		01/15/2016	SCHEDULED REDEMPTION		7,694	7,694	7,709	7,722		(28)		(28)		7,694					07/26/2016	2FE
03938L-AP-9	ARCELORMITTAL	F	02/05/2016	MORGAN STANLEY		2,288,813	2,925,000	3,039,619	1,996,313	1,041,929	(187)		1,041,743		3,038,055		(749,243)	(749,243)	74,750	10/15/2039	3FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW		03/31/2016	SCHEDULED REDEMPTION		15,075	15,075	15,001	14,789	210	77		286		15,075					12/17/2019	4FE
04021L-AA-8	ARGOS MERGER SUB INC		02/04/2016	OPPENHEIMER & CO., INC.		3,294,113	3,290,000	3,483,288	3,262,035	216,432	(3,271)		213,161		3,475,196		(181,084)	(181,084)	93,765	03/15/2023	4FE
007036-PC-4	ARMT_05-6A RMBS		03/25/2016	SCHEDULED REDEMPTION		10,730	10,730	10,730	4,745	5,891	94		5,985		10,730				24	11/25/2035	1FM
046353-AK-4	ASTRAZENECA PLC	F	02/25/2016	Various		19,921,128	20,000,000	19,916,800	19,918,767		2,361		2,361		19,921,128				130,625	11/16/2020	1FE
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		03/11/2016	SCHEDULED REDEMPTION		8,210	8,210	8,090	7,674	416	120		536		8,210				104	05/24/2019	4FE
00206R-CT-7	AT&T INC		02/02/2016	JPMORGAN CHASE & CO.		4,270,145	4,250,000	4,247,195							4,247,195		22,950	22,950		02/17/2026	2FE
04765B-AD-4	ATKORE INTERNATIONAL GROUP		03/31/2016	SCHEDULED REDEMPTION		1,129	1,129	1,098			31		31		1,129				3	04/09/2021	4FE
05068M-67-9	AUCT PT 2006-5B ABS		01/25/2016	DISTRIBUTION		29											29	29		04/10/2026	1AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
05068M-69-5	AUCT PT 2006-6B ABS		01/27/2016	DISTRIBUTION		55											55	55		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		02/16/2016	DIRECT			1,725,000													06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		03/01/2016	DISTRIBUTION		63											63	63		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		02/22/2016	DISTRIBUTION		13											13	13		06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		03/01/2016	DISTRIBUTION		3											3	3		05/29/2027	1AM
05070G-AE-8	AUDATEX NORTH AMERICA IN		03/03/2016	TENDER OFFER		16,434,688	17,075,000	17,581,625	17,182,020	296,658	(19,470)		277,188		17,459,208		(1,024,521)	(1,024,521)	221,975	06/15/2021	4FE
05070G-AG-3	AUDATEX NORTH AMERICA INC		03/03/2016	TENDER OFFER		601,563	625,000	626,375	626,324		(33)		(33)		626,291		(24,728)	(24,728)	12,973	11/01/2023	4FE
G2967L-AD-5	AVAGO (BC LUX) TERM B-1 DOL LOAN	E	03/23/2016	Various		9,856,250	10,000,000	9,900,000			(35,825)		(35,825)		9,864,175		(7,925)	(7,925)		02/01/2023	2FE
G2967P-AB-0	AVAGO TECHNOLOGIES TERM LOAN	E	02/01/2016	SCHEDULED REDEMPTION		5,144,683	5,144,683	5,115,525	5,115,681		29,002		29,002		5,144,683				25,723	05/06/2021	3FE
05377R-BJ-2	AVISCR_123 ABS		02/16/2016	CREDIT SUISSE		5,000,000	5,000,000	5,063,587	5,045,650	18,050	(3,987)		14,063		5,059,713		(59,713)	(59,713)	34,663	03/20/2019	3AM
053807-AS-2	AVNET INC		03/22/2016	Various		6,335,449	6,350,000	6,304,026							6,304,026		31,423	31,423		04/15/2026	2Z
00241Y-AB-0	AVSC HOLDING CORP 1ST LIEN		03/31/2016	Various		1,912,723	2,002,723	1,994,984	1,920,111	74,936	114		75,050		1,995,161		(82,438)	(82,438)	11,495	01/25/2021	4FE
05460N-AB-7	AXIALL CORP LOAN		03/31/2016	SCHEDULED REDEMPTION		2,472	2,472	2,460	2,449	11	11		23		2,472				25	02/28/2022	3FE
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		01/06/2016	SCHEDULED REDEMPTION		858,904	858,904	855,163	854,369	838	3,697		4,535		858,904				644	06/12/2021	4FE
05508T-AP-7	B&G FOODS INC. TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		879,121	879,121	881,794	877,196	4,660	(2,735)		1,925		879,121				390	11/02/2022	3FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	R	01/27/2016	MORGAN STANLEY		4,264,918	4,250,000	4,199,850	4,200,090		344		344		4,200,433		64,484	64,484	23,180	12/15/2025	2FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/21/2016	SCHEDULED REDEMPTION		119,839	119,839	84,131	94,492		25,347		25,347		119,839				179	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		5,294	7,481	4,407	5,350		(57)		(57)		5,294				49	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/21/2016	SCHEDULED REDEMPTION		110,788	110,788	64,851	69,014		41,774		41,774		110,788				164	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		03/01/2016	Various		704,250	763,876	700,602	703,434		816		816		704,250				6,937	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		03/21/2016	SCHEDULED REDEMPTION		75,884	75,884	48,648	51,956		23,928		23,928		75,884				110	09/25/2049	1FM
05955Y-AM-1	BAFC_10-R3 RMBS		02/01/2016	SCHEDULED REDEMPTION		496,592	496,592	495,350	496,294		298		298		496,592				5,441	09/26/2037	1FM
07386H-SQ-5	BALTA_05-4 RMBS		03/25/2016	SCHEDULED REDEMPTION		72,548	72,548	72,616	73,046		(497)		(497)		72,548				155	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/25/2016	Various		4,293	600,000	110									4,293	4,293		08/21/2027	1AM
06051G-FT-1	BANK OF AMERICA CORP		02/05/2016	UNION BANK OF SWITZERLAND		9,260,366	9,354,000	9,350,913	9,351,030		63		63		9,351,093		(90,726)	(90,726)	75,709	10/19/2020	2FE
06051G-FU-8	BANK OF AMERICA CORP		03/01/2016	NOMURA SECURITIES INTERNATIONAL INC		4,241,500	4,250,000	4,250,000							4,250,000		(8,500)	(8,500)	525	03/03/2026	1Z
06050T-LU-4	BANK OF AMERICA NA		02/08/2016	DEUTSCHE BANK AG		14,981,550	15,000,000	15,000,000	15,000,000						15,000,000		(18,450)	(18,450)	30,146	02/14/2017	1FE
06050T-MB-5	BANK OF AMERICA NA		02/08/2016	BANK OF AMERICA/MERRILL LYNCH		14,930,850	15,000,000	15,000,000	15,000,000						15,000,000		(69,150)	(69,150)	24,805	06/05/2017	1FE
06738E-AN-5	BARCLAYS PLC	F	01/07/2016	Various		14,443,081	14,450,000	14,379,484							14,379,484		63,597	63,597		01/12/2026	1Z
07014Q-AG-6	BASS PRO GROUP TERM LOAN B		03/31/2016	SCHEDULED REDEMPTION		8,750	8,750	8,785	8,407	379	(36)		343		8,750				22	06/05/2020	4FE
071813-BA-6	BAXTER INTERNATIONAL INC		03/02/2016	TENDER OFFER		26,937,500	25,000,000	26,010,500	25,470,670		(20,515)		(20,515)		25,450,156		1,487,345	1,487,345	615,625	08/15/2019	2FE
071813-BC-2	BAXTER INTERNATIONAL INC		03/02/2016	TENDER OFFER		3,169,764	2,925,000	2,913,651	2,919,643		197		197		2,919,840		249,924	249,924	57,667	03/15/2020	2FE
071813-BJ-7	BAXTER INTERNATIONAL INC		03/02/2016	TENDER OFFER		9,834,500	10,000,000	9,999,000	9,999,498		34		34		9,999,532		(165,032)	(165,032)	39,569	06/15/2018	2FE
05539B-ED-2	BCP_12-RR3 RMBS		03/01/2016	SCHEDULED REDEMPTION		370,657	370,657	365,097	367,982		2,674		2,674		370,657				1,773	11/26/2036	1FM
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP		03/09/2016	Various		5,041,560	5,000,000	4,995,300							4,995,300		46,260	46,260		03/15/2026	1Z
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		6,240	6,240	6,209	6,170	43	27		70		6,240				71	10/01/2021	4FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TLD		03/31/2016	SCHEDULED REDEMPTION		12,167	12,167	12,141	11,915	225	27		252		12,167				59	02/10/2020	3FE
08579J-AL-6	BERRY PLASTICS TERM LOAN F		02/05/2016	SCHEDULED REDEMPTION		47,619	47,619	47,381	47,143	239	237		476		47,619				190	10/03/2022	3FE
055451-AS-7	BHP BILLITON FINANCE (USA) LTD	F	03/01/2016	DEUTSCHE BANK AG		2,570,635	2,577,000	2,577,000	2,577,000						2,577,000		(6,365)	(6,365)	3,969	09/30/2016	1FE
055451-AT-5	BHP BILLITON FINANCE (USA) LTD	F	01/26/2016	BARCLAYS		4,883,100	5,000,000	4,992,700	4,995,897		85		85		4,995,981		(112,881)	(112,881)	31,889	09/30/2018	1FE
092113-AL-3	BLACK HILLS CORP		01/11/2016	Various		8,526,053	8,500,000	8,474,245			3		3		8,474,248		51,805	51,805	466	01/15/2026	1Z
09227C-AM-3	BLACKBOARD INC. TERM B-3 LOAN		03/31/2016	SCHEDULED REDEMPTION		17,266	17,266	17,315	16,522	794	(50)		745		17,266					10/04/2018	4FE
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		03/31/2016	Various		4,142,605	5,059,288	5,060,512	4,152,208	908,306	132		908,438		5,060,646		(918,041)	(918,041)	40,816	09/10/2020	4FE
05578N-AC-4	BMC SOFTWARE FIN INC. USD TM LN FR		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,411	10,181	2,229	89		2,319		12,500				158	09/10/2020	4FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		228,413	228,413		211,798		16,614		16,614		228,413				2,714	09/25/2022	1FM
097751-BJ-9	BOMBARDIER INC	A	01/13/2016	CITIGROUP GLOBAL MARKETS		903,125	1,250,000	1,066,625	876,250	195,195	896		196,091		1,072,341		(169,216)	(169,216)	19,583	10/15/2022	4FE
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	Various		10,231,221	10,200,000	10,170,216							10,170,216		61,005	61,005		02/01/2026	1Z
10330J-AL-2	BOYD GAMING CORP TERM LOAN B		03/31/2016	Various		1,515,109	1,518,859	1,515,824	1,496,856	6,678	94		6,772		1,515,913		(804)	(804)	6,230	08/14/2020	3FE
05565Q-CG-1	BP CAPITAL MARKETS PLC	F	03/07/2016	WELLS FARGO		9,960,400	10,000,000	10,000,000	10,000,000						10,000,000		(39,600)	(39,600)	102,090	09/26/2018	1FE
05565Q-CH-9	BP CAPITAL MARKETS PLC	F	03/17/2016	Various		38,961,820	40,000,000	40,000,000	40,000,000						40,000,000		(1,038,180)	(1,038,180)	96,764	09/26/2018	1FE
05565Q-CN-6	BP CAPITAL MARKETS PLC	F	03/01/2016	DEUTSCHE BANK AG		9,985,700	10,000,000	10,000,000	10,000,000						10,000,000		(14,300)	(14,300)	26,533	11/07/2016	1FE
46611V-AS-4	BREMEN ACQ (JBS USA) INITAL TL		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,440	12,440		60		60		12,500					09/18/2022	3FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		03/31/2016	Various		2,419,207	2,501,082	2,507,661	2,417,246	90,112	(66)		90,045		2,507,291		(88,084)	(88,084)	6,486	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		03/31/2016	SCHEDULED REDEMPTION		1,875	1,875	1,847	1,845		30		30		1,875				2	01/30/2020	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation or Market Indicator (a)
10919R-AD-1	BRIGHT HORIZONS TERM LOAN B-1		03/31/2016	SCHEDULED REDEMPTION		625	625	620	620		5		5		625				2	01/30/2020	4FE
07384M-4L-3	BSARM_04-10 RMBS		03/01/2016	SCHEDULED REDEMPTION		115,136	115,136	113,985	113,963		1,173		1,173		115,136				605	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		03/01/2016	SCHEDULED REDEMPTION		124,022	124,022	121,949	121,539		2,483		2,483		124,022				838	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		03/01/2016	SCHEDULED REDEMPTION		387,570	387,570	375,292	374,415		13,155		13,155		387,570				2,618	10/25/2051	1FM
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS	E	01/20/2016	SCHEDULED REDEMPTION		693,284	693,284	678,379	687,792		5,492		5,492		693,284				987	04/20/2019	1FE
120568-AU-4	BUNGE LIMITED FINANCE CO		03/15/2016	MATURED		8,500,000	8,500,000	8,499,235	8,499,966		34		34		8,500,000				174,250	03/15/2016	2FE
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	I	03/31/2016	Various		2,981,518	3,011,518	2,986,430	2,979,136	7,241	295		7,536		2,986,672		(5,154)	(5,154)	31,547	12/10/2021	4FE
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		13,851	13,851	13,601	10,825	406	253		659		13,851				64	08/14/2020	4FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		01/20/2016	SCHEDULED REDEMPTION		435,149	435,149	430,800	427,264	3,731	4,154		7,885		435,149				10,637	08/11/2022	3
13134N-AD-3	CALPINE CONSTRUCTION FIN 7YR TLB-1		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,479	11,734	745	21		766		12,500				95	05/03/2020	3FE
131347-CC-8	CALPINE CORP		01/11/2016	RBC DOMINION SECURITIES		2,045,000	2,000,000	2,095,000	2,050,000	41,564	(465)		41,099		2,091,099		(46,099)	(46,099)	58,424	01/15/2024	3FE
13134M-BG-7	CALPINE CORP TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				44	01/16/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,442	11,894	548	58		606		12,500				111	05/27/2022	3FE
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		03/31/2016	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,216	31	4		34		1,250				13	10/09/2019	3FE
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	02/19/2016	Various		8,514,578	8,500,000	8,467,445			8		8		8,467,453		47,125	47,125	649	03/01/2026	1FE
136375-BR-2	CANADIAN NATL RAILWAY	A	02/25/2016	Various		8,212,267	8,000,000	8,692,000	8,225,923		(13,656)		(13,656)		8,212,267				123,333	05/15/2018	1FE
136385-AS-0	CANADIAN NATURAL RESOURCES LIMITED	A	03/30/2016	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					03/30/2016	2FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	03/11/2016	MORGAN STANLEY		5,076,056	4,910,000	4,910,000	4,910,000						4,910,000		166,056	166,056	154,546	09/15/2115	2FE
14313U-AG-1	CARMAX_14-4 ABS		03/07/2016	Various		3,608,016	3,600,000	3,593,741	3,593,768		387		387		3,594,155		13,861	13,861	25,840	05/17/2021	2AM
143127-AG-3	CARMX_15-2 ABS		02/10/2016	Various		6,755,288	6,705,000	6,647,705	6,647,705		1,960		1,960		6,649,665		105,622	105,622	34,538	11/15/2021	2AM
14313X-AG-5	CARMX_15-4 ABS		02/16/2016	Various		5,970,938	6,000,000	5,918,212	5,918,212		1,925		1,925		5,920,137		50,801	50,801	32,000	05/16/2022	1AM
143658-AZ-5	CARNIVAL CORP	E	02/05/2016	MATURED		1,000,000	1,000,000	999,790	999,993		7		7		1,000,000				6,000	02/05/2016	2FE
14880B-AE-1	CATALENT PHARMA DOLLAR TL		03/31/2016	SCHEDULED REDEMPTION		10,637	10,637	10,637	10,531	106			106		10,637				114	05/20/2021	4FE
17119U-AL-9	CCART_15-AA ABS		03/07/2016	Various		17,270,597	17,570,000	17,402,075	17,402,075		8,674		8,674		17,410,748		(140,151)	(140,151)	90,482	01/15/2021	1FE
125094-AD-4	CDP FINANCIAL	A	02/05/2016	MORGAN STANLEY		16,391,700	15,000,000	15,017,550	15,008,645		(222)		(222)		15,008,423		1,383,277	1,383,277	137,500	11/25/2019	1FE
12512K-AE-1	CDS US INTER HLDGS INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		6,250	6,250	6,235	5,880	355	15		370		6,250				79	07/08/2022	4FE
12512Y-AD-3	CDW LLC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		29,421	29,421	29,375	28,641	734	45		780		29,421				242	04/29/2020	3FE
15135B-AG-6	CENTENE ESCROW CORP		01/29/2016	Various		3,697,163	3,600,000	3,600,000							3,600,000		97,163	97,163		02/15/2024	1Z
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2016	SCHEDULED REDEMPTION		47,741	56,941	39,707	40,165		7,576		7,576		47,741				324	03/25/2037	1FM
16282F-AC-5	CHECKOUT HOLDING CORP TLB		03/31/2016	SCHEDULED REDEMPTION		6,982	6,982	6,954	5,551	1,403	28		1,431		6,982				79	04/09/2021	4FE
16341E-AB-9	CHELSEA PETROLEUM TERM LOAN B		01/14/2016	SCHEDULED REDEMPTION		94,118	94,118	93,656	91,294	1,249	1,574		2,824		94,118				2	10/28/2022	3FE
16384Y-AB-3	CHEMOURS CO TRANCHE B TERM LOAN		01/25/2016	J. P. MORGAN SECURITIES, INC.		895,500	995,000	994,435	908,763	85,671	6		85,677		994,440		(98,940)	(98,940)	2,591	04/27/2022	3FE
165167-CQ-8	CHESAPEAKE ENERGY CORP		03/30/2016	Various		3,335,185	6,808,000	3,301,880	3,301,880		29,781		29,781		3,331,661		3,524	3,524	126,211	12/15/2022	4FE
166764-AB-6	CHEVRON CORP		02/24/2016	CANTOR FITZGERALD		2,870,310	3,000,000	2,891,010	2,892,717		2,264		2,264		2,894,981		(24,671)	(24,671)	16,485	12/05/2022	1FE
166764-AE-0	CHEVRON CORP		03/01/2016	Various		31,916,976	32,000,000	32,000,000	32,000,000						32,000,000		(83,024)	(83,024)	98,594	06/24/2018	1FE
166764-AM-2	CHEVRON CORP		03/17/2016	Various		19,517,380	20,000,000	20,000,000	20,000,000						20,000,000		(482,620)	(482,620)	56,704	11/15/2019	1FE
166764-AT-7	CHEVRON CORP		02/24/2016	Various		7,788,740	8,000,000	8,000,000	8,000,000						8,000,000		(211,260)	(211,260)	89,073	03/03/2022	1FE
166764-AY-6	CHEVRON CORP		02/23/2016	Various		33,327,610	33,500,000	33,500,000	33,500,000						33,500,000		(172,390)	(172,390)	206,321	11/17/2020	1FE
17121H-AD-2	CHRYSLER GROUP (FCA US LLC) TLB		03/15/2016	SCHEDULED REDEMPTION		805,145	805,145	805,145	801,675	3,470			3,470		805,145				2,913	05/24/2017	3FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		03/31/2016	SCHEDULED REDEMPTION		15,031	15,031	14,875	2,457	43	157		199		15,031				52	01/27/2021	3FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		03/31/2016	SCHEDULED REDEMPTION		10,360	10,360	10,315	10,200	113	46		160		10,360				33	12/31/2018	3FE
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		03/31/2016	SCHEDULED REDEMPTION		6,947	6,947	6,938	6,761	177	10		187		6,947				22	12/31/2019	3FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		02/24/2016	Various		3,848,375	3,850,000	3,965,750	3,866,500	47,433	(5,487)		41,946		3,908,446		(60,071)	(60,071)	102,941	08/15/2018	3FE
172442-AM-7	CINEMARK USA INC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		9,788	9,788	9,815	9,749	66	(27)		39		9,788				29	05/08/2022	3FE
125577-BC-9	CIT GROUP INC		02/03/2016	CREDIT SUISSE		3,670,625	3,500,000	3,780,000	3,692,500	66,227	(11,407)		54,820		3,747,320		(76,695)	(76,695)	81,800	04/01/2018	3FE
125581-GP-7	CIT GROUP INC		02/03/2016	JPMORGAN CHASE & CO.		2,876,413	2,855,000	2,981,156	2,913,105		(3,582)		(3,582)		2,909,522		(33,110)	(33,110)	58,309	08/15/2017	3FE
125581-GQ-5	CIT GROUP INC		02/12/2016	CITIGROUP GLOBAL MARKETS		4,012,500	4,280,000	4,298,500	4,297,370		(289)		(289)		4,297,081		(284,581)	(284,581)	108,783	08/15/2022	3FE
125581-GS-1	CIT GROUP INC		02/03/2016	BARCLAYS		6,358,950	6,500,000	6,507,500	6,467,500	38,713	(191)		38,521		6,506,021		(147,071)	(147,071)	118,241	02/19/2019	3FE
172967-FW-6	CITIGROUP INC		02/09/2016	CITIGROUP GLOBAL MARKETS		15,399,750	15,000,000	15,239,600	15,053,371		(5,849)		(5,849)		15,047,522		352,228	352,228	393,083	01/10/2017	2FE
172967-GV-7	CITIGROUP INC		02/08/2016	RBS SECURITIES INC		15,021,450	15,000,000	15,000,000	15,000,000						15,000,000		21,450	21,450	59,711	07/25/2016	2FE
172967-HR-5	CITIGROUP INC		02/05/2016	DEUTSCHE BANK AG		26,895,240	27,000,000	26,992,170	26,996,480		288		288		26,996,768		(101,528)	(101,528)	65,603	05/01/2017	2FE
172967-KA-8	CITIGROUP INC		02/05/2016	DEUTSCHE BANK AG		7,812,800	8,000,000	7,963,200	7,963,800		254		254		7,964,054		(151,254)	(151,254)	129,544	09/29/2027	2FE
172967-KB-6	CITIGROUP INC		02/05/2016	NOMURA SECURITIES INTERNATIONAL INC		7,959,440	8,000,000	7,991,040	7,991,345		183		183		7,991,527		(32,087)	(32,087)	61,244	10/26/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation or Market Indicator (a)
172967-KG-5	CITIGROUP INC		02/05/2016	CITIGROUP GLOBAL MARKETS		11,420,841	11,375,000	11,359,871			98		98		11,359,969		60,872	60,872	32,735	01/12/2026	2FE
172967-KJ-9	CITIGROUP INC		03/02/2016	BNP CAPITAL MARKETS		6,346,397	6,375,000	6,362,378							6,362,378		(15,980)	(15,980)		03/09/2026	1Z
17319B-AC-9	CML_12-6 RMBS		03/01/2016	SCHEDULED REDEMPTION		307,407	307,407	305,870	306,631		776		776		307,407				1,602	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		228,394	274,688	201,544	175,254		53,140		53,140		228,394				3,142	08/25/2036	1FM
17316D-AC-8	CMLTI_10-3 RMBS		01/01/2016	SCHEDULED REDEMPTION		95,967	95,967	95,187	95,967						95,967				207	03/25/2046	1FM
17316D-AV-6	CMLTI_10-3 RMBS		03/01/2016	SCHEDULED REDEMPTION		605,917	605,917	602,130	604,545		1,373		1,373		605,917				6,930	10/25/2035	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		194,887	194,887	177,940	171,045		23,841		23,841		194,887				2,602	08/25/2037	1FM
191216-BS-8	COCA-COLA CO		02/10/2016	Various		10,111,500	10,000,000	9,984,500	9,984,740		168		168		9,984,908		126,592	126,592	87,049	10/27/2025	1FE
191216-BT-6	COCA-COLA CO		02/25/2016	Various		37,424,379	37,500,000	37,419,400	37,422,061		2,318		2,318		37,424,379				230,469	10/27/2020	1FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	03/31/2016	SCHEDULED REDEMPTION		1,064	1,064	1,055	1,041	13	9		23		1,064				9	09/06/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		03/31/2016	SCHEDULED REDEMPTION		6,436	6,436	6,216	6,214		222		222		6,436				56	09/06/2021	4FE
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	01/18/2016	SCHEDULED REDEMPTION		1,022,357	1,022,357	942,613	1,006,081		16,276		16,276		1,022,357				1,486	07/18/2018	1FE
20007#-AB-3	COMAR LLC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		29,688	29,688	29,512	29,071	441	176		617		29,688				394	10/21/2019	4
20030N-BN-0	COMCAST CORP		02/10/2016	SOCIETE GENERALE		10,345,300	10,000,000	9,987,500	9,988,118		130		130		9,988,248		357,052	357,052	169,688	08/15/2025	1FE
20030N-BQ-3	COMCAST CORP		02/10/2016	JPMORGAN CHASE & CO.		10,401,300	10,000,000	9,992,500	9,992,569		15		15		9,992,584		408,716	408,716	231,278	08/15/2045	1FE
20030N-BR-1	COMCAST CORP		03/09/2016	MIZUHO SECURITIES USA INC.		4,299,045	4,250,000	4,243,498			49		49		4,243,547		55,498	55,498	6,818	03/01/2023	1FE
20030N-BS-9	COMCAST CORP		02/29/2016	Various		17,410,295	17,000,000	16,968,040			75		75		16,968,115		442,180	442,180	14,875	03/01/2026	1FE
202795-HN-3	COMMONWEALTH EDISON		02/25/2016	Various		3,983,083	4,000,000	3,777,640	3,977,855		5,228		5,228		3,983,083				125,611	08/15/2016	1FE
202795-HU-7	COMMONWEALTH EDISON		02/25/2016	Various		5,123,471	5,000,000	5,422,500	5,132,001		(8,530)		(8,530)		5,123,471				128,889	03/15/2018	1FE
20337E-AN-1	COMMSCOPE TRANCHE TLB-5		03/31/2016	SCHEDULED REDEMPTION		8,750	8,750	8,729	8,679	50	21		71		8,750				85	12/29/2022	3FE
20605P-AB-7	CONCHO RESOURCES INC		02/26/2016	Various		5,963,420	6,086,000	6,492,755	5,994,710	293,618	(4,846)		288,772		6,283,482		(320,062)	(320,062)	230,518	01/15/2021	3FE
20605P-AD-3	CONCHO RESOURCES INC		02/12/2016	OPPENHEIMER & CO., INC.		476,295	562,000	562,000	511,420	50,580			50,580		562,000		(85,705)	(85,705)	11,763	10/01/2022	3FE
20605P-AE-1	CONCHO RESOURCES INC		02/12/2016	OPPENHEIMER & CO., INC.		1,271,250	1,500,000	1,500,000	1,387,500	112,500			112,500		1,500,000		(228,750)	(228,750)	31,396	04/01/2023	3FE
C2620K-AK-4	CONCORDIA HLTH INITIAL DOLLAR TL	A	03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,363	2,364		136		136		2,500				16	10/21/2021	4FE
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,959	4,825	134	41		175		5,000				57	05/14/2021	4FE
20825C-AR-5	CONOCOPHILLIPS		02/24/2016	MORGAN STANLEY		10,369,350	10,000,000	11,192,350	10,506,028		(24,944)		(24,944)		10,481,084		(111,734)	(111,734)	332,222	02/01/2019	1FE
20826F-AD-8	CONOCOPHILLIPS CO		03/07/2016	Various		29,005,470	33,000,000	32,941,590	32,947,284		759		759		32,948,044		(3,942,574)	(3,942,574)	305,036	11/15/2024	1FE
20826F-AE-6	CONOCOPHILLIPS CO		02/04/2016	KEYCORP		9,081,400	10,000,000	9,997,500	9,997,872		35		35		9,997,908		(916,508)	(916,508)	67,083	11/15/2021	1FE
20826F-AQ-9	CONOCOPHILLIPS CO		03/07/2016	Various		10,612,864	10,630,000	10,625,748			1		1		10,625,749		(12,885)	(12,885)	2,339	03/15/2026	2Z
20826F-AR-7	CONOCOPHILLIPS CO		03/08/2016	Various		4,252,031	4,250,000	4,206,523			3		3		4,206,525		45,506	45,506	1,405	03/15/2046	2Z
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		7,391	7,391	7,401	7,322	79	(10)		69		7,391					12/23/2020	3FE
210382-AA-5	CONSTELLIS HOLDINGS LLC		02/16/2016	STIFEL CAPITAL MARKETS		2,364,688	3,065,000	3,050,073	2,513,300	538,305	322		538,627		3,051,927		(687,239)	(687,239)	76,719	05/15/2020	4FE
210383-AE-5	CONSTELLIUM NV	F	03/23/2016	GOLDMAN, SACHS & CO.		757,500	750,000	750,000							750,000		7,500	7,500		04/01/2021	1Z
210518-CY-0	CONSUMERS ENERGY CO		01/29/2016	WELLS FARGO		4,605,210	4,500,000	4,496,085	4,496,095		6		6		4,496,101		109,109	109,109	44,588	11/15/2045	1FE
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		03/31/2016	SCHEDULED REDEMPTION		10,625	10,625	10,706	10,530	159	(64)		95		10,625				87	04/01/2019	3FE
212015-AH-4	CONTINENTAL RESOURCES		03/08/2016	Various		4,345,619	5,050,000	5,058,125	5,054,657		(194)		(194)		5,054,463		(708,844)	(708,844)	123,444	09/15/2022	2FE
22160K-AC-9	COSTCO WHOLESALE CORP		02/25/2016	Various		2,081,526	2,000,000	2,394,176	2,092,981		(11,456)		(11,456)		2,081,526				48,889	03/15/2017	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2016	SCHEDULED REDEMPTION		136,522	145,028	118,453	109,992		26,530		26,530		136,522				1,804	08/25/2040	1FM
126195-AA-4	CPS_11-B ABS		03/15/2016	SCHEDULED REDEMPTION		3,069,349	3,069,349	3,068,984	3,069,341		8		8		3,069,349				26,076	09/17/2018	1FE
12623N-AA-9	CPS_11-C ABS		03/15/2016	SCHEDULED REDEMPTION		511,179	511,179	511,153	511,177		2		2		511,179				4,709	03/15/2019	1FE
126185-AA-5	CPS_12-A ABS		03/15/2016	SCHEDULED REDEMPTION		289,618	289,618	289,582	289,614		4		4		289,618				1,778	06/17/2019	1FE
12624G-AA-3	CPS_2012-B ABS		03/15/2016	SCHEDULED REDEMPTION		617,143	617,143	617,071	617,121		23		23		617,143				3,467	09/16/2019	1FE
13056M-AF-4	CRART_15-2 ABS		02/10/2016	Various		5,010,742	5,000,000	4,900,888	4,900,888		3,025		3,025		4,903,913		106,829	106,829	30,669	02/15/2022	1AM
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)	F	02/09/2016	CREDIT SUISSE		7,915,600	8,000,000	7,952,000	7,959,342		727		727		7,960,069		(44,469)	(44,469)	68,667	10/29/2021	1FE
22546Q-AU-1	CREDIT SUISSE AG (NEW YORK BRANCH)	F	02/02/2016	DEUTSCHE BANK AG		29,888,700	30,000,000	30,000,000	30,000,000						30,000,000		(111,300)	(111,300)	85,363	01/29/2018	1FE
225433-AD-3	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/02/2016	CREDIT SUISSE		6,774,320	7,000,000	6,996,973			93		93		6,997,066		(222,746)	(222,746)	86,090	03/26/2020	2FE
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		9,484,443	9,500,000	9,483,755	9,484,357		97		97		9,484,454		(11)	(11)	123,342	09/15/2022	2FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/14/2016	Various		9,389,525	9,500,000	9,484,443			336		336		9,484,778		(95,253)	(95,253)	182,506	09/15/2022	2FE
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/14/2016	Various		12,528,745	12,750,000	12,726,030	12,726,290		864		864		12,727,154		(198,409)	(198,409)	100,347	12/10/2020	2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	01/18/2016	EXCHANGE		6,996,973	7,000,000	6,996,430	6,996,945		32		32		6,996,977		(4)	(4)	59,889	03/26/2020	2FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2016	SCHEDULED REDEMPTION		50,669	63,298	29,638	38,638		12,031		12,031		50,669				955	08/25/2037	1FM
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		02/10/2016	Various		7,858,975	12,050,000	12,423,783	8,856,750	3,505,531	(12,407)		3,493,125		12,349,875		(4,490,900)	(4,490,900)	109,842	12/15/2020	4FE
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/01/2016	Various		4,517,733	6,423,000	6,481,153	4,463,985	2,004,057	(2,529)		2,001,528		6,465,513		(1,947,780)	(1,947,780)	195,899	03/01/2022	4FE
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/01/2016	Various		4,554,668	6,646,000	6,697,163	4,635,585	2,055,994	(1,176)		2,054,817		6,690,402		(2,135,735)	(2,135,735)	171,527	04/01/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		03/31/2016	Various		1,418,617	2,006,117	2,005,414	1,564,771	440,657	17		440,674		2,005,444		(586,828)	(586,828)	35,718	11/23/2020	4FE
22818V-AB-3	CROWN AMER/CAP CORP III		02/28/2016	CALLED @ 103.125		16,150,000	16,150,000	16,524,000	16,340,225		(9,074)		(9,074)		16,331,151		(181,151)	(181,151)	1,085,078	02/01/2021	3FE
22822T-AT-3	CROWN CASTLE EXTENDING TLB		01/21/2016	SCHEDULED REDEMPTION		22,785	22,785	22,787	22,656	131	(3)		128		22,785				40	01/31/2021	3FE
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		02/02/2016	Various		13,689,749	13,600,000	13,596,872							13,596,872		92,877	92,877		02/15/2021	2FE
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		01/29/2016	Various		8,636,608	8,600,000	8,571,706							8,571,706		64,902	64,902		02/15/2026	2Z
12630U-AD-8	CSC HOLDINGS (CABLEVISION) NEW TLB		03/31/2016	SCHEDULED REDEMPTION		15,741	15,741	15,684	15,657	28	56		84		15,741				117	04/17/2020	3FE
126307-AF-4	CSC HOLDINGS LLC		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,517,500	3,500,000	3,740,031	3,438,750	253,327	(4,255)		249,072		3,687,822		(170,322)	(170,322)	66,281	11/15/2021	3FE
22944B-AK-4	CSMC 2007-5 1A10		03/30/2016	CANCELLED TRADE		150											150	150		08/25/2037	6Z*
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		134,499	134,499	137,063	134,602		(103)		(103)		134,499				1,741	09/26/2037	1FM
12638P-BV-0	CSMC_07-3 RMBS		03/25/2016	SCHEDULED REDEMPTION		103,117	104,017	41,434	24,473		78,644		78,644		103,117				158	11/25/2040	1FM
12651C-AB-6	CSRA INC (COMPTR SCNCE) TLB ADVC		01/15/2016	RBC DOMINION SECURITIES		1,001,250	1,000,000	995,030	995,019		26		26		995,046		6,204	6,204	1,563	10/27/2022	3FE
126650-CP-3	CVS HEALTH CORP		03/15/2016	CITIGROUP GLOBAL MARKETS		826,755	750,000	750,000	750,000						750,000		76,755	76,755	10,589	12/01/2022	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		12,613	14,877	10,883	9,202		3,411		3,411		12,613				184	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		03/25/2016	SCHEDULED REDEMPTION		650,437	825,759	511,688	527,348		123,089		123,089		650,437				1,606	01/25/2051	1FM
02151L-AA-4	CWALT_07-20 RMBS		03/25/2016	SCHEDULED REDEMPTION		130,173	150,027	88,036	76,159		54,014		54,014		130,173				279	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		2,177	2,177	1,906	1,952		226		226		2,177				12	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		240,927	270,710	206,598	214,472		26,455		26,455		240,927				3,367	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2016	SCHEDULED REDEMPTION		37,123	37,127	29,456	27,763		9,360		9,360		37,123				485	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2016	SCHEDULED REDEMPTION		20,757	20,757	19,927	20,195		561		561		20,757				63	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2016	SCHEDULED REDEMPTION		137,106	146,324	118,643	114,804		22,302		22,302		137,106				1,777	03/25/2039	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		391,040	391,040	391,033	391,037		3		3		391,040				4,730	04/25/2036	1FM
126673-ZW-5	CWL_05-3 RMBS		01/28/2016	CREDIT SUISSE		4,767,893	7,816,218	2,062,809	1,243,683		(25,190)		(25,190)		1,218,493		3,549,400	3,549,400	68,664	06/25/2035	1FM
126673-ZX-3	CWL_05-3 RMBS		01/28/2016	CREDIT SUISSE		872,290	9,692,110	1,380,263									872,290	872,290	85,157	05/25/2035	1FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2016	SCHEDULED REDEMPTION		106,348	123,745	101,121	100,780		5,568		5,568		106,348				1,255	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		03/01/2016	SCHEDULED REDEMPTION		153,223	153,223	153,215	151,461	2,308	(546)		1,761		153,223				1,995	11/25/2036	3FM
152314-DP-2	CXHE_01-B RMBS		03/01/2016	SCHEDULED REDEMPTION		27,070	27,070	22,084	20,062		7,007		7,007		27,070				468	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	03/31/2016	SCHEDULED REDEMPTION		229,017	229,017	229,017	229,017						229,017				2,093	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	F	03/31/2016	SCHEDULED REDEMPTION		8,692	8,692	8,692							8,692				9	03/31/2023	2Z
995361-9C-8	DAE AVIATION (STANDARD AERO) TL		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,930	23	47		70		10,000				257	07/07/2022	4FE
233851-AH-7	DAIMLER FINANCE NA LLC	R	02/25/2016	Various		19,984,676	20,000,000	19,870,000	19,980,589		4,087		4,087		19,984,676				233,333	09/15/2016	1FE
235851-AG-7	DANAHER CORP		02/25/2016	Various		2,991,773	3,000,000	2,966,175	2,991,154		620		620		2,991,773				103,125	01/15/2018	1FE
237266-AG-6	DARLING INGREDIENTS INC		03/18/2016	Various		1,845,753	1,847,000	1,839,295	1,819,295	20,461	225		20,685		1,839,980		5,772	5,772	60,847	01/15/2022	3FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		02/18/2016	JPMORGAN CHASE & CO.		972,500	1,000,000	1,000,000	965,000	35,000			35,000		1,000,000		(27,500)	(27,500)	15,556	05/01/2025	4FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		03/31/2016	SCHEDULED REDEMPTION		15,000	15,000	14,938	14,919	20	62		81		15,000				133	06/24/2021	3FE
251510-FB-4	DBALT_05-AR1 RMBS		03/28/2016	SCHEDULED REDEMPTION		34,228	34,228	15,897	17,379		16,849		16,849		34,228				44	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2016	SCHEDULED REDEMPTION		43,711	75,202	32,752	35,749		7,961		7,961		43,711				638	12/25/2040	1FM
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	02/03/2016	DEUTSCHE BANK AG		3,992,000	4,000,000	4,000,000	4,000,000						4,000,000		(8,000)	(8,000)	11,835	12/30/2016	2FE
24702N-AE-0	DELL INC TERM LOAN B-2		01/29/2016	SCHEDULED REDEMPTION		21,330	21,330	21,168	21,152		178		178		21,330				180	04/29/2020	2FE
24713G-AB-8	DELPHI AUTOMOTIVE PLC	E	01/19/2016	JEFFERIES & COMPANY, INC.		5,062,000	5,000,000	4,997,100	4,997,127		13		13		4,997,140		64,860	64,860	37,188	01/15/2026	2FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2016	SCHEDULED REDEMPTION		462,244	462,244	482,189	475,351		(13,107)		(13,107)		462,244				15,527	07/02/2024	1FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2016	SCHEDULED REDEMPTION		138,172	138,172	143,008	140,090		(1,918)		(1,918)		138,172				4,283	01/02/2020	1FE
25152R-YE-7	DEUTSCHE BANK AG	F	02/03/2016	DEUTSCHE BANK AG		4,947,700	5,000,000	5,000,000	5,000,000						5,000,000		(52,300)	(52,300)	12,556	02/13/2018	1FE
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	03/23/2016	MATURED		5,000,000	5,000,000	5,547,600	5,026,321		(26,321)		(26,321)		5,000,000				143,750	03/23/2016	2FE
25179M-AT-0	DEVON ENERGY CORP		03/01/2016	Various		13,287,500	15,000,000	14,974,050	14,984,273		900		900		14,985,173		(1,697,673)	(1,697,673)	73,750	12/15/2018	2FE
25389N-AJ-6	DIGITALGLOBE INC TERM LOAN B		01/19/2016	J. P. MORGAN SECURITIES, INC.		12,372	12,755	12,839	12,372	467	(1)		466		12,838		(466)	(466)	32	01/31/2020	3FE
25459H-BE-4	DIRECTV HOLDINGS/FING		03/25/2016	EXCHANGE		8,998,098	9,000,000	8,990,640	8,997,649		449		449		8,998,098				114,000	03/15/2017	2FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		01/04/2016	SCHEDULED REDEMPTION		7,244	7,244	7,261	7,029	231	(16)		215		7,244				81	06/08/2020	4FE
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1		01/28/2016	Various		3,717,462	3,728,537	3,719,892	3,703,154	16,719	1,717		18,435		3,721,589		(4,127)	(4,127)	9,629	07/06/2022	3FE
257375-AK-1	DOMINION GAS HOLDINGS LLC		03/08/2016	MORGAN STANLEY		4,532,850	4,500,000	4,484,835	4,485,183		553		553		4,485,736		47,114	47,114	39,900	11/15/2020	1FE
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		03/31/2016	SCHEDULED REDEMPTION		13,010	13,010	13,035	12,847	188	(25)		163		13,010				148	05/28/2021	3FE
256882-AB-7	DPL INC		02/05/2016	CALLED @ 103.307		1,092,000	1,092,000	1,190,280	1,092,000	28,349	(3,360)		24,988		1,116,988		(24,988)	(24,988)	57,797	10/15/2016	3FE
26207U-AG-4	DRIVE_15-B ABS		02/22/2016	Various		14,664,844	15,000,000	14,716,101	14,716,101		11,872		11,872		14,727,973		(63,130)	(63,130)	104,800	07/15/2021	1AM
26207V-AG-2	DRIVE_15-C ABS		02/22/2016	Various		8,866,445	9,000,000	8,932,716	8,932,716		2,787		2,787		8,935,503		(69,057)	(69,057)	68,250	09/15/2021	2AM

STATEMENT AS OF MARCH 31, 2016 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
26442E-AA-8	DUKE ENERGY OHIO INC		02/25/2016	Various		3,999,410	4,000,000	3,998,400	3,999,384		26		26		3,999,410				87,200	04/01/2019	1FE
27876G-BE-7	ECHOSTAR DBS CORP		02/01/2016	MATURED		7,000,000	7,000,000	7,087,500	7,001,873		(1,873)		(1,873)		7,000,000				249,375	02/01/2016	3FE
28336L-BR-9	EL PASO CORP		02/22/2016	BARCLAYS		3,536,010	3,501,000	3,943,001	3,667,109		(9,777)		(9,777)		3,657,331		(121,321)	(121,321)	59,225	06/01/2018	2FE
28336L-BT-5	EL PASO CORP		02/15/2016	MATURED		5,000,000	5,000,000	5,275,000	5,007,112		(7,112)		(7,112)		5,000,000				206,250	02/15/2016	2FE
28336L-BQ-1	EL PASO CORPORATION		02/22/2016	BARCLAYS		3,143,664	3,064,000	3,329,950	3,132,907		(6,924)		(6,924)		3,125,984		17,680	17,680	41,704	06/15/2017	2FE
268317-AS-3	ELECTRICITE DE FRANCE SA	F	02/11/2016	BNP CAPITAL MARKETS		5,106,050	5,000,000	4,957,750	4,958,514		450		450		4,958,964		147,086	147,086	62,431	10/13/2025	1FE
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP		03/08/2016	WELLS FARGO		3,281,950	3,500,000	3,481,240	3,482,035		656		656		3,482,690		(200,740)	(200,740)	65,929	10/15/2020	2FE
29250N-AG-0	ENBRIDGE INC	A	02/22/2016	MIZUHO SECURITIES USA INC.		1,332,540	1,346,000	1,346,000	1,346,000						1,346,000		(13,460)	(13,460)	5,919	10/01/2016	2FE
29273E-AC-2	ENDO LTD	E	02/05/2016	BANK OF AMERICA/MERRILL LYNCH		4,912,500	5,000,000	4,812,500	4,814,121		2,083		2,083		4,816,204		96,296	96,296	175,833	07/15/2023	4FE
L29678-AF-3	ENDO LUXEMBOURG FINANCE CO TLB	E	03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,576	12,318	258	(76)		182		12,500				118	09/26/2022	3FE
29273V-AF-7	ENERGY TRANSFER EQUITY LP		02/12/2016	BANK OF AMERICA/MERRILL LYNCH		2,261,700	3,590,000	3,546,475	2,728,400	819,647	346		819,993		3,548,393		(1,286,693)	(1,286,693)	42,232	06/01/2027	3FE
29364D-AU-4	ENTERGY ARKANSAS INC		01/07/2016	MORGAN STANLEY		6,020,448	5,950,000	5,930,425			18		18		5,930,442		90,006	90,006	2,314	04/01/2026	1Z
29379V-AS-2	ENTERPRISE PRODUCTS OPER		02/01/2016	MATURED		7,000,000	7,000,000	6,993,070	6,999,877		123		123		7,000,000				112,000	02/01/2016	2FE
29101Q-AE-9	ENVISION HEALTHCARE CORP TLB2		03/31/2016	SCHEDULED REDEMPTION		18,750	18,750	18,662	3,713		75		75		18,750				73	10/28/2022	4FE
26875P-AP-6	EOG RESOURCES INC		03/08/2016	Various		12,774,096	12,750,000	12,731,385			83		83		12,731,468		42,628	42,628	28,906	01/15/2026	2FE
29426N-AE-4	EPICOR SOFTWARE TLB		03/31/2016	SCHEDULED REDEMPTION		17,500	17,500	17,513	17,044	468	(12)		456		17,500				210	06/01/2022	4FE
29481P-AF-8	ERESEARCH TECHNOLOGY INC. TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,892	85	23		108		5,000				47	05/08/2022	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/04/2016	SCHEDULED REDEMPTION		17,569	17,569	17,569	17,569						17,569				160	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/04/2016	SCHEDULED REDEMPTION		24,085	24,085	24,085	24,085						24,085				205	10/01/2025	1FE
26924X-AE-5	ETRVM_04-1 ABS		03/07/2016	SCHEDULED REDEMPTION		196,527	196,527	196,638	196,527						196,527				1,959	11/07/2031	2AM
301658-AG-5	EXAR_12-2 ABS		02/22/2016	Various		4,912,500	5,000,000	5,030,451	5,030,578		9,347		9,347		5,039,925		(127,425)	(127,425)	49,194	06/15/2019	4AM
30165L-AC-5	EXAR_14-3 ABS		02/22/2016	Various		4,917,383	5,000,000	5,040,456	5,040,518		(2,378)		(2,378)		5,038,140		(120,757)	(120,757)	40,542	06/15/2020	3AM
30204N-AC-4	EXGEN TEXAS POWER LLC TL		03/31/2016	SCHEDULED REDEMPTION		18,003	18,003	15,360	7,950	3,234	2,700		5,934		18,003				202	09/18/2021	4FE
L3456H-AB-8	EXOPACK LLC USD	F	03/31/2016	SCHEDULED REDEMPTION		3,028	3,028	3,018	2,934	85	10		95		3,028				34	05/08/2019	4FE
302182-AF-7	EXPRESS SCRIPTS INC		03/02/2016	TENDER OFFER		20,907,744	20,800,000	20,935,226	20,811,480		(5,226)		(5,226)		20,806,254		101,490	101,490	193,194	05/15/2016	2FE
30231G-AC-6	EXXON MOBIL CORP		03/08/2016	SUNTRUST INVESTMENT SERVICES, INC.		2,042,340	2,000,000	2,000,000	2,000,000						2,000,000		42,340	42,340	31,054	03/15/2024	1FE
30231G-AF-9	EXXON MOBIL CORP		02/22/2016	Various		4,951,042	5,000,000	5,000,000	5,000,000						5,000,000		(48,958)	(48,958)	62,984	03/06/2025	1FE
30231G-AG-7	EXXON MOBIL CORP		02/23/2016	Various		40,110,550	40,000,000	40,000,000	40,000,000						40,000,000		110,550	110,550	345,222	03/06/2020	1FE
30231G-AJ-1	EXXON MOBIL CORP		03/10/2016	Various		34,853,220	35,000,000	35,000,000	35,000,000						35,000,000		(146,780)	(146,780)	429,662	03/06/2022	1FE
31428X-BG-0	FEDEX CORP		03/21/2016	Various		4,273,396	4,250,000	4,231,343							4,231,343		42,053	42,053		04/01/2046	1Z
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2016	SCHEDULED REDEMPTION		3,935,927	3,935,927	3,935,927	3,935,927						3,935,927				51,659	01/15/2018	2FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		96,448	114,730	85,451	85,260		11,188		11,188		96,448				1,605	08/25/2036	1FM
32058C-AL-1	FIAOT_12-1 ABS		01/15/2016	Various		2,000,000	2,000,000	2,002,173	2,002,764		(2,764)		(2,764)		2,000,000				11,433	03/15/2019	3AM
32058M-AJ-4	FIAOT_15-2A ABS		02/22/2016	Various		2,408,594	2,500,000	2,498,202	2,498,202		63		63		2,498,265		(89,671)	(89,671)	20,514	12/15/2021	2AM
32058M-AL-9	FIAOT_15-2A ABS		02/22/2016	WELLS FARGO		1,802,031	2,000,000	1,996,377	1,996,377		3,035		3,035		1,999,412		(197,380)	(197,380)	21,739	11/15/2022	3AM
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	F	01/14/2016	BANK OF AMERICA/MERRILL LYNCH		11,180,000	12,000,000	12,072,744	11,790,000	210,000			210,000		12,000,000		(820,000)	(820,000)	166,250	04/15/2023	3FE
31677Q-AZ-2	FIFTH THIRD BANK		03/10/2016	DEUTSCHE BANK AG		15,011,700	15,000,000	15,000,000	15,000,000						15,000,000		11,700	11,700	45,729	11/18/2016	1FE
31677A-AB-0	FIFTH THIRD BANK (OHIO)		03/11/2016	DEUTSCHE BANK AG		4,270,995	4,250,000	4,245,793			1		1		4,245,793		25,202	25,202	455	03/15/2026	2Z
31677Q-BC-2	FIFTH THIRD BANK (OHIO)		02/11/2016	MIZUHO SECURITIES USA INC.		15,181,350	15,000,000	14,922,750	14,936,007		1,277		1,277		14,937,284		244,066	244,066	161,719	10/01/2021	1FE
31732F-AG-1	FILTRATION GROUP CORP TL		03/31/2016	SCHEDULED REDEMPTION		11,921	11,921	11,957	11,563	390	(32)		358		11,921				128	11/23/2020	4FE
32007U-BJ-7	FIRST DATA CORP 2018 NEW DOL TL		03/29/2016	SCHEDULED REDEMPTION		1,927,167	1,927,167	1,925,043	1,899,589	25,221	2,356		27,578		1,927,167				1,052	03/23/2018	3FE
32058C-AJ-6	FIRST INVESTORS AUTO OWNER TRU ABS		01/15/2016	SCHEDULED REDEMPTION		4,500,000	4,500,000	4,499,677	4,499,996		4		4		4,500,000				21,188	04/16/2018	1FE
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD	F	01/14/2016	EXCHANGE		1,786,505	1,800,000	1,785,834	1,786,464		41		41		1,786,505				6,888	06/15/2025	2FE
34530V-AG-4	FORDO_15-B ABS		03/07/2016	Various		4,007,188	4,000,000	3,969,637	3,969,637		1,541		1,541		3,971,178		36,010	36,010	20,872	01/15/2021	1FE
35645@-AA-3	FREEDOM SCIENTIFIC HLDGS 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		17,500	17,500	17,325	17,325	4	171		175		17,500				235	11/10/2020	4Z
35671D-AU-9	FREEPORT-MCMORAN C & G		02/29/2016	MORGAN STANLEY		889,778	1,333,000	1,053,070	1,063,663		5,871		5,871		1,069,534		(179,757)	(179,757)	23,924	03/01/2022	2FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/29/2016	Various		5,423,475	11,667,000	8,222,725	8,255,526		32,380		32,380		8,287,906		(2,864,431)	(2,864,431)	177,681	03/15/2023	2FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		01/27/2016	BARCLAYS		371,250	900,000	621,000	622,139		229		229		622,368		(251,118)	(251,118)	18,530	03/15/2043	2FE
35671D-BH-7	FREEPORT-MCMORAN INC		02/29/2016	Various		1,768,810	3,144,000	1,556,280			11,230		11,230		1,567,510		201,300	201,300	31,655	11/14/2021	2FE
35906A-A#-5	FRONTIER COMMUNICATIONS TL-A		03/31/2016	SCHEDULED REDEMPTION		138,889	138,889	138,666	137,500	1,182	207		1,389		138,889				986	10/14/2016	3FE
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	01/19/2016	SCHEDULED REDEMPTION		207,780	207,780	204,144	206,077		1,703		1,703		207,780				295	04/19/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36467W-AB-5	GAMESTOP CORP		03/10/2016	BANK OF AMERICA/MERRILL LYNCH		5,083,800	5,150,000	5,150,000							5,150,000		(66,200)	(66,200)	5,520	03/15/2021	3Z
364725-BC-4	GANNETT CO INC		02/05/2016	R.W.PRESSPRICH & CO.		1,299,200	1,280,000	1,347,200	1,280,000	61,753	(820)		60,933		1,340,933		(41,733)	(41,733)	16,515	09/15/2024	3FE
C3602D-AH-7	GARDA WORLD SECURITY CORP TLB	A	02/01/2016	SCHEDULED REDEMPTION		5,089	5,089	4,744	4,754		335		335		5,089				66	11/06/2020	3FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	E	03/01/2016	Various		208,646	(826,578)	331,034	1	589,285	(1,207,218)		(617,933)		208,646					10/27/2020	6S
36740P-AA-1	GATES GLOBAL LLC		01/29/2016	CITIGROUP GLOBAL MARKETS		4,683,125	6,350,000	6,337,975	4,572,000	1,766,244	31		1,766,275		6,338,275		(1,655,150)	(1,655,150)	209,550	07/15/2022	5FE
36962G-U6-9	GENERAL ELEC CAP CORP		01/08/2016	MATURED		5,000,000	5,000,000	5,421,955	5,002,035		(2,035)		(2,035)		5,000,000				125,000	01/08/2016	1FE
37045V-AK-6	GENERAL MOTORS CO		03/11/2016	Various		5,359,625	5,000,000	4,996,000			5		5		4,996,005		363,620	363,620	18,196	04/01/2036	2FE
37045V-AL-4	GENERAL MOTORS CO		03/11/2016	JEFFERIES & COMPANY, INC.		4,730,258	4,300,000	4,296,087			3		3		4,296,090		434,168	434,168	18,544	04/01/2046	2FE
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		01/12/2016	WELLS FARGO		3,722,644	3,955,000	3,934,355	3,936,012		67		67		3,936,079		(213,435)	(213,435)	79,100	01/15/2025	2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/26/2016	CITIGROUP GLOBAL MARKETS		4,257,990	4,250,000	4,246,983			2		2		4,246,984		11,006	11,006	496	03/01/2021	2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY I		02/26/2016	BANK OF AMERICA/MERRILL LYNCH		4,260,816	4,250,000	4,234,658			3		3		4,234,661		26,156	26,156	620	03/01/2026	2Z
74971X-AC-1	GENON ENERGY INC		02/29/2016	RBC DOMINION SECURITIES		1,299,375	1,575,000	1,586,813	1,370,250	213,021	(942)		212,079		1,582,329		(282,954)	(282,954)	26,873	06/15/2017	4FE
36159R-AE-3	GEO GROUP INC/THE		02/02/2016	WELLS FARGO		6,255,156	6,125,000	6,147,969	6,135,374		(281)		(281)		6,135,093		120,063	120,063	191,619	02/15/2021	3FE
373334-KE-0	GEORGIA POWER CO		03/15/2016	BANK OF AMERICA/MERRILL LYNCH		4,254,590	4,250,000	4,234,020			37		37		4,234,057		20,533	20,533	3,837	04/01/2026	1FE
361886-AG-9	GFORT_15-1 ABS		02/16/2016	JPMORGAN CHASE & CO.		8,694,971	8,750,000	8,698,195	8,698,195		2,881		2,881		8,701,075		(6,105)	(6,105)	34,533	05/15/2020	1FE
361886-AJ-3	GFORT_15-1 ABS		02/16/2016	JPMORGAN CHASE & CO.		6,937,109	7,000,000	6,964,310	6,964,310		1,978		1,978		6,966,288		(29,178)	(29,178)	31,982	05/15/2020	2AM
375558-BF-9	GILEAD SCIENCES INC		01/21/2016	BARCLAYS		10,191,000	10,000,000	9,959,600	9,960,549		222		222		9,960,771		230,229	230,229	133,833	03/01/2026	1FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL	R	02/25/2016	Various		20,886,683	20,330,000	22,023,766	20,922,694		(36,011)		(36,011)		20,886,683				319,068	05/15/2018	1FE
378272-AE-8	GLENCORE FUNDING LLC	R	01/11/2016	SEAPORT GROUP		3,200,000	4,000,000	4,000,000	4,000,000						4,000,000		(800,000)	(800,000)	16,992	01/15/2019	2FE
378272-AL-2	GLENCORE FUNDING LLC	R	01/13/2016	BARCLAYS		1,352,865	2,148,000	2,129,312	2,130,403		78		78		2,130,481		(777,616)	(777,616)	22,196	04/16/2025	2FE
37951K-AF-3	GLOBAL CASH ACCESS HLDGS INC. TLB		03/31/2016	SCHEDULED REDEMPTION		7,500	7,500	7,406	6,938	465	97		563		7,500				40	12/18/2020	4FE
38141E-B7-3	GOLDMAN SACHS & CO		02/08/2016	RBS SECURITIES INC		4,982,250	5,000,000	5,000,000	5,000,000						5,000,000		(17,750)	(17,750)	17,661	11/15/2018	1FE
38143U-8H-7	GOLDMAN SACHS & CO		02/23/2016	GOLDMAN, SACHS & CO.		5,963,417	5,950,000	5,936,256			3		3		5,936,259		27,159	27,159	620	02/25/2026	1Z
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		03/31/2016	SCHEDULED REDEMPTION		15,003	15,003	14,974	14,722	250	31		281		15,003				7	06/30/2020	4FE
39926L-AF-9	GROSVENOR CAPITAL MGMT TLB		03/15/2016	SCHEDULED REDEMPTION		98,102	98,102	97,854	94,341	3,508	252		3,760		98,102				933	01/02/2021	3FE
36228F-AA-4	GSMPS_98-1 RMBS		03/01/2016	SCHEDULED REDEMPTION		5,304	5,304	5,558	5,402	76	(174)		(98)		5,304				73	09/19/2027	3FM
36228F-AE-6	GSMPS_98-2 RMBS		03/01/2016	SCHEDULED REDEMPTION		10,141	10,141	10,184	10,337		(195)		(195)		10,141				160	05/19/2027	3FM
36228F-AK-2	GSMPS_98-3 RMBS		03/01/2016	SCHEDULED REDEMPTION		12,212	12,212	12,748	12,500		(288)		(288)		12,212				197	09/19/2027	3FM
36228F-CG-9	GSMPS_99-2 RMBS		03/01/2016	SCHEDULED REDEMPTION		19,372	19,372	19,916	19,606		(234)		(234)		19,372				346	09/19/2027	3FM
362631-AB-9	GSR_06-OA1 RMBS		03/25/2016	SCHEDULED REDEMPTION		434,528	434,528	276,833	392,659		41,868		41,868		434,528				594	08/25/2046	1FM
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		02/22/2016	JPMORGAN CHASE & CO.		6,317,500	7,000,000	6,970,460	6,970,558		55		55		6,970,613		(653,113)	(653,113)	174,699	10/15/2045	2FE
423074-AX-1	H.J. HEINZ CO		02/11/2016	BNP CAPITAL MARKETS		10,482,900	10,000,000	9,986,700	9,987,243		142		142		9,987,385		495,515	495,515	246,875	07/15/2025	2FE
406216-BF-7	HALLIBURTON CO		02/25/2016	Various		12,834,006	13,000,000	12,973,350	12,974,017		441		441		12,974,457		(140,451)	(140,451)	77,700	11/15/2020	1FE
406216-BH-3	HALLIBURTON CO		03/08/2016	Various		17,381,213	17,500,000	17,485,825	17,486,066		282		282		17,486,348		(105,135)	(105,135)	170,662	11/15/2022	1FE
406216-BC-4	HALLIBURTON COMPANY		03/01/2016	WELLS FARGO		24,301,886	24,600,000	24,582,534	24,590,739		577		577		24,591,316		(289,430)	(289,430)	286,100	08/01/2018	1FE
413627-BL-3	HARRAHS OPERATING CO INC		03/31/2016	DISTRIBUTION		7,604		7,604							7,604					06/01/2017	6FE
44890Y-AG-1	HART_15-B ABS		02/16/2016	Various		4,987,695	5,000,000	4,922,898	4,922,898		2,770		2,770		4,925,668		62,027	62,027	20,444	07/15/2022	1FE
404119-BR-9	HCA INC		01/29/2016	Various		21,450,446	21,250,000	21,610,625	20,984,375	606,987	(2,538)		604,449		21,588,824		(138,377)	(138,377)	571,990	02/01/2025	4FE
404119-BS-7	HCA INC		03/10/2016	BANK OF AMERICA/MERRILL LYNCH		1,284,375	1,250,000	1,253,125	1,253,110		(50)		(50)		1,253,060		31,315	31,315	24,887	02/15/2026	4FE
40415R-AR-6	HD SUPPLY INC		03/30/2016	BARCLAYS		2,289,375	2,250,000	2,250,000							2,250,000		39,375	39,375		04/15/2024	4Z
42206J-AN-2	HD SUPPLY INC. TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		7,500	7,500	7,464	7,306	158	36		194		7,500				71	08/13/2021	4FE
421924-BJ-9	HEALTHSOUTH CORP		02/04/2016	RBC DOMINION SECURITIES		4,041,880	3,872,000	4,079,006	4,006,738		(2,206)		(2,206)		4,004,532		37,348	37,348	120,032	09/15/2022	4FE
421924-BR-1	HEALTHSOUTH CORP		03/09/2016	EXCHANGE		5,000,000	5,000,000	5,000,000	4,650,000	350,000			350,000		5,000,000				138,160	09/15/2025	4FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		03/31/2016	SCHEDULED REDEMPTION		6,266	6,266	6,243	6,130	113	23		136		6,266				71	06/02/2021	4FE
42804V-AM-3	HERTZ CORP B-1 TL		03/31/2016	SCHEDULED REDEMPTION		13,445	13,445	13,488	13,395	97	(46)		50		13,445				43	03/11/2018	3FE
42806D-AF-6	HERTZ_15-2A ABS		03/07/2016	Various		2,240,640	2,316,000	2,295,707	2,295,707		1,347		1,347		2,297,053		(56,414)	(56,414)	19,059	09/25/2019	1AM
42806D-AK-5	HERTZ_15-3A ABS		03/07/2016	Various		4,808,973	5,043,000	4,978,336	4,978,336		2,347		2,347		4,980,683		(171,710)	(171,710)	46,648	09/27/2021	1AM
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,979	4,600	379	21		400		5,000				54	08/19/2021	3FE
42958Q-AD-8	HIGGINBOTHAM INSURANCE AGENCY TL		03/31/2016	SCHEDULED REDEMPTION		18,750	18,750	18,563	18,564		186		186		18,750				296	11/30/2021	4FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
991709-9A-6	HILL-ROM HOLDINGS INC TLB		03/31/2016	SCHEDULED REDEMPTION		120,000	120,000	119,703	119,703		297		297		120,000				679	09/08/2022	3FE
43289D-AC-7	HILTON WORLDWIDE INC INITIAL LOAN		03/07/2016	CITIBANK		2,928,224	2,935,563	2,938,909	2,927,314	11,561	(113)		11,448		2,938,762		(10,538)	(10,538)	10,021	10/26/2020	3FE
43739E-AJ-6	HMBT_04-2 RMBS		03/25/2016	SCHEDULED REDEMPTION		29,154	29,154	29,199	28,937		217		217		29,154				72	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		03/25/2016	SCHEDULED REDEMPTION		71,822	71,822	50,443	67,494		4,327		4,327		71,822				112	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		03/25/2016	SCHEDULED REDEMPTION		325,847	325,847	251,921	267,975		57,873		57,873		325,847				488	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		03/25/2016	SCHEDULED REDEMPTION		387,955	387,955	243,117	255,796		132,159		132,159		387,955				547	11/26/2038	1FM
437076-BL-5	HOME DEPOT INC		02/04/2016	Various		8,494,220	8,500,000	8,469,740							8,469,740		24,480	24,480		04/01/2021	1Z
437076-BM-3	HOME DEPOT INC		02/04/2016	Various		8,487,123	8,500,000	8,445,260							8,445,260		41,863	41,863		04/01/2026	1Z
438516-AX-4	HONEYWELL INTERNATIONAL		02/25/2016	Various		6,939,446	6,690,000	7,496,159	6,957,243		(17,797)		(17,797)		6,939,446				171,376	03/01/2018	1FE
44043V-AD-0	HORIZON PHARMA INC. TLB		03/31/2016	Various		3,750	3,750	3,785	(3,750)		7,500		7,500		3,750				86	05/07/2021	3FE
404280-AV-1	HSBC HOLDINGS PLC	F	03/02/2016	Various		6,392,283	6,375,000	6,360,465							6,360,465		31,818	31,818		03/08/2021	1Z
404280-AW-9	HSBC HOLDINGS PLC	F	03/02/2016	Various		6,425,044	6,375,000	6,365,756							6,365,756		59,287	59,287		03/08/2026	1Z
40434C-AC-9	HSBC USA INC	R	03/03/2016	MORGAN STANLEY		19,798,800	20,000,000	19,952,000	19,965,942		1,760		1,760		19,967,703		(168,903)	(168,903)	93,750	06/23/2019	1FE
443510-AG-7	HUBBELL INC		02/23/2016	JPMORGAN CHASE & CO.		3,388,514	3,400,000	3,374,296							3,374,296		14,218	14,218		03/01/2026	1Z
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		02/22/2016	JPMORGAN CHASE & CO.		4,212,000	4,050,000	4,061,375	4,059,750	1,480	(178)		1,302		4,061,052		150,948	150,948	55,125	11/15/2025	3FE
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		03/31/2016	SCHEDULED REDEMPTION		7,406	7,406	7,243	7,238		167		167		7,406				24	08/12/2021	3FE
42805R-BS-7	HVF_13-1 ABS		03/07/2016	Various		9,153,301	9,500,000	9,122,496	9,122,496		22,635		22,635		9,145,131		8,170	8,170	40,817	08/26/2019	1AM
448579-AF-9	HYATT HOTELS CORP		03/01/2016	Various		4,249,110	4,250,000	4,246,600							4,246,600		2,510	2,510		03/15/2026	2Z
459200-GJ-4	IBM CORP		02/25/2016	Various		12,905,715	12,291,000	14,577,895	12,963,791		(58,076)		(58,076)		12,905,715				313,318	09/14/2017	1FE
45256H-AA-6	IF_01-A CMBS		03/01/2016	SCHEDULED REDEMPTION		254,941	254,941	262,061	258,348		(3,408)		(3,408)		254,941				2,258	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		03/31/2016	SCHEDULED REDEMPTION		4,994	4,994	4,954	4,899	55	40		95		4,994				45	05/06/2021	4FE
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2016	SCHEDULED REDEMPTION		1,360,739	1,360,739	1,360,736	1,269,140		2		2		1,360,739				20,007	10/28/2056	2AM
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/30/2016	SCHEDULED REDEMPTION		5,879	5,879	5,863	5,732	134	13		147		5,879				52	03/17/2021	3FE
454889-AQ-9	INDIANA MICHIGAN POWER CO		03/01/2016	WELLS FARGO		2,546,226	2,550,000	2,541,254							2,541,254		4,972	4,972	322	03/15/2046	2FE
45672N-AD-3	INFOR (US) INC		03/17/2016	EXCHANGE		22,485,294	22,140,000	22,547,250	18,708,300	3,792,427	(15,433)		3,776,994		22,485,294				487,695	05/15/2022	5FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL		03/31/2016	SCHEDULED REDEMPTION		27,707	27,707	27,739	25,975	1,764	(33)		1,732		27,707				263	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL		03/31/2016	SCHEDULED REDEMPTION		23,074	23,074	22,947	21,613	1,334	127		1,461		23,074				219	06/03/2020	4FE
45673D-AE-2	INFORMATICA CORP USD DOLLAR TL		03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,741	3,601	140	9		149		3,750				43	08/05/2022	4FE
44987C-AG-3	ING BANK NV	F	02/02/2016	JPMORGAN CHASE & CO.		15,199,200	15,000,000	14,989,500	14,990,235		187		187		14,990,422		208,778	208,778	189,000	08/17/2020	1FE
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	E	03/21/2016	CANTOR FITZGERALD		740,520	726,000	726,000							726,000		14,520	14,520		02/15/2024	4FE
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/24/2016	Various		20,786,375	20,750,000	20,680,488			103		103		20,680,590		105,785	105,785	12,554	02/19/2026	1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		03/10/2016	Various		21,961,200	21,000,000	20,839,560			105		105		20,839,665		1,121,535	1,121,535	42,039	02/19/2046	1FE
46284V-AA-9	IRON MOUNTAIN INC		01/20/2016	GOLDMAN, SACHS & CO.		2,288,000	2,200,000	2,200,000	2,200,000						2,200,000		88,000	88,000	42,533	10/01/2020	4FE
47010B-AE-4	JAGUAR LAND ROVER AUTOMOTIVE PLC	F	01/14/2016	JPMORGAN CHASE & CO.		2,865,000	3,000,000	3,000,000	2,910,000	90,000			90,000		3,000,000		(135,000)	(135,000)	36,458	03/15/2020	3FE
47010B-AA-2	JAGUAR LAND ROVER PLC	E	01/27/2016	CREDIT SUISSE		1,960,000	2,000,000	2,085,000	2,020,000	64,030	(1,213)		62,817		2,082,817		(122,817)	(122,817)	56,250	02/01/2023	3FE
471109-AN-8	JARDEN CORP		03/17/2016	BARCLAYS		1,144,000	1,100,000	1,100,000	1,100,000						1,100,000		44,000	44,000	21,694	11/15/2023	3FE
46611V-AP-0	JBS USA LLC TLB		03/31/2016	SCHEDULED REDEMPTION		26,161	26,161	26,168	25,638	530	(7)		523		26,161					09/18/2020	3FE
24422E-QR-3	JOHN DEERE CAPITAL CORP		02/25/2016	Various		3,896,032	4,000,000	3,626,172	3,889,188		6,844		6,844		3,896,032				84,411	04/03/2018	1FE
24422E-TF-6	JOHN DEERE CAPITAL CORP		01/12/2016	BANK OF AMERICA/MERRILL LYNCH		8,576,245	8,500,000	8,491,245			32		32		8,491,277		84,968	84,968	4,215	01/08/2021	1Z
478160-BH-6	JOHNSON & JOHNSON		02/26/2016	NBInv Riverside Cars1		1,954,323	1,775,000	1,955,127			(119)		(119)		1,955,008		(685)	(685)	13,479	12/05/2023	1FE
478160-BU-7	JOHNSON & JOHNSON		02/26/2016	CITIGROUP GLOBAL MARKETS		4,246,983	4,250,000	4,227,688			2		2		4,227,690		19,293	19,293	419	03/01/2036	1Z
478160-BV-5	JOHNSON & JOHNSON		02/26/2016	BARCLAYS		4,241,585	4,250,000	4,221,780			1		1		4,221,781		19,803	19,803	437	03/01/2046	1Z
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2016	SCHEDULED REDEMPTION		15,228	15,228	9,791	9,129		6,099		6,099		15,228				71	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		03/01/2016	SCHEDULED REDEMPTION		122,320	122,320	98,231	87,388		34,932		34,932		122,320				1,163	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		03/01/2016	SCHEDULED REDEMPTION			87,784	11,092											1,010	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2016	SCHEDULED REDEMPTION		25,181	25,181	18,311	17,527		7,654		7,654		25,181				240	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		316,550	344,132	227,778	241,972		74,578		74,578		316,550				1,969	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2016	SCHEDULED REDEMPTION		39,110	39,131	27,847	29,152		9,958		9,958		39,110				426	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		03/01/2016	SCHEDULED REDEMPTION		7,035	9,420	7,248	7,433		(398)		(398)		7,035				60	04/25/2037	1FM
46625H-GY-0	JPMORGAN CHASE & CO		02/08/2016	BARCLAYS		10,739,600	10,000,000	10,717,500	10,211,600		(11,036)		(11,036)		10,200,564		539,036	539,036	343,333	01/15/2018	1FE
46625H-KA-7	JPMORGAN CHASE & CO		02/05/2016	MORGAN STANLEY		8,998,626	9,100,000	9,100,000	9,100,000						9,100,000		(101,374)	(101,374)	112,044	01/23/2020	1FE
46625H-KB-5	JPMORGAN CHASE & CO		02/05/2016	DEUTSCHE BANK AG		14,888,400	15,000,000	15,000,000	15,000,000						15,000,000		(111,600)	(111,600)	60,287	01/23/2020	1FE
46625H-KC-3	JPMORGAN CHASE & CO		02/05/2016	JPMORGAN CHASE & CO.		9,723,600	10,000,000	9,977,800	9,979,603		211		211		9,979,814		(256,214)	(256,214)	171,007	01/23/2025	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		161,786	161,786	135,377	129,246		32,540		32,540		161,786				946	11/25/2035	1FM
485260-BH-5	KANSAS GAS & ELECTRIC		02/16/2016	CALLED @ 100.000		5,063,997	5,063,997	5,513,427	5,063,997						5,063,997				108,825	03/29/2021	1FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/31/2016	SCHEDULED REDEMPTION		3,477	3,477	3,492	3,461	28	(12)		16		3,477				32	03/11/2021	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		68,750	68,750	66,752	66,899	14	1,838		1,851		68,750				1,173	12/31/2020	4FE
487836-BP-2	KELLOGG CO		02/29/2016	JPMORGAN CHASE & CO.		8,546,410	8,500,000	8,491,160							8,491,160		55,250	55,250		04/01/2026	2FE
487836-BQ-0	KELLOGG CO		03/08/2016	Various		8,534,238	8,500,000	8,415,255			7		7		8,415,262		118,975	118,975	2,125	04/01/2046	2FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		03/31/2016	SCHEDULED REDEMPTION		1,913	1,913	1,904	1,890	15	9		24		1,913				7	07/31/2022	3FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		03/31/2016	SCHEDULED REDEMPTION		5,999	5,999	5,970	5,924	46	29		75		5,999				21	07/31/2022	3FE
56523P-AD-6	KEURIG GREEN MOUNTAIN (MAPLE) TLB		03/24/2016	SCHEDULED REDEMPTION		373,333	373,333	365,867			7,467		7,467		373,333				26	03/03/2023	3FE
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		03/09/2016	KEYCORP		4,483,530	4,500,000	4,524,750	4,523,115		(327)		(327)		4,522,787		(39,257)	(39,257)	44,520	10/15/2027	1FE
49327M-2F-0	KEYBANK NA		03/10/2016	KEYCORP		14,031,490	14,000,000	13,993,840	13,995,118		234		234		13,995,352		36,138	36,138	85,069	12/15/2019	1FE
494368-BQ-5	KIMBERLY-CLARK CORP		02/10/2016	BARCLAYS		5,041,750	5,000,000	4,985,600	4,986,673		160		160		4,986,833		54,917	54,917	60,729	03/01/2025	1FE
494550-BR-6	KINDER MORGAN ENER PART		03/08/2016	SUNTRUST INVESTMENT SERVICES, INC.		1,915,080	2,000,000	1,997,160	1,998,354		100		100		1,998,454		(83,374)	(83,374)	32,389	02/01/2019	2FE
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		02/25/2016	BARCLAYS		5,415,000	6,000,000	5,969,640	5,976,937		676		676		5,977,613		(562,613)	(562,613)	105,000	03/01/2021	2FE
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/22/2016	BARCLAYS		3,015,000	3,000,000	3,112,500	3,038,424		(2,701)		(2,701)		3,035,723		(20,723)	(20,723)	110,000	01/15/2018	2FE
494580-AE-3	KINDRED HEALTHCARE INC		02/19/2016	JEFFERIES & COMPANY, INC.		2,181,250	2,500,000	2,704,162	2,337,500	359,403	(6,441)		352,962		2,690,462		(509,212)	(509,212)	121,667	01/15/2020	4FE
49460Y-AY-1	KINETIC CONCEPTS INC DOLLAR TL E-1		03/31/2016	SCHEDULED REDEMPTION		7,557	7,557	7,543	7,261	282	14		296		7,557				86	05/04/2018	3FE
49461B-AF-1	KINETICS CONCEPT / KCI USA		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		1,486,250	1,450,000	1,450,000							1,450,000		36,250	36,250		02/15/2021	1Z
49865N-AE-0	KLEOPATRA HLDG 2 SCA GERMAN DOL TL	E	03/31/2016	SCHEDULED REDEMPTION		1,123	1,123	1,120	1,110	10	2		13		1,123				14	04/28/2020	4FE
49865N-AB-6	KLEOPATRA HLDGS 2 S.C.A. US DOL TL	R	03/31/2016	SCHEDULED REDEMPTION		2,627	2,627	2,621	2,598	24	6		30		2,627				33	04/28/2020	4FE
50065W-AB-2	KOREA NATIONAL OIL CORP	F	02/02/2016	MIZUHO SECURITIES USA INC.		5,095,000	5,000,000	4,969,350	4,994,527		621		621		4,995,148		99,852	99,852	54,444	10/27/2016	1FE
50075N-BB-9	KRAFT FOODS INC		02/09/2016	MATURED		14,345,000	14,345,000	15,156,498	14,363,850		(18,850)		(18,850)		14,345,000				295,866	02/09/2016	2FE
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL	I	03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,762	9,675	83	242		325		10,000					08/26/2022	4FE
493268-BY-1	KSLT_04-A ABS		01/27/2016	SCHEDULED REDEMPTION		1,286,958	1,286,958	1,199,284	1,254,575		32,383		32,383		1,286,958				2,049	10/28/2041	1FE
493268-CJ-3	KSLT_05-A ABS		03/28/2016	SCHEDULED REDEMPTION		1,613,917	1,613,917	1,379,899	1,511,406		102,511		102,511		1,613,917				3,847	06/28/2038	1FE
49327H-AG-0	KSLT_06-A ABS		03/28/2016	SCHEDULED REDEMPTION		617,115	617,115	407,296	527,580		89,535		89,535		617,115				1,424	09/27/2035	1FE
493268-AU-0	KSLT_99-B ABS		02/25/2016	SCHEDULED REDEMPTION		984,653	984,653	762,962	880,058		104,595		104,595		984,653				2,801	11/25/2036	1FE
501797-AK-0	L BRANDS INC		03/15/2016	EXCHANGE		26,975,671	26,515,000	26,979,550	26,889,491	88,556	(2,375)		86,181		26,975,671				683,590	11/01/2035	3FE
513075-BB-6	LAMAR MEDIA CORP		01/29/2016	JEFFERIES & COMPANY, INC.		2,582,300	2,480,000	2,594,700	2,568,271		(1,727)		(1,727)		2,566,544		15,756	15,756	73,659	02/01/2022	3FE
51783Q-AL-2	LAS VEGAS SANDS LLC TLB		03/31/2016	SCHEDULED REDEMPTION		13,882	13,882	13,855	13,726	129	27		156		13,882				39	12/19/2020	3FE
524901-AV-7	LEGG MASON INC		03/18/2016	Various		4,294,858	4,250,000	4,248,045							4,248,045		46,812	46,812	561	03/15/2026	1Z
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	A	01/05/2016	SCHEDULED REDEMPTION		11,973	11,973	11,866	11,794	72	107		180		11,973				5	12/23/2021	4FE
527298-BE-2	LEVEL 3 FINANCING INC		01/13/2016	EXCHANGE		15,252,098	15,000,000	15,262,500	14,887,500	366,433	(1,836)		364,598		15,252,098				281,875	05/01/2023	4FE
527298-BJ-1	LEVEL 3 FINANCING INC		02/22/2016	CITIGROUP GLOBAL MARKETS		5,068,750	5,000,000	5,000,000	5,000,000						5,000,000		68,750	68,750	76,146	01/15/2024	4FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		13,864	13,864	13,836	13,604	232	27		260		13,864				84	04/09/2021	4FE
53803H-AG-5	LIVE NATION ENTERTAINMENT TLB-1		03/31/2016	SCHEDULED REDEMPTION		24,555	24,555	24,673	24,440	229	(114)		115		24,555				230	08/17/2020	3FE
53944V-AB-5	LLOYDS BANK PLC	F	02/08/2016	HSBC SECURITIES, INC.		5,030,700	5,000,000	4,998,600	4,998,955		30		30		4,998,985		31,715	31,715	50,917	09/05/2019	1FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		214,337	240,731	201,701	196,511		17,826		17,826		214,337				3,067	01/25/2036	1FM
539830-BE-8	LOCKHEED MARTIN CORP		02/10/2016	U.S. BANCORP		4,957,900	5,000,000	4,985,700	4,986,775		157		157		4,986,932		(29,032)	(29,032)	66,458	03/01/2025	2FE
540424-AS-7	LOEWS CORP		03/29/2016	BANK OF AMERICA/MERRILL LYNCH		3,030,133	2,976,000	2,969,572			13		13		2,969,585		60,549	60,549	2,790	04/01/2026	1Z
554276-AE-5	MACDERMID INC TLB		03/31/2016	SCHEDULED REDEMPTION		2,564	2,564	2,401			163		163		2,564				9	06/07/2020	4FE
554276-AL-9	MACDERMID INC TLB2 (PLATFORM)		03/31/2016	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,206	33	11		44		1,250				6	06/07/2020	4FE
554276-AM-7	MACDERMID INC TLB3		03/31/2016	SCHEDULED REDEMPTION		7,500	7,500	7,356	7,262	90	149		238		7,500				36	06/05/2020	4FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		03/07/2016	JEFFERIES & COMPANY, INC.		6,118,147	5,950,000	5,942,563			18		18		5,942,580		175,567	175,567	9,090	03/01/2026	2FE
L6232U-AB-3	MALLINCKRODT INTERNATIONAL INITIAL	E	03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,419	76	5		81		2,500				21	03/19/2021	3FE
563571-AH-1	MANITOWOC COMPANY INC		03/03/2016	CALLED @ 104.250		6,375,000	6,375,000	6,980,156	6,598,125	26,925	(14,215)		12,709		6,610,834		(235,834)	(235,834)	454,573	11/01/2020	3FE
563571-AJ-7	MANITOWOC COMPANY INC		03/03/2016	CALLED @ 110.360		900,000	900,000	924,700	912,350	10,619	(1,100)		9,520		921,870		(21,870)	(21,870)	113,512	10/15/2022	4FE
563553-AW-6	MANITOWOC COMPANY INC. 2013		03/03/2016	SCHEDULED REDEMPTION		597,500	597,500	597,500	557,169	40,331			40,331		597,500				162	01/03/2021	3FE
55378V-AA-7	MANITOWOC FSG OPERATIONS LLC		02/09/2016	GOLDMAN, SACHS & CO.		1,809,000	1,800,000	1,800,000							1,800,000		9,000	9,000		02/15/2024	4Z
56501R-AC-0	MANULIFE FINANCIAL CORP	A	03/02/2016	Various		4,222,435	4,250,000	4,239,673			7		7		4,239,680		(17,244)	(17,244)	1,470	03/04/2026	1Z
565849-AF-3	MARATHON OIL CORP		03/28/2016	Various		4,725,547	4,727,000	5,442,951	4,978,061		(23,854)		(23,854)		4,954,207		(228,660)	(228,660)	142,754	03/15/2018	2FE
565849-AN-6	MARATHON OIL CORP		03/07/2016	BARCLAYS		1,608,750	1,950,000	1,945,769	1,946,216		155		155		1,946,371		(337,621)	(337,621)	14,479	06/01/2020	2FE
55336V-AB-6	MARATHON PETROLEUM CORP		01/12/2016	CANTOR FITZGERALD		1,960,140	2,154,000	2,176,017	2,175,982		(163)		(163)		2,175,820		(215,680)	(215,680)	49,363	02/15/2023	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55336V-AF-7	MARATHON PETROLEUM CORP		01/06/2016	CANTOR FITZGERALD		3,119,375	3,500,000	3,554,471	3,554,430		(138)		(138)		3,554,292		(434,917)	(434,917)	18,958	12/01/2024	2FE
56585A-AE-2	MARATHON PETROLEUM CORP		03/01/2016	MATURED		28,000,000	28,000,000	27,989,420	27,999,626		374		374		28,000,000				490,000	03/01/2016	2FE
574599-BL-9	MASCO CORP		03/11/2016	CITIGROUP GLOBAL MARKETS		2,518,750	2,500,000	2,488,100							2,488,100		30,650	30,650		04/01/2026	3FE
58013M-EY-6	MCDONALDS CORPORATION		03/11/2016	CITIGROUP GLOBAL MARKETS		4,435,640	4,250,000	4,236,230	4,236,298		235		235		4,236,533		199,107	199,107	42,370	01/30/2026	2FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	F	03/31/2016	SCHEDULED REDEMPTION		8,731	8,731	8,505	7,720	785	227		1,011		8,731				142	08/13/2021	4FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/01/2016	Various		7,290,090	7,500,000	7,423,699	7,297,978	112,870	836		113,706		7,411,684		(121,594)	(121,594)	150,214	04/01/2023	4FE
58446V-AL-5	MEDIACOM BROADBAND LLC		02/03/2016	BANK OF AMERICA/MERRILL LYNCH		3,167,250	3,300,000	3,321,984	3,176,250	140,432	(276)		140,156		3,316,406		(149,156)	(149,156)	49,569	04/15/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		03/31/2016	SCHEDULED REDEMPTION		33,511	33,511	33,462	32,862	599	50		649		33,511				94	01/29/2021	3FE
58445M-AP-7	MEDIACOM LLC/US		03/30/2016	JEFFERIES & COMPANY, INC.		4,458,390	4,236,000	4,337,835	4,255,860	49,460	(3,848)		45,611		4,301,471		156,919	156,919	195,356	02/15/2022	4FE
585055-BG-0	MEDTRONIC INC		03/28/2016	MIZUHO SECURITIES USA INC.		5,145,800	5,000,000	4,995,611	4,995,913		231		231		4,996,143		149,657	149,657	68,056	03/15/2020	1FE
585055-BS-4	MEDTRONIC INC		02/09/2016	JPMORGAN CHASE & CO.		20,890,800	20,000,000	19,819,822	19,825,063		1,824		1,824		19,826,888		1,063,912	1,063,912	285,833	03/15/2025	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		02/24/2016	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/22/2016	DISTRIBUTION		10											10	10		05/22/2027	1AM
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		03/31/2016	SCHEDULED REDEMPTION		17,308	17,308	17,260	17,188	66	54		119		17,308					12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TLB		03/31/2016	SCHEDULED REDEMPTION		6,095	6,095	6,086	6,003	83	8		91		6,095					12/20/2019	3FE
61913P-AZ-5	MHL_05-4 RMBS		03/25/2016	SCHEDULED REDEMPTION		264,380	264,380	168,536	175,551		88,829		88,829		264,380				401	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		03/25/2016	SCHEDULED REDEMPTION		62,723	230,292	32,878	31,703		31,021		31,021		62,723				307	04/25/2036	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		01/29/2016	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,720	14	16		30		3,750				38	01/28/2020	3FE
594088-AJ-5	MICHAELS STORES INC TL-B		01/29/2016	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,950	50			50		5,000				47	01/28/2020	3FE
59514U-AW-8	MICROSEMI CORP TERM LOAN B		03/21/2016	SCHEDULED REDEMPTION		220,588	220,588	215,458			5,130		5,130		220,588				65	01/15/2023	3FE
594918-BA-1	MICROSOFT CORP		01/29/2016	CITIGROUP GLOBAL MARKETS		5,022,950	5,000,000	4,991,350	4,992,367		103		103		4,992,470		30,480	30,480	56,406	02/12/2022	1FE
594918-BB-9	MICROSOFT CORP		02/09/2016	BARCLAYS		25,244,250	25,000,000	24,947,750	24,951,833		529		529		24,952,362		291,888	291,888	337,500	02/12/2025	1FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC. TERM L		03/31/2016	SCHEDULED REDEMPTION		3,713	3,713	3,699	3,505	195	13		208		3,713				42	10/12/2020	4FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	F	02/24/2016	MITSUBISHI UFJ SECURITIES (USA)		4,289,780	4,250,000	4,244,050							4,244,050		45,730	45,730		03/01/2026	1Z
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		129,259	129,270	102,368	100,451	42,032	(13,225)		28,807		129,259				781	09/25/2035	1FM
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		03/31/2016	SCHEDULED REDEMPTION		11,263	11,263	11,307	10,258	1,036	(32)		1,004		11,263				121	03/27/2020	4FE
61746B-DQ-6	MORGAN STANLEY		02/05/2016	HSBC SECURITIES, INC.		5,063,450	5,000,000	4,956,200	4,962,389		415		415		4,962,804		100,646	100,646	54,358	04/29/2024	1FE
61746B-DZ-6	MORGAN STANLEY		01/22/2016	Various		3,343,157	3,334,000	3,327,165							3,327,165		15,992	15,992		01/27/2026	1Z
61761J-B3-2	MORGAN STANLEY		02/09/2016	MIZUHO SECURITIES USA INC.		9,020,340	9,000,000	8,989,200	8,990,299		234		234		8,990,533		29,807	29,807	39,200	06/16/2020	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2016	SCHEDULED REDEMPTION		210,203	210,203	137,947	139,460		70,742		70,742		210,203				1,484	05/25/2052	1FM
55328H-AB-7	MPH ACQUISITION MULTIPLAN TL		03/31/2016	SCHEDULED REDEMPTION		201,112	201,112	200,143	195,414	4,764	934		5,698		201,112				1,932	03/31/2021	4FE
61748H-EF-4	MSM_04-8AR RMBS		03/01/2016	SCHEDULED REDEMPTION		95,577	95,577	66,665	66,944		28,633		28,633		95,577				587	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		03/25/2016	SCHEDULED REDEMPTION		3,694	3,694	754	1,073		2,621		2,621		3,694				3	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		03/25/2016	SCHEDULED REDEMPTION		152,942	152,942	99,707	132,830		20,112		20,112		152,942				175	02/25/2047	1FM
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		03/31/2016	SCHEDULED REDEMPTION		8,758	8,758	8,703	8,592	110	56		166		8,758					08/19/2022	3FE
62475P-AB-6	MUELLER WATER PRODUCTS INITIAL TL		03/07/2016	BANK OF AMERICA		1,488,713	1,485,000	1,478,462	1,478,517		184		184		1,478,701		10,011	10,011	11,055	11/19/2021	3FE
626717-AE-2	MURPHY OIL CORP		03/10/2016	Various		13,950,000	15,000,000	14,997,900	14,999,165		798		798		14,999,963		(1,049,963)	(1,049,963)	104,167	12/01/2017	2FE
57165L-AA-2	MVCOT_10-1A ABS		03/20/2016	SCHEDULED REDEMPTION		549,114	549,114	557,027	554,533		(5,419)		(5,419)		549,114				4,339	10/20/2032	1FE
637071-AL-5	NATIONAL OILWELL VARCO I		02/25/2016	Various		4,998,259	5,000,000	4,995,150	4,998,113		146		146		4,998,259				15,750	12/01/2017	1FE
637640-AE-3	NATIONAL SEMICONDUCTOR		02/25/2016	Various		5,120,360	5,000,000	5,526,200	5,133,824		(13,464)		(13,464)		5,120,360				64,167	06/15/2017	1FE
63859U-BC-6	NATIONWIDE BUILDING SOCIETY	F	02/09/2016	BARCLAYS		4,980,750	5,000,000	4,998,350	4,998,647		36		36		4,998,683		(17,933)	(17,933)	65,604	01/21/2020	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2016	SCHEDULED REDEMPTION		51,327	51,327	36,427	29,280		22,047		22,047		51,327				423	10/25/2042	1FM
63543V-AC-7	NCSLT_06-3 ABS		03/25/2016	SCHEDULED REDEMPTION		1,942,903	1,942,903	1,602,895	1,868,583		74,320		74,320		1,942,903				2,429	10/25/2027	4AM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2016	SCHEDULED REDEMPTION		13,261	38,142	8,864	7,398		5,863		5,863		13,261				676	05/01/2041	6
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2016	SCHEDULED REDEMPTION		19,264	106,340	1,786			19,264		19,264		19,264				3,085	10/01/2050	6
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2016	SCHEDULED REDEMPTION		9,096	26,294	17,083	18,111	56	(9,071)		(9,015)		9,096				238	10/01/2041	6
64021S-AC-3	NEIMAN MARCUS GROUP INC. TERM LOAN		03/17/2016	Various		2,525,412	2,940,131	2,907,274	2,594,666	312,702	1,012		313,714		2,908,380		(382,967)	(382,967)	27,821	10/25/2020	4FE
64110L-AH-9	NETFLIX INC		02/09/2016	EXCHANGE		15,451,699	14,859,000	15,477,768	15,155,777	304,680	(8,757)		295,923		15,451,699				258,794	02/15/2022	4FE
64110L-AK-2	NETFLIX INC		02/09/2016	EXCHANGE		1,848,834	1,780,000	1,849,750	1,824,500	24,947	(613)		24,334		1,848,834				33,115	02/15/2025	4FE
64753U-AB-4	NEW MILLENNIUM CLOSING TL		03/31/2016	SCHEDULED REDEMPTION		3,592	3,592	3,068	3,053	2	536		539		3,592				23	12/21/2020	4Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		01/21/2016	WELLS FARGO		15,010,365	15,000,000	15,000,000	15,000,000						15,000,000		10,365	10,365	13,530	12/15/2017	1FE
651229-AU-0	NEWELL RUBBERMAID INC		03/22/2016	GOLDMAN, SACHS & CO.		12,888,848	12,750,000	12,728,963							12,728,963		159,885	159,885		04/01/2021	2Z
651229-AW-6	NEWELL RUBBERMAID INC		03/24/2016	Various		8,686,682	8,500,000	8,482,830							8,482,830		203,852	203,852		04/01/2026	2Z
651229-AX-4	NEWELL RUBBERMAID INC		03/21/2016	GOLDMAN, SACHS & CO.		3,525,766	3,400,000	3,400,000							3,400,000		125,766	125,766		04/01/2036	1Z
651229-AY-2	NEWELL RUBBERMAID INC		03/21/2016	JPMORGAN CHASE & CO.		6,245,880	6,000,000	5,978,160							5,978,160		267,720	267,720		04/01/2046	2FE
651290-AQ-1	NEWFIELD EXPLORATION CO		02/17/2016	OPPENHEIMER & CO., INC.		747,000	900,000	969,750	767,250	195,672	(868)		194,804		962,054		(215,054)	(215,054)	32,484	07/01/2024	3FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		01/11/2016	SCHEDULED REDEMPTION		8,890	8,890	8,881	8,882		9		9		8,890				51	04/15/2021	3FE
655044-AL-9	NOBLE ENERGY INC		01/21/2016	TENDER OFFER		2,205,000	2,250,000	2,261,543	2,260,544		(136)		(136)		2,260,408		(55,408)	(55,408)	18,359	06/01/2022	2FE
655044-AM-7	NOBLE ENERGY INC		01/21/2016	TENDER OFFER		5,286,500	5,450,000	5,484,861	5,482,308		(347)		(347)		5,481,961		(195,461)	(195,461)	44,470	06/01/2024	2FE
65504L-AE-7	NOBLE HOLDING INTL LTD	E	03/01/2016	MATURED		10,000,000	10,000,000	9,997,500	9,999,912		88		88		10,000,000				152,500	03/01/2016	2FE
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		02/29/2016	SCHEDULED REDEMPTION		12,626	12,626	12,629	12,295	334	(3)		331		12,626				160	03/31/2021	4FE
65557C-AP-8	NORDEA BANK AB	F	02/09/2016	DEUTSCHE BANK AG		13,466,250	13,500,000	13,500,000	13,500,000						13,500,000		(33,750)	(33,750)	29,193	09/17/2018	1FE
65557C-AR-4	NORDEA BANK AB	F	02/04/2016	BNP CAPITAL MARKETS		11,570,974	11,500,000	11,472,630	11,474,123		543		543		11,474,666		96,308	96,308	113,292	09/17/2020	1FE
655844-BR-8	NORFOLK SOUTHERN CORP		02/24/2016	CITIGROUP GLOBAL MARKETS		2,502,275	2,500,000	2,483,175	2,483,216		42		42		2,483,258		19,017	19,017	37,458	01/15/2046	2FE
66989G-AA-8	NOVARTIS SECS INVEST LTD	F	02/25/2016	Various		38,424,377	36,973,000	40,496,113	38,493,893		(69,516)		(69,516)		38,424,377				1,026,386	02/10/2019	1FE
67001B-AQ-6	NOVELIS INC. INITIAL TERM LOAN	A	03/31/2016	SCHEDULED REDEMPTION		14,920	14,920	14,850	14,195	655	70		725		14,920				151	06/02/2022	3FE
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		03/31/2016	SCHEDULED REDEMPTION		12,773	12,773	12,783	12,275	508	(10)		498		12,773				99	05/21/2020	4FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		03/31/2016	SCHEDULED REDEMPTION		14,764	14,764	14,775	14,176	610	(22)		588		14,764				236	05/21/2020	4FE
N5945L-AN-5	NXP B.V. TLB	E	03/31/2016	SCHEDULED REDEMPTION		25,000	25,000	24,941	12,407		62		62		25,000				63	12/07/2020	2FE
62947Q-AT-5	NXP BV	F	03/31/2016	CITIGROUP GLOBAL MARKETS		6,648,194	6,478,143	6,476,268	6,364,776	111,611	62		111,673		6,476,448		171,746	171,746	91,549	06/15/2022	3FE
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2	R	02/17/2016	J. P. MORGAN SECURITIES, INC.		1,915,789	1,964,912	1,960,347	1,938,720	21,618	148		21,766		1,960,486		(44,696)	(44,696)	11,789	10/18/2019	4FE
674599-CH-6	OCCIDENTAL PETROLEUM CORP		03/29/2016	Various		4,251,765	4,250,000	4,240,310							4,240,310		11,455	11,455		04/15/2026	1Z
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		03/29/2016	JPMORGAN CHASE & CO.		2,125,359	2,124,000	2,107,518							2,107,518		17,842	17,842		04/15/2046	1FE
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		01/05/2016	WELLS FARGO		2,428,300	2,500,000	2,479,717	2,480,486		34		34		2,480,519		(52,219)	(52,219)	54,063	01/15/2025	2FE
68217F-AA-0	OMNICOM GROUP INC		03/28/2016	Various		4,270,146	4,250,000	4,246,048							4,246,048		24,099	24,099		04/15/2026	1Z
68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC		02/04/2016	KEYCORP		641,875	650,000	650,000	650,000						650,000		(8,125)	(8,125)	7,069	12/15/2021	4FE
68268N-AF-0	ONEOK PARTNERS LP		02/01/2016	MATURED		26,920,000	26,920,000	27,233,146	26,928,703		(8,703)		(8,703)		26,920,000				437,450	02/01/2016	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		03/31/2016	SCHEDULED REDEMPTION		26,261	26,261	26,315	23,482	2,833	(54)		2,779		26,261				332	06/07/2019	4FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2016	SCHEDULED REDEMPTION		371,923	371,923	371,902	371,910		13		13		371,923				2,828	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2016	SCHEDULED REDEMPTION		232,452	232,452	232,407	232,424		28		28		232,452				2,495	03/10/2027	2AM
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	CITIGROUP GLOBAL MARKETS		4,274,565	4,250,000	4,242,860							4,242,860		31,705	31,705		03/15/2026	1Z
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		01/11/2016	BANK OF AMERICA/MERRILL LYNCH		2,035,000	2,000,000	2,060,300	2,030,600	21,099	(391)		20,708		2,051,308		(16,308)	(16,308)	17,208	02/15/2022	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2016	SCHEDULED REDEMPTION		112,208	112,208	92,559	84,805		27,403		27,403		112,208				1,252	01/25/2042	1FM
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	Various		3,391,179	3,400,000	3,390,956							3,390,956		223	223		03/01/2026	1FE
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		01/29/2016	SCHEDULED REDEMPTION		86,956	86,956	86,167	84,783	1,383	791		2,174		86,956				316	12/31/2020	4
702150-AC-7	PARTY CITY HOLDCO INC		01/05/2016	MORGAN STANLEY		2,406,250	2,500,000	2,500,000	2,425,000	75,000			75,000		2,500,000		(93,750)	(93,750)	59,123	08/15/2023	5FE
70757R-AB-4	PENN PRODUCTS TERMINALS TLB		03/31/2016	SCHEDULED REDEMPTION		60,833	60,833	60,555	56,879	3,675	279		3,954		60,833				730	04/13/2022	3FE
713448-CU-0	PEPSICO INC		03/29/2016	DEUTSCHE BANK AG		19,209,654	19,231,000	19,231,000	19,231,000						19,231,000		(21,346)	(21,346)	50,435	04/30/2018	1FE
713448-CY-2	PEPSICO INC		02/10/2016	BARCLAYS		4,250,720	4,000,000	3,981,280	3,981,998		199		199		3,982,197		268,523	268,523	81,278	07/17/2025	1FE
713448-DD-7	PEPSICO INC		02/23/2016	JEFFERIES & COMPANY, INC.		4,528,630	4,250,000	4,496,118			(24)		(24)		4,496,094		32,536	32,536	69,346	04/14/2046	1FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		03/31/2016	SCHEDULED REDEMPTION		220,174	220,174	218,063	217,921	294	1,958		2,252		220,174				3,200	12/16/2021	4
71677H-AF-2	PET SMART INC TL		01/29/2016	Various		1,972,475	2,027,475	2,029,083	1,971,212	57,859	(138)		57,721		2,028,933		(56,459)	(56,459)	21,436	03/11/2022	3FE
71645W-AN-1	PETROBRAS INTL FIN CO	F	02/25/2016	BARCLAYS		1,201,500	1,350,000	1,548,720	1,194,750	237,504	(3,891)		233,613		1,428,363		(226,863)	(226,863)	49,022	03/15/2019	3FE
71644E-AH-5	PETRO-CANADA LTD	A	03/03/2016	NATIONAL BANK OF CANADA		2,062,480	2,000,000	1,726,180	1,911,998		6,339		6,339		1,918,336		144,144	144,144	37,981	05/15/2018	1FE
71654Q-BK-7	PETROLEOS MEXICANOS	F	03/07/2016	HSBC SECURITIES, INC.		4,814,203	5,000,000	5,000,000	5,000,000						5,000,000		(185,797)	(185,797)	48,035	07/18/2018	2FE
71654Q-BQ-4	PETROLEOS MEXICANOS	F	02/26/2016	BARCLAYS		1,611,855	1,666,000	1,666,000	1,666,000						1,666,000		(54,145)	(54,145)	31,671	01/23/2019	2FE
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		03/31/2016	Various		2,505,370	2,533,495	2,509,729	2,490,857	18,736	750		19,485		2,510,342		(4,972)	(4,972)	41,218	08/19/2020	5
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,952	9,700	252	48		300		10,000				107	08/18/2022	4FE
69336Q-AC-6	PHHMC_07-4 RMBS		03/01/2016	SCHEDULED REDEMPTION		35,016	35,016	34,135	34,675		341		341		35,016				338	08/15/2037	1FM
718546-AJ-3	PHILLIPS 66		03/02/2016	Various		38,607,327	38,100,000	38,545,794	38,244,911		(13,492)		(13,492)		38,231,419		375,908	375,908	323,566	05/01/2017	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB		03/31/2016	SCHEDULED REDEMPTION		8,750	8,750	8,745	8,729	16	5		21		8,750				28	10/01/2021	3FE
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B-2		03/11/2016	Various		959,665	961,703	956,790	956,755		499		499		957,254		2,411	2,411	6,708	08/13/2020	3FE
72347N-AP-5	PINNACLE FOODS FINANCE TLI		03/31/2016	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				6	01/15/2023	3FE
723787-AL-1	PIONEER NATURAL RESOURCES CO		03/21/2016	SOCIETE GENERALE		8,494,560	8,500,000	8,478,750	8,479,002		885		885		8,479,888		14,672	14,672	87,160	01/15/2021	2FE
723787-AM-9	PIONEER NATURAL RESOURCES CO		03/18/2016	BARCLAYS		8,506,758	8,500,000	8,490,565	8,490,614		158		158		8,490,772		15,985	15,985	105,069	01/15/2026	2FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		01/07/2016	CREDIT SUISSE		4,237,500	5,000,000	5,243,000	4,325,000	886,168	(1,408)		884,759		5,209,759		(972,259)	(972,259)	145,347	02/01/2022	5FE
00190N-AB-5	PODS (APLPD) 1ST LIEN INITIAL TL		03/31/2016	Various		994,354	1,009,354	1,009,787	991,690	18,088	(15)		18,072		1,009,762		(15,408)	(15,408)	16,854	02/02/2022	4FE
73179Y-AD-9	POLYONE CORP INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		21,250	21,250	21,319	21,231	87	(68)		19		21,250				144	11/11/2022	3FE
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,979	9,700	279	21		300		10,000				120	08/02/2021	4FE
73934@-AA-4	POWER STOP LLC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		46,875	46,875	46,445	45,969	473	433		906		46,875				652	05/29/2021	4
69352J-AP-2	PPL ENERGY SUPPLY LLC		01/29/2016	EXCHANGE		11,665,670	11,500,000	11,677,500	7,590,000	4,077,067	(1,397)		4,075,670		11,665,670				120,431	06/01/2025	4FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		02/12/2016	DISTRIBUTION		14											14	14		08/14/2026	1AM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		02/18/2016	DISTRIBUTION		34											34	34		11/15/2026	1AM
744448-CB-5	PUBLIC SERVICE COLORADO		02/25/2016	Various		2,998,681	3,000,000	2,995,590	2,998,606		75		75		2,998,681				98,600	08/01/2018	1FE
74736K-AA-9	QORVO INC		03/09/2016	Various		5,171,875	5,000,000	5,105,000	5,070,000	34,629	(2,270)		32,358		5,102,358		69,517	69,517	78,281	12/01/2023	3FE
74834L-AX-8	QUEST DIAGNOSTICS INC		01/22/2016	CREDIT SUISSE		9,750,100	10,000,000	9,700,960	9,702,078		1,937		1,937		9,704,015		46,085	46,085	113,750	03/30/2025	2FE
74839X-AB-5	QUIKRETE HOLDINGS INC TL		03/07/2016	WELLS FARGO		1,950,000	2,000,000	2,004,507	1,974,380	29,940	(156)		29,784		2,004,164		(54,164)	(54,164)	27,146	09/28/2020	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2016	SCHEDULED REDEMPTION		133,510	275,963	178,070	151,375		(17,865)		(17,865)		133,510				3,594	03/25/2040	1FM
761118-WQ-7	RALI_06-QO3 RMBS		03/25/2016	SCHEDULED REDEMPTION		98,661	98,661	36,513	33,961		64,700		64,700		98,661				142	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		400,254	400,254	390,927	391,349		8,905		8,905		400,254				3,970	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		03/01/2016	SCHEDULED REDEMPTION		74,764	74,764	59,496	49,265	7,800	17,699		25,499		74,764				934	05/25/2036	1FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		03/01/2016	SCHEDULED REDEMPTION		57,245	57,245	54,777	48,846	9,573	(1,174)		8,399		57,245				642	07/25/2034	1FM
75281A-AM-1	RANGE RESOURCES CORP		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		5,736,250	6,500,000	6,808,750	5,135,000	1,597,707	(19,249)		1,578,458		6,713,458		(977,208)	(977,208)	96,552	06/01/2021	3FE
75281A-AN-9	RANGE RESOURCES CORP		02/25/2016	GOLDMAN, SACHS & CO.		4,561,763	5,658,000	5,458,260	4,229,355	1,238,083	3,963		1,242,046		5,471,401		(909,639)	(909,639)	154,023	08/15/2022	3FE
75281A-AQ-2	RANGE RESOURCES CORP		03/01/2016	JPMORGAN CHASE & CO.		2,557,500	3,000,000	3,000,000	2,235,000	765,000			765,000		3,000,000		(442,500)	(442,500)	70,417	03/15/2023	3FE
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		03/01/2016	SCHEDULED REDEMPTION		47,139	47,139	47,316	47,221		(82)		(82)		47,139				758	03/25/2042	3FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		02/01/2016	SCHEDULED REDEMPTION		16,861	16,861	16,858	15,093	1,765	4		1,768		16,861				176	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		03/01/2016	SCHEDULED REDEMPTION		34,331	34,331	34,323	30,158	4,163	10		4,173		34,331				407	03/25/2041	1FM
76168J-AK-2	REXNORD LLC TLB		03/31/2016	SCHEDULED REDEMPTION		4,955	4,955	4,922	4,791	129	35		164		4,955				23	08/21/2020	4FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCR US TL		02/02/2016	CITIBANK		990,000	1,000,000	996,185	988,960	7,320	111		7,431		996,391		(6,391)	(6,391)	11,578	12/01/2018	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		03/01/2016	SCHEDULED REDEMPTION		44,035	44,035	29,028			44,035		44,035		44,035				570	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2016	SCHEDULED REDEMPTION		221,261	240,214	214,343	204,400		16,861		16,861		221,261				3,193	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2016	SCHEDULED REDEMPTION		355,873	421,613	304,758	315,648		40,225		40,225		355,873				5,847	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		143,422	169,916	138,058	141,641		1,781		1,781		143,422				2,356	09/25/2037	1FM
771196-AS-1	ROCHE HLDGS INC	R	03/24/2016	CALLED @ 112.757		4,902,000	4,902,000	5,569,731	5,194,241		(20,030)		(20,030)		5,174,211		(272,211)	(272,211)	791,199	03/01/2019	1FE
771196-BJ-0	ROCHE HOLDINGS INC	R	01/07/2016	MORGAN STANLEY		4,506,300	4,500,000	4,466,520	4,466,928		88		88		4,467,017		39,283	39,283	23,250	11/10/2025	1FE
77714T-AA-9	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE		1,329,037	1,350,000	1,327,658	958,500	370,466	71		370,537		1,329,037				12,234	11/15/2023	4FE
780082-AD-5	ROYAL BANK OF CANADA	A	01/25/2016	Various		4,309,546	4,300,000	4,290,798			2		2		4,290,800		18,746	18,746	555	01/27/2026	1Z
74966U-AJ-9	RPI FINANCE TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		6,162	6,162	6,171	6,171		(9)		(9)		6,162				51	11/09/2018	2FE
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		03/31/2016	SCHEDULED REDEMPTION		22,547	22,547	22,526	22,526		21		21		22,547				199	11/09/2020	2FE
785592-AD-8	SABINE PASS LIQUEFACTION LLC		02/26/2016	RBC DOMINION SECURITIES		1,830,000	2,000,000	2,055,805	1,755,000	291,848	(900)		290,948		2,045,948		(215,948)	(215,948)	42,813	04/15/2023	3FE
785592-AK-2	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		11,117,494	11,250,000	11,116,250	9,520,313	1,596,787	395		1,597,182		11,117,494				235,547	03/01/2025	3FE
785583-AK-1	SABINE PASS LNG LP		01/25/2016	RBC DOMINION SECURITIES		4,923,785	4,750,000	4,796,875	4,607,500	175,432	(947)		174,485		4,781,985		141,800	141,800	74,615	11/01/2020	4FE
80281T-AE-8	SANTANDER ISSUANCES SAU	F	02/04/2016	DEUTSCHE BANK AG		4,657,500	5,000,000	5,000,000	5,000,000						5,000,000		(342,500)	(342,500)	57,544	11/19/2025	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		2,225	2,225	1,850	1,914		311		311		2,225				15	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		633,844	684,971	573,253	563,455		70,389		70,389		633,844				8,732	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		588,409	615,821	480,784	425,828		162,581		162,581		588,409				7,197	10/25/2035	1FM
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		03/31/2016	SCHEDULED REDEMPTION		8,750	8,750	8,732	8,553	180	17		197		8,750				72	03/24/2021	4FE
78404X-AG-0	SBA SENIOR FINANCE TL-B2		03/31/2016	SCHEDULED REDEMPTION		7,500	7,500	7,429	7,305	124	70		195		7,500				76	06/10/2022	4FE
806854-AA-3	SCHLUMBERGER INVESTMENT	E	02/02/2016	WELLS FARGO		5,003,200	5,000,000	4,991,250	4,998,718		171		171		4,998,889		4,311	4,311	38,188	09/14/2016	1FE
80685P-AC-2	SCHLUMBERGER NORGE AS	E	02/02/2016	WELLS FARGO		10,006,400	10,000,000	9,982,500	9,997,437		342		342		9,997,779		8,621	8,621	76,375	09/14/2016	1FE
78709W-AE-9	SCIENCE APPLICATION INTL CORP TLB		03/29/2016	SCHEDULED REDEMPTION		122,544	122,544	122,238	122,260		283		283		122,544				1,219	05/04/2022	3FE
80874P-AK-5	SCIENTIFIC GAMES CORP		02/02/2016	CITIGROUP GLOBAL MARKETS		680,400	945,000	862,313	689,850	176,049	2,345		178,394		868,244		(187,844)	(187,844)	29,859	09/15/2018	5FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		03/31/2016	Various		5,100,683	5,570,934	5,486,783	5,061,584	428,023	1,996		430,018		5,491,602		(390,919)	(390,919)	36,029	10/01/2021	3FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
811904-AK-7	SEACOR HOLDINGS INC		03/02/2016	Various		5,425,638	6,605,000	7,100,375	6,175,675	701,735	(11,601)		690,134		6,865,809		(1,440,171)	(1,440,171)	209,036	10/01/2019	4FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		03/31/2016	SCHEDULED REDEMPTION		17,578	17,578	17,343	16,899	444	236		679		17,578				144	04/30/2020	5
81675K-AD-1	SEMINOLE HARD ROCK ENT TL		03/23/2016	BANK OF AMERICA		1,891,500	1,950,000	1,943,615	1,906,125	37,477	317		37,794		1,943,919		(52,419)	(52,419)	15,735	05/15/2020	3FE
816851-AW-9	SEMPRA ENERGY		01/06/2016	BARCLAYS		2,463,900	2,500,000	2,497,900	2,498,219		11		11		2,498,230		(34,330)	(34,330)	19,333	03/15/2020	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		03/31/2016	SCHEDULED REDEMPTION		14,874	14,874	14,927	14,928		(54)		(54)		14,874					10/14/2021	2FE
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		639	639	639	625	14	1		14		639				2	05/09/2017	4FE
822582-AJ-1	SHELL INTERNATIONAL FIN	F	03/01/2016	Various		13,780,783	13,065,000	13,611,059	13,328,464		(11,524)		(11,524)		13,316,940		463,843	463,843	249,571	09/22/2019	1FE
822582-AW-2	SHELL INTERNATIONAL FIN	E	03/01/2016	Various		10,976,433	11,000,000	10,992,740	10,996,123		232		232		10,996,355		(19,921)	(19,921)	115,268	08/10/2018	1FE
822582-BH-4	SHELL INTERNATIONAL FINANCE BV	F	03/17/2016	WELLS FARGO		9,630,030	10,000,000	10,000,000	10,000,000						10,000,000		(369,970)	(369,970)	32,271	05/11/2020	1FE
822582-BP-6	SHELL INTERNATIONAL FINANCE BV	F	03/02/2016	Various		7,330,725	7,500,000	7,458,825	7,459,931		1,388		1,388		7,461,319		(130,594)	(130,594)	53,906	11/10/2020	1FE
826200-AC-1	SIEMENS FINANCIERINGSMAT	F	02/25/2016	Various		5,562,982	5,500,000	6,073,650	5,577,422		(14,440)		(14,440)		5,562,982				112,444	10/17/2016	1FE
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2016	SCHEDULED REDEMPTION		348,127	348,127	348,059	348,077		51		51		348,127				2,572	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2016	SCHEDULED REDEMPTION		154,723	154,723	154,718	154,719		4		4		154,723				1,479	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2016	SCHEDULED REDEMPTION		391,880	391,880	391,798	391,792		88		88		391,880				2,441	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2016	SCHEDULED REDEMPTION		156,752	156,752	156,720	156,717		35		35		156,752				1,231	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		01/20/2016	SCHEDULED REDEMPTION		827,811	827,811	827,591	827,603		208		208		827,811				2,918	04/20/2026	2AM
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	F	03/31/2016	SCHEDULED REDEMPTION		49,948	49,948	49,761	49,082	681	186		866		49,948				512	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		03/31/2016	SCHEDULED REDEMPTION		74,074	74,074	73,945	71,296	2,554	223		2,778		74,074				480	05/01/2021	4FE
828807-CW-5	SIMON PROPERTY GROUP LP		03/11/2016	Various		12,765,428	12,750,000	12,673,628			378		378		12,674,005		91,422	91,422	24,544	01/15/2026	1FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		03/10/2016	CANTOR FITZGERALD		745,725	732,000	732,000							732,000		13,725	13,725		03/15/2026	4FE
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,960	29	10		40		5,000				15	07/30/2021	3FE
829229-AJ-2	SINCLAIR TELEVISION NEW TRNCH B TL		03/31/2016	SCHEDULED REDEMPTION		6,834	6,834	6,840	6,703	138	(7)		131		6,834				18	04/09/2020	3FE
82967N-AL-2	SIRIUS XM RADIO INC		03/10/2016	Various		7,897,500	8,000,000	7,838,375	7,805,618	38,802	3,604		42,406		7,848,024		49,476	49,476	121,920	05/15/2023	3FE
82967N-AQ-1	SIRIUS XM RADIO INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,218,243	1,163,000	1,163,000	1,163,000						1,163,000		55,243	55,243	29,039	10/01/2020	3FE
82967N-AS-7	SIRIUS XM RADIO INC		03/02/2016	SUNTRUST INVESTMENT SERVICES, INC.		4,906,800	4,640,000	4,767,594	4,758,276		(2,796)		(2,796)		4,755,480		151,320	151,320	179,413	07/15/2024	3FE
82967N-AU-2	SIRIUS XM RADIO INC		03/02/2016	Various		5,555,000	5,500,000	5,536,938	5,483,260	53,891	(976)		52,915		5,536,175		18,825	18,825	115,488	04/15/2025	3FE
83002D-AQ-8	SIX FLAGS TERM LOAN B		03/31/2016	SCHEDULED REDEMPTION		6,250	6,250	6,235	6,223	12	15		27		6,250				55	06/30/2022	3FE
83051G-AA-6	SKANDINAVISKA ENSKILDA	E	02/03/2016	JPMORGAN CHASE & CO.		19,949,600	20,000,000	19,956,800	19,978,789		891		891		19,979,680		(30,080)	(30,080)	52,708	05/29/2018	1FE
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB	F	02/09/2016	BANK OF AMERICA/MERRILL LYNCH		7,041,510	7,000,000	6,994,750	6,996,535		117		117		6,996,652		44,858	44,858	63,267	03/25/2019	1FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/15/2016	SCHEDULED REDEMPTION		323,716	323,716	293,570	300,744		22,972		22,972		323,716				869	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		03/15/2016	SCHEDULED REDEMPTION		233,943	233,943	226,048	231,549		2,394		2,394		233,943				421	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		03/15/2016	SCHEDULED REDEMPTION		422,468	422,468	391,839	412,818		9,650		9,650		422,468				675	09/15/2025	1FE
78454L-AK-6	SM ENERGY CO		03/01/2016	Various		2,439,075	4,930,000	5,069,231	3,623,550	1,435,019	(3,500)		1,431,519		5,055,069		(2,615,994)	(2,615,994)	82,172	11/15/2022	3FE
78454L-AL-4	SM ENERGY CO		01/22/2016	Various		4,617,768	8,306,000	8,299,445	5,481,960	2,816,306	9		2,816,315		8,298,275		(3,680,508)	(3,680,508)	67,678	06/01/2025	3FE
845467-AE-9	SOUTHWESTERN ENERGY CO		03/22/2016	Various		5,614,310	6,525,000	7,423,500	6,828,931		(30,615)		(30,615)		6,798,315		(1,184,006)	(1,184,006)	311,547	02/01/2018	2FE
84762L-AR-6	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		2,762,864	2,560,000	2,771,200	2,662,400	104,541	(4,243)		100,298		2,762,698		166	166	29,182	12/15/2024	4FE
84762L-AT-2	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		9,588,036	9,444,000	9,598,258	9,576,475	13,728	(2,257)		11,471		9,587,947		89	89	410,289	07/15/2025	4FE
84850X-AB-8	SPIN HOLDCO INC. INITIAL		03/31/2016	Various		1,913,600	2,004,850	2,014,664	1,921,648	92,505	(159)		92,346		2,013,994		(100,395)	(100,395)	27,291	11/14/2019	4FE
85207U-AE-5	SPRINT CORP		01/21/2016	CREDIT SUISSE		3,465,000	5,500,000	5,531,958	4,150,850	1,374,304	(276)		1,374,028		5,524,878		(2,059,878)	(2,059,878)	145,101	09/15/2021	4FE
85207U-AH-8	SPRINT CORP		01/20/2016	OPPENHEIMER & CO., INC.		662,750	1,100,000	1,054,814	793,375	262,350	232		262,582		1,055,957		(393,207)	(393,207)	8,708	06/15/2024	4FE
85207U-AJ-4	SPRINT CORP		01/22/2016	OPPENHEIMER & CO., INC.		1,023,000	1,650,000	1,410,750	1,204,500	209,671	1,140		210,812		1,415,312		(392,312)	(392,312)	56,616	02/15/2025	4FE
852061-AK-6	SPRINT NEXTEL CORP		03/07/2016	Various		5,603,563	5,375,000	5,923,844	5,610,655	88,408	(18,655)		69,753		5,680,409		(76,846)	(76,846)	149,850	11/15/2018	3FE
78466D-AW-4	SS&C EURO HLDGS TL B2		03/31/2016	SCHEDULED REDEMPTION		16,522	16,522	16,531	16,377	154	(9)		145		16,522				161	07/08/2022	3FE
78466D-AV-6	SS&C TECHNOLOGIES INC TL B1		03/31/2016	SCHEDULED REDEMPTION		49,318	49,318	49,344	48,887	457	(26)		432		49,318				269	07/08/2022	3FE
855244-AF-6	STARBUCKS CORP		02/10/2016	MIZUHO SECURITIES USA INC.		21,923,980	21,500,000	21,455,280	21,473,267		1,112		1,112		21,474,379		449,601	449,601	84,806	12/05/2018	1FE
855244-AJ-8	STARBUCKS CORP		02/03/2016	MORGAN STANLEY		4,275,755	4,250,000	4,247,578			5		5		4,247,583		28,172	28,172	992	02/04/2021	1FE
85527P-AB-5	STARDUST FINANCE (HANSON) SR TL		03/18/2016	Various		3,342,585	3,719,400	3,705,466	3,589,221	116,648	397		117,045		3,706,267		(363,681)	(363,681)	49,917	02/26/2022	4FE
86803V-AG-4	STAT_15-1 ABS		02/16/2016	JPMORGAN CHASE & CO.		4,912,500	5,000,000	4,998,500	4,998,688		51		51		4,998,738		(86,238)	(86,238)	28,800	01/16/2023	2AM
85769E-AG-6	STATION CASINOS LLC B TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		32,780	32,780	32,289			492		492		32,780				121	03/02/2020	4FE
85771P-AM-4	STATOIL ASA	E	02/22/2016	WELLS FARGO		14,683,950	15,000,000	15,000,000	15,000,000						15,000,000		(316,050)	(316,050)	28,384	05/15/2018	1FE
85771P-AR-3	STATOIL ASA	F	02/19/2016	WELLS FARGO		7,927,680	8,000,000	7,988,640	7,993,385		333		333		7,993,718		(66,038)	(66,038)	45,933	11/08/2018	1FE
85771P-AS-1	STATOIL ASA	F	03/17/2016	TD SECURITIES		9,855,540	10,000,000	10,000,000	10,000,000						10,000,000		(144,460)	(144,460)	33,223	11/08/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
858119-BC-3	STEEL DYNAMICS INC		03/21/2016	CITIGROUP GLOBAL MARKETS		2,343,125	2,300,000	2,300,000	2,127,500	172,500			172,500		2,300,000		43,125	43,125	56,645	10/01/2021	3FE
858119-BD-1	STEEL DYNAMICS INC		03/24/2016	CITIGROUP GLOBAL MARKETS		510,000	500,000	458,750	456,250	2,635	857		3,491		459,741		50,259	50,259	13,674	10/01/2024	3FE
85915J-AB-9	STERIGENICS-NORDION HLD INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,425	69	6		75		2,500				27	05/16/2022	4FE
863667-AJ-0	STRYKER CORP		03/08/2016	BANK OF AMERICA/MERRILL LYNCH		6,556,352	6,400,000	6,329,216			3		3		6,329,219		227,133	227,133	822	03/15/2046	2Z
863667-AM-3	STRYKER CORP		03/09/2016	MIZUHO SECURITIES USA INC.		4,261,943	4,250,000	4,248,385			3		3		4,248,388		13,554	13,554	1,240	03/15/2021	2FE
863667-AN-1	STRYKER CORP		03/08/2016	JEFFERIES & COMPANY, INC.		4,291,140	4,250,000	4,222,290			6		6		4,222,296		68,844	68,844	413	03/15/2026	2Z
864486-AG-0	SUBURBAN PROPANE PARTNRS		01/25/2016	JPMORGAN CHASE & CO.		1,385,313	1,430,000	1,524,719	1,372,800	113,193	(1,039)		112,153		1,484,953		(99,641)	(99,641)	51,852	08/01/2021	3FE
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,976	4,921	55	24		79		5,000				52	07/18/2022	4FE
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		03/01/2016	CREDIT SUISSE		12,860,000	13,500,000	14,018,288	12,690,000	1,285,688	(13,416)		1,272,272		13,962,272		(1,102,272)	(1,102,272)	363,109	04/01/2023	3FE
867914-BD-4	SUNTRUST BANKS INC		03/15/2016	CALLED @ 100.000		22,342,000	22,342,000	22,876,705	22,440,926		(98,926)		(98,926)		22,342,000				335,130	04/15/2016	2FE
84751P-LM-9	SURF_06-BC2 RMBS		03/01/2016	SCHEDULED REDEMPTION		69,393	69,393	39,635	37,378		32,015		32,015		69,393				600	06/25/2042	1FM
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)	F	02/03/2016	BNP CAPITAL MARKETS		5,026,700	5,000,000	4,995,100	4,995,332		95		95		4,995,427		31,273	31,273	42,333	10/01/2020	1FE
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		03/01/2016	SCHEDULED REDEMPTION		247,380	247,380	245,399	247,280		100		100		247,380				2,596	11/22/2027	2AM
87020P-AG-2	SWEDBANK AB	F	03/07/2016	CREDIT SUISSE		8,487,718	8,500,000	8,490,140							8,490,140		(2,423)	(2,423)		03/10/2021	1Z
871829-BD-8	SYSCO CORP		03/22/2016	MORGAN STANLEY		2,147,610	2,125,000	2,117,711							2,117,711		29,899	29,899		04/01/2046	1Z
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/25/2016	EXCHANGE		4,500,000	4,500,000	4,500,000	4,162,500	337,500			337,500		4,500,000				118,750	01/15/2018	3FE
87612B-AK-8	TARGA RESOURCES PARTNERS		03/11/2016	Various		14,397,125	15,700,000	15,982,621	13,541,250	2,341,185	(8,218)		2,332,967		15,874,217		(1,477,092)	(1,477,092)	611,823	08/01/2022	3FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		01/04/2016	BARCLAYS		1,185,000	1,500,000	1,410,000	1,155,000	259,713	148		259,861		1,414,861		(229,861)	(229,861)	9,208	11/15/2023	3FE
87612B-AR-3	TARGA RESOURCES PARTNERS LP		03/08/2016	BARCLAYS		1,010,500	1,075,000	1,038,735	894,938	145,181	1,598		146,779		1,041,717		(31,217)	(31,217)	14,289	11/15/2019	3FE
87612B-AT-9	TARGA RESOURCES PARTNERS LP		03/08/2016	RBC DOMINION SECURITIES		4,395,680	4,500,000	4,500,000							4,500,000		(104,320)	(104,320)	35,000	01/15/2018	3FE
87226Q-AH-0	TCFAT_15-1 ABS		02/16/2016	Various		5,086,965	5,300,000	5,229,828	5,229,828		2,410		2,410		5,232,238		(145,273)	(145,273)	33,260	03/15/2022	1AM
87227F-AG-5	TCFAT_15-2 ABS		02/16/2016	Various		7,893,722	8,130,000	8,093,519	8,093,519		1,184		1,184		8,094,703		(200,981)	(200,981)	61,282	08/15/2022	2AM
872377-AJ-5	TCWGP IIIB2 CDO - CF - PROJ FIN	E	03/01/2016	SCHEDULED REDEMPTION		2,061,673	2,061,673	2,061,673	2,061,673						2,061,673				29,858	09/01/2017	2AM
87817J-AB-4	TEAM HEALTH HOLDINGS TLB		03/31/2016	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,138		112		112		11,250				131	11/23/2022	3FE
878744-AA-9	TECK RESOURCES LIMITED	A	01/13/2016	Various		1,771,180	3,002,000	2,892,697	1,861,240	1,045,095	1,412		1,046,507		2,907,747		(1,136,567)	(1,136,567)	34,523	03/01/2019	3FE
87875U-AJ-1	TECO FINANCE INC		03/15/2016	MATURED		8,000,000	8,000,000	7,967,520	7,998,760		1,240		1,240		8,000,000				160,000	03/15/2016	2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B-2	G	03/31/2016	SCHEDULED REDEMPTION		14,432	14,432	14,501	14,173	302	(43)		259		14,432				128	03/28/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		03/31/2016	SCHEDULED REDEMPTION		10,673	10,673	10,614	10,511	101	61		162		10,673				32	03/18/2020	3FE
88033G-BP-4	TENET HEALTHCARE CORP		02/01/2016	BANK OF AMERICA/MERRILL LYNCH		9,125,168	8,629,000	9,001,015	8,807,719		(5,380)		(5,380)		8,802,339		322,829	322,829	139,322	11/01/2018	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		03/31/2016	SCHEDULED REDEMPTION		68,518	68,518	67,541	67,222	330	967		1,296		68,518				1,212	09/05/2019	5*
881609-AZ-4	TESORO CORP		02/24/2016	Various		5,993,100	6,600,000	6,564,563	6,511,893	76,291	(927)		75,363		6,587,257		(594,157)	(594,157)	143,017	10/01/2022	3FE
501044-DC-2	THE KROGER CO		01/15/2016	BARCLAYS		4,271,420	4,250,000	4,239,928			14		14		4,239,941		31,479	31,479	2,479	02/01/2026	2Z
70259#-AA-5	THE PASHA GROUP		03/01/2016	SCHEDULED REDEMPTION		150,000	150,000	150,000	137,511	12,489			12,489		150,000				2,167	12/30/2024	4
87265V-AB-4	T-MOBILE USA INC SR LIEN TL		03/31/2016	SCHEDULED REDEMPTION		16,250	16,250	16,309	16,309		(59)		(59)		16,250				144	11/09/2022	2FE
89033*-AA-2	TOO FACED COSMETICS TL		03/31/2016	SCHEDULED REDEMPTION		56,250	56,250	55,706	55,718	3	529		532		56,250				853	07/07/2021	4
89153U-AE-1	TOTAL CAPITAL CANADA LTD		02/18/2016	WELLS FARGO		7,938,000	8,000,000	7,992,320	7,996,797		224		224		7,997,021		(59,021)	(59,021)	70,244	01/15/2018	1FE
89153V-AK-5	TOTAL CAPITAL INTERNATIONAL SA	F	03/11/2016	Various		44,835,262	45,000,000	44,822,700	44,890,130		4,292		4,292		44,894,422		(59,160)	(59,160)	570,598	01/10/2019	1FE
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA	F	03/04/2016	Various		19,809,000	20,000,000	19,973,600	19,981,362		911		911		19,982,273		(173,273)	(173,273)	87,500	06/19/2019	1FE
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	F	03/08/2016	Various		11,928,320	12,000,000	11,977,320	11,981,895		577		577		11,982,472		(54,152)	(54,152)	72,722	06/19/2021	1FE
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/15/2016	Various		15,171,049	14,982,000	14,941,549			9		9		14,941,557		229,491	229,491	1,998	04/01/2026	2FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/21/2016	Various		21,533,475	21,250,000	21,202,400			146		146		21,202,546		330,929	330,929	13,907	04/01/2021	2FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		03/30/2016	SCHEDULED REDEMPTION		18,125	18,125	18,063	17,944	119	62		181		18,125				263	05/28/2021	4FE
89236T-AK-1	TOYOTA MOTOR CREDIT CORP		01/11/2016	MIZUHO SECURITIES USA INC.		10,005,900	10,000,000	10,000,000	10,000,000						10,000,000		5,900	5,900	10,530	05/17/2016	1FE
87264N-AB-3	TPF II POWER LLC TL		03/31/2016	SCHEDULED REDEMPTION		11,091	11,091	11,143	10,827	310	(46)		263		11,091				154	10/02/2021	4FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		03/31/2016	Various		2,439,965	2,514,965	2,509,930	2,438,459	71,460	79		71,540		2,509,999		(70,035)	(70,035)	22,015	04/09/2021	4FE
89352H-AJ-8	TRANS-CANADA PIPELINES	G	02/22/2016	DEUTSCHE BANK AG		6,485,895	6,500,000	6,500,000	6,500,000						6,500,000		(14,105)	(14,105)	13,205	06/30/2016	1FE
89352H-AP-4	TRANSCANADA PIPELINES LTD	A	02/22/2016	DEUTSCHE BANK AG		14,691,540	15,000,000	15,000,000	15,000,000						15,000,000		(308,460)	(308,460)	63,740	01/12/2018	1FE
893574-AG-8	TRANSCONTINENTAL GAS PIPE LINE COM		02/09/2016	JPMORGAN CHASE & CO.		6,217,750	5,950,000	5,939,588			38		38		5,939,626		278,124	278,124	25,949	02/01/2026	2FE
893647-AW-7	TRANSDIGM INC		02/17/2016	Various		2,895,000	3,000,000	3,011,743	2,932,500	77,052	(238)		76,814		3,009,314		(114,314)	(114,314)	105,333	07/15/2022	5FE
89364M-BB-9	TRANSDIGM INC TL-E		03/31/2016	SCHEDULED REDEMPTION		40,423	40,423	40,236	39,066	1,170	187		1,357		40,423				358	05/16/2022	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation or Market Indicator (a)
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2016	SCHEDULED REDEMPTION		6,772	6,772	6,721	6,597	124	51		176		6,772				64	02/28/2020	3FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		03/31/2016	SCHEDULED REDEMPTION		80,605	80,605	79,980	69,986	8	620		628		80,605				464	09/30/2019	4
89469A-AB-0	TREEHOUSE FOODS INC		02/25/2016	Various		18,002,778	17,827,000	18,178,498	16,980,218	1,143,763	(8,758)		1,135,005		18,115,222		(112,445)	(112,445)	360,767	03/15/2022	3FE
89641U-AC-5	TRINITY ACQUISITION PLC	F	03/18/2016	Various		4,287,229	4,250,000	4,232,065			4		4		4,232,069		55,160	55,160	519	03/12/2026	2Z
L9339L-AB-9	TRINSEO MATERIALS TLB	E	02/03/2016	CITIBANK		965,150	995,000	992,726	978,334	14,387	34		14,421		992,755		(27,605)	(27,605)	3,994	11/05/2021	3FE
87309L-AN-8	TWCC HLDG CORP TERM LOAN B-1		01/29/2016	SCHEDULED REDEMPTION		2,193,432	2,193,432	2,193,754	2,190,296	3,459	(322)		3,137		2,193,432				10,510	02/11/2020	4FE
89365N-AF-8	TYCHE HLDGS (TRANSFIRST) TLB-1		12/31/2015	SCHEDULED REDEMPTION		6,234	6,234	6,231	6,173	58	3		61		6,234				26	11/12/2021	4FE
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	01/29/2016	CITIGROUP GLOBAL MARKETS		3,649,572	3,600,000	3,580,884	3,580,965		24		24		3,580,989		68,583	68,583	71,238	09/14/2045	1FE
90261X-HM-7	UBS AG (STAMFORD BRANCH)	F	02/18/2016	Various		18,962,624	19,000,000	19,000,000	19,000,000						19,000,000		(37,376)	(37,376)	38,747	06/01/2017	1FE
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD	F	02/03/2016	UNION BANK OF SWITZERLAND		16,947,810	17,000,000	16,970,930	16,972,394		558		558		16,972,953		(25,143)	(25,143)	186,669	09/24/2020	2FE
903914-AC-3	ULTRA PETROLEUM CORP	G	01/26/2016	Various		1,054,480	7,532,000	1,713,530	1,713,530		(14,423)		(14,423)		1,699,107		(644,627)	(644,627)	150,190	10/01/2024	5FE
907818-EG-9	UNION PACIFIC CORP		03/09/2016	CITIGROUP GLOBAL MARKETS		3,992,025	4,250,000	4,042,005			39		39		4,042,044		(50,019)	(50,019)	69,727	11/15/2065	1FE
907818-EH-7	UNION PACIFIC CORP		02/26/2016	Various		5,902,723	5,950,000	5,893,951			14		14		5,893,965		8,758	8,758	455	03/01/2026	1Z
907818-EJ-3	UNION PACIFIC CORP		02/26/2016	Various		4,197,963	4,250,000	4,193,985			3		3		4,193,988		3,976	3,976	478	03/01/2046	1Z
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		03/31/2016	Various		1,962	1,962	1,945	468,429		3,993		3,993		1,962				8,005	09/15/2021	3FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2016	SCHEDULED REDEMPTION		299,579	299,579	304,418	303,786		(4,207)		(4,207)		299,579				8,051	02/15/2023	2FE
91335P-AB-5	UNIVAR USA INC. TLB		03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,622	110	18		128		3,750				40	07/01/2022	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,383	9,284		118		118		12,500				126	10/04/2021	4FE
90349Y-AC-0	US ECOLOGY INC. TL		03/31/2016	SCHEDULED REDEMPTION		52,805	52,805	52,871			(66)		(66)		52,805				314	06/17/2021	3FE
50179U-AB-9	US LBM HOLDINGS INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,808	9,475	331	194		525		10,000				158	08/20/2022	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250				77	12/31/2022	4FE
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		03/31/2016	SCHEDULED REDEMPTION		611	611	611	609	2			2		611				10	07/28/2017	4FE
90346B-AC-3	US SECURITY ASSOC TLB		03/31/2016	SCHEDULED REDEMPTION		3,539	3,539	3,529	3,528		10		10		3,539				56	07/28/2017	4FE
90350V-AC-2	USAGM HOLCO INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,717	3,567	149	34		183		3,750					07/28/2022	4FE
91911X-AQ-7	VALEANT PHARMACEUTICALS		03/17/2016	GOLDMAN, SACHS & CO.		3,924,375	4,875,000	4,690,469	4,673,494	72,263	4,102		76,364		4,749,859		(825,484)	(825,484)	198,352	08/15/2021	4FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1		01/21/2016	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,799	178	23		201		5,000				51	04/01/2022	3FE
92210M-AH-7	VANTIV LLC TLB		03/31/2016	SCHEDULED REDEMPTION		15,000	15,000	14,942	14,916	24	61		84		15,000				13	06/13/2021	3FE
92826C-AB-8	VISA INC		02/16/2016	Various		20,989,776	20,750,000	20,732,363	20,732,521		387		387		20,732,908		256,868	256,868	74,216	12/14/2020	1FE
92826C-AC-6	VISA INC		01/29/2016	CITIGROUP GLOBAL MARKETS		8,647,390	8,500,000	8,488,185	8,488,258		137		137		8,488,394		158,996	158,996	32,394	12/14/2022	1FE
92826C-AD-4	VISA INC		02/10/2016	MORGAN STANLEY		10,259,200	10,000,000	9,963,400	9,963,548		392		392		9,963,940		295,260	295,260	54,250	12/14/2025	1FE
92826C-AF-9	VISA INC		03/08/2016	U.S. BANCORP		1,820,428	1,700,000	1,697,161	1,697,163		9		9		1,697,172		123,256	123,256	17,666	12/14/2045	1FE
91829K-AA-1	VPI ESCROW CORP		03/17/2016	GOLDMAN, SACHS & CO.		704,975	865,000	868,088	472,850	32,875	(857)		32,019		865,806		(160,831)	(160,831)	24,049	10/15/2020	4FE
91831A-AA-9	VRX ESCROW CORP	G	03/17/2016	DEUTSCHE BANK AG		1,600,000	2,000,000	2,003,750	1,880,000	123,088	(199)		122,889		2,002,889		(402,889)	(402,889)	55,840	03/15/2020	4FE
92938K-AD-1	W.R. GRACE AND CO. DD TL		02/03/2016	SCHEDULED REDEMPTION		777,236	777,236	777,236	767,683	9,552			9,552		777,236				5,462	02/03/2021	3FE
92938K-AB-5	W.R. GRACE AND CO. TL		03/18/2016	SCHEDULED REDEMPTION		877,256	877,256	875,355	866,474	9,063	1,719		10,781		877,256				6,884	02/03/2021	3FE
25468P-DB-9	WALT DISNEY CO		01/06/2016	Various		8,665,240	8,500,000	8,575,140			(12)		(12)		8,575,128		90,112	90,112	38,958	06/01/2044	1FE
25468P-DF-0	WALT DISNEY CO		02/10/2016	BARCLAYS		5,219,400	5,000,000	4,988,100	4,988,395		128		128		4,988,522		230,878	230,878	65,188	09/17/2025	1FE
25468P-DJ-2	WALT DISNEY CO		02/05/2016	RBC DOMINION SECURITIES		4,333,173	4,250,000	4,245,878			68		68		4,245,945		87,227	87,227	8,689	02/12/2021	1FE
25468P-DK-9	WALT DISNEY CO		01/06/2016	RBS SECURITIES INC		4,261,178	4,250,000	4,233,000			12		12		4,233,012		28,166	28,166	1,063	02/13/2026	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		434,147	435,505	247,639	289,804		144,343		144,343		434,147				2,709	10/25/2042	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		03/25/2016	SCHEDULED REDEMPTION		29,018	100,039	12,763	11,856		17,161		17,161		29,018				141	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		03/25/2016	SCHEDULED REDEMPTION		9,466	52,031	7,317	9,535		(69)		(69)		9,466				67	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		03/25/2016	Various		16,526	54,464	6,752	5,285	3,852	7,416		11,268		16,526				106	08/25/2046	1FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	02/16/2016	SCHEDULED REDEMPTION		402,698	402,698	389,472	394,472		8,226		8,226		402,698				619	11/14/2022	1FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY CAN TL		03/31/2016	SCHEDULED REDEMPTION		1,304	1,304	1,310	1,268	42	(6)		36		1,304					05/16/2022	4FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS LLC		03/31/2016	SCHEDULED REDEMPTION		7,446	7,446	7,480	7,241	240	(35)		205		7,446					05/16/2022	4FE
94106L-BB-4	WASTE MANAGEMENT INC		02/12/2016	JPMORGAN CHASE & CO.		4,839,100	5,000,000	4,991,700	4,991,937		37		37		4,991,974		(152,874)	(152,874)	90,458	03/01/2035	2FE
94106L-BC-2	WASTE MANAGEMENT INC		02/10/2016	JEFFERIES & COMPANY, INC.		4,910,700	5,000,000	4,989,700	4,989,851		23		23		4,989,874		(79,174)	(79,174)	93,958	03/01/2045	2FE
94974B-GP-9	WELLS FARGO & CO		02/05/2016	MIZUHO SECURITIES USA INC.		15,285,750	15,000,000	14,973,750	14,974,320		239		239		14,974,559		311,191	311,191	195,250	09/29/2025	1FE
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		03/31/2016	SCHEDULED REDEMPTION		203,252	203,252	202,578	193,766	8,816	670		9,486		203,252				489	12/07/2017	4FE
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10		02/24/2016	SCHEDULED REDEMPTION		146,391	146,391	146,339	143,776	2,561	54		2,615		146,391					06/30/2018	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95235L-AT-7	WEST CORPORATION TL B-11		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,950		50		50		5,000				18	11/24/2021	3FE
958102-AK-1	WESTERN DIGITAL CORP		03/31/2016	Various		1,454,533	1,450,000	1,450,000							1,450,000		4,533	4,533		04/01/2024	3FE
96088E-AB-8	WESTMORELAND COAL CO TL		01/22/2016	Various		931,477	1,539,631	1,497,097	931,477		391		391		931,868		(391)	(391)	7,057	12/16/2020	5FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		201,910	254,166	186,043	184,258		17,652		17,652		201,910				1,649	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		252,797	252,797	200,077	193,673		59,125		59,125		252,797				3,527	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2016	SCHEDULED REDEMPTION		67,323	74,360	64,725	62,350		4,973		4,973		67,323				963	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2016	SCHEDULED REDEMPTION		165,216	182,485	155,691	148,268		16,948		16,948		165,216				2,363	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2016	SCHEDULED REDEMPTION		108,704	111,270	93,202	86,653		22,051		22,051		108,704				1,653	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2016	SCHEDULED REDEMPTION		70,046	71,699	59,910	57,485		12,562		12,562		70,046				1,065	09/25/2037	1FM
966387-AG-7	WHITING PETROLEUM CORP		02/25/2016	Various		1,968,875	4,875,000	4,826,250	3,680,625	1,151,493	1,903		1,153,396		4,834,021		(2,865,146)	(2,865,146)	109,597	03/15/2019	3FE
966387-AH-5	WHITING PETROLEUM CORP		01/29/2016	CANTOR FITZGERALD		905,510	1,426,000	1,400,650	1,039,554	362,383	341		362,724		1,402,278		(496,768)	(496,768)	31,431	03/15/2021	3FE
97063P-AA-2	WILLIS GROUP HOLDINGS LT	F	03/15/2016	MATURED		12,000,000	12,000,000	11,938,440	11,997,221		2,779		2,779		12,000,000				247,500	03/15/2016	2FE
97381W-AJ-3	WINDSTREAM CORP		03/29/2016	TENDER OFFER		5,262,500	5,000,000	5,295,000	5,083,777	12,312	(12,151)		161		5,083,938		178,562	178,562	161,875	11/01/2017	4FE
96042D-AL-3	WLAKE_15-3A ABS		02/22/2016	Various		8,875,781	9,000,000	8,930,588	8,930,588		3,282		3,282		8,933,870		(58,089)	(58,089)	71,500	05/17/2021	2AM
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		19,687	19,687	19,673	18,596	1,081	10		1,091		19,687				187	07/01/2020	4FE
98212B-AC-7	WPX ENERGY INC		02/10/2016	CITIGROUP GLOBAL MARKETS		3,089,205	3,179,000	3,004,155			15,462		15,462		3,019,617		69,588	69,588	97,820	01/15/2017	4FE
98212B-AE-3	WPX ENERGY INC		01/29/2016	BANK OF AMERICA/MERRILL LYNCH		3,879,225	7,950,000	7,770,245	5,247,000	2,528,829	1,003		2,529,832		7,776,832		(3,897,607)	(3,897,607)	153,821	09/15/2024	3FE
98212B-AF-0	WPX ENERGY INC		01/22/2016	CREDIT SUISSE		605,000	1,000,000	1,000,000	810,000	190,000			190,000		1,000,000		(395,000)	(395,000)	38,542	08/01/2020	3FE
983024-AJ-9	WYETH		02/15/2016	MATURED		3,000,000	3,000,000	2,927,958	2,998,447		1,553		1,553		3,000,000				82,500	02/15/2016	1FE
984121-CL-5	XEROX CORP		02/04/2016	Various		2,605,852	3,000,000	2,982,840	2,983,273		52		52		2,983,325		(377,473)	(377,473)	62,187	03/01/2035	2FE
984121-BP-7	XEROX CORPORATION		03/15/2016	MATURED		3,000,000	3,000,000	2,793,981	2,992,721		7,279		7,279		3,000,000				96,000	03/15/2016	2FE
98385X-AL-0	XTO ENERGY INC		02/25/2016	Various		6,247,419	6,000,000	7,117,980	6,272,644		(25,225)		(25,225)		6,247,419				212,500	08/01/2017	1FE
98920U-AF-1	ZEBRA TECHNOLOGIES CORP INITIAL TL		02/23/2016	Various		1,840,200	1,838,371	1,827,273	1,826,771	1,112	488		1,600		1,828,371		11,829	11,829	22,657	10/27/2021	3FE
98954U-AA-1	ZIGGO BOND FINANCE BV	F	02/18/2016	JPMORGAN CHASE & CO.		337,750	350,000	352,625	324,625	27,753	(40)		27,713		352,338		(14,588)	(14,588)	12,452	01/15/2025	4FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2016	SCHEDULED REDEMPTION		41,966	41,966	41,966	34,433	7,533			7,533		41,966				547	02/10/2024	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,704,700,246	3,781,749,524	3,773,421,085	2,917,368,172	57,980,986	768,223		58,749,209		3,754,980,193		(50,279,947)	(50,279,947)	42,482,695	XXX	XXX
46625H-KK-5	JPMORGAN CHASE & CO		03/02/2016	Various		7,787,500	8,000,000	7,860,000	7,860,365		228		228		7,860,593		(73,093)	(73,093)	136,475	12/31/2049	1AM
4899999. Subtotal - Bonds - Hybrid Securities						7,787,500	8,000,000	7,860,000	7,860,365		228		228		7,860,593		(73,093)	(73,093)	136,475	XXX	XXX
8399997. Total - Bonds - Part 4						4,493,406,046	4,548,063,664	4,563,393,368	3,603,257,976	57,980,986	94,732		58,075,718		4,536,362,769		(42,956,723)	(42,956,723)	48,691,878	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,493,406,046	4,548,063,664	4,563,393,368	3,603,257,976	57,980,986	94,732		58,075,718		4,536,362,769		(42,956,723)	(42,956,723)	48,691,878	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
88579Y-10-1	3M COMPANY		01/13/2016	Various	6,905.000	973,884		992,707							992,707		(18,823)	(18,823)			L
00287Y-10-9	ABBVIE INC		01/13/2016	BANK OF AMERICA/MERRILL LYNCH	17,800.000	988,542		1,017,510							1,017,510		(28,968)	(28,968)	4,788		L
G1151C-10-1	ACCENTURE PLC	E	03/31/2016	Various	19,990.000	2,022,618		2,077,831	2,088,955	(11,124)			(11,124)		2,077,831		(55,213)	(55,213)			L
H0023R-10-5	ACE LIMITED		01/19/2016	EXCHANGE	52,755.740	5,489,443		5,489,443	4,535,182	(593,013)			(593,013)		5,489,443				26,004		L
N00927-29-8	AEGON	D	03/31/2016	Various	0.000							(4,069)	4,069								U
S22135-38-8	AGRIUM INC COM	C	03/31/2016	Various	0.000							(723)	723								U
009363-10-2	AIRGAS INC		02/17/2016	BANK OF AMERICA/MERRILL LYNCH	32,540.000	4,577,572		3,802,760	2,246,178	(703,261)			(703,261)		3,802,760		774,812	774,812			L
013817-10-1	ALCOA INC COM		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(1,166)	1,166								L
015351-10-9	ALEXION PHARMACEUTICAL INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(28,249)	28,249								L
02079K-10-7	ALPHABET INC CLASS C		02/23/2016	Various	6,802.000	4,660,240		4,888,211	2,193,922	(49,236)			(49,236)		4,888,211		(227,970)	(227,970)			L
023135-10-6	AMAZON COM INC		02/05/2016	Various	3,272.000	1,639,944		1,863,082	373,767	(12,092)			(12,092)		1,863,082		(223,138)	(223,138)			U
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/13/2016	Various	49,787.000	2,009,968		2,108,479	2,108,479						2,108,479		(98,511)	(98,511)			L
025816-10-9	AMERICAN EXPRESS CO		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(53,731)	53,731								L
026874-78-4	AMERICAN INTL GROUP INC		01/13/2016	Various	29,940.000	1,775,578		1,780,518	1,855,382	(74,863)			(74,863)		1,780,518		(4,940)	(4,940)			L
03076C-10-6	AMERIPRISE FINL INC		03/31/2016	Various	29,054.000	2,678,598		3,091,927	3,091,927			(22,743)	22,743		3,091,927		(413,329)	(413,329)	5,706		L
03073E-10-5	AMERISOURCEBERGEN CORP		03/22/2016	Various	78,207.000	6,924,755		7,318,972	1,572,347	(120,490)			(120,490)		7,318,972		(394,217)	(394,217)	16,380		L
032511-10-7	ANADARKO PETE CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(8,551)	8,551								L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Q09504-13-7	ANZ NATIONAL BANK	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(18,801)	18,801								U
037833-10-0	APPLE INC.		02/23/2016	Various	164,917.000	16,262,927		17,053,134	13,157,605						17,053,134		(790,206)	(790,206)	16,468		L
039483-10-2	ARCHER DANIELS MIDLAND CO		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(2,641)	2,641								L
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(52,064)	52,064								U
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	03/31/2016	UNION BANK OF SWITZERLAND	0.000							(2,481)	2,481								U
00206R-10-2	AT&T INC		02/23/2016	DIRECT	46,648.000	1,712,448		1,337,851	1,605,158	(267,307)			(267,307)		1,337,851		374,597	374,597	22,391		L
053332-10-2	AUTOZONE INC		01/13/2016	GOLDMAN, SACHS & CO.	2,990.000	2,178,500		2,218,311	2,218,311						2,218,311		(39,811)	(39,811)			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/04/2016	EXCHANGE	23,546.950	2,434,520		2,434,520	3,240,474	(974,192)			(974,192)		2,434,520						L
053611-10-9	AVERY DENNISON CORP		01/13/2016	Various	35,959.000	2,167,711		2,250,944	2,253,191	(2,247)			(2,247)		2,250,944		(83,233)	(83,233)			L
G0683Q-10-9	AVIVA ORD GBP0.25	D	03/31/2016	MS PASSPORT	0.000							(3,813)	3,813								L
057224-10-7	BAKER HUGHES INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(11,578)	11,578								L
05990K-10-6	BANC OF CALIFORNIA INC		02/23/2016	Various	268,912.000	4,028,754		3,082,593	3,931,493	(848,901)			(848,901)		3,082,593		946,161	946,161	33,768		L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	03/31/2016	Various	0.000							(64,982)	64,982								U
060505-10-4	BANK AMER CORP COM		03/31/2016	Various	380,591.000	5,018,400		5,138,596	1,272,971	(94,546)		(146,347)	51,801		5,138,596		(120,196)	(120,196)			L
064058-10-0	BANK NEW YORK MELLON CORP		03/31/2016	GOLDMAN, SACHS & CO.	31,239.000	1,067,673		1,223,007	1,287,672	(64,665)		(19,030)	(45,635)		1,223,007		(155,334)	(155,334)	5,311		L
G08036-12-4	BARCLAYS ORD GBP0.25	D	03/31/2016	Various	0.000							(147,881)	147,881								L
D06216-31-7	BASF SE	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(5,414)	5,414								U
D07112-11-9	BAYER AG ORD NPV	D	03/31/2016	Various	0.000							(54,428)	54,428								U
054937-10-7	BB+T CORP		03/31/2016	CITIGROUP GLOBAL MARKETS	21,878.000	689,181		778,857	827,207	(48,350)		(18,942)	(29,409)		778,857		(89,676)	(89,676)			U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(39,755)	39,755								U
G12452-10-8	BG GROUP ORD GBP0.10	D	02/16/2016	Various	216,975.000	3,351,711		3,485,557	3,150,026	89,098			89,098	246,433	3,485,557	(318,235)	184,389	(133,846)			U
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(581)	581								U
09062X-10-3	BIOGEN INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(49,129)	49,129								L
F1058Q-23-8	BNP PARIBAS S.A.	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(52,648)	52,648								L
097023-10-5	BOEING CO		03/31/2016	Various	59,100.000	7,030,678		7,964,171	5,865,872	(188,920)		(2,308)	(186,612)		7,964,171		(933,493)	(933,493)	24,553		L
G12793-10-8	BP PLC	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(3,893)	3,893								U
G15540-11-8	BRITISH LAND COMPANY PLC	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(24,079)	24,079								U
111320-10-7	BROADCOM CORP		02/03/2016	Various	50,419.000	2,763,957		2,300,166	2,915,227	(615,061)			(615,061)		2,300,166		463,792	463,792			L
Y09827-10-9	BROADCOM LTD	F	02/18/2016	DIRECT	0.950	119		131							131		(12)	(12)			L
115637-20-9	BROWN FORM AN CORP CLASS B		01/13/2016	Various	10,468.000	979,911		999,694							999,694		(19,783)	(19,783)			L
G16962-10-5	BUNGE LTD		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(43,455)	43,455								U
13057Q-10-7	CALIFORNIA RESOURCES CORP		03/29/2016	BARCLAYS	137.000	139		39							39		99	99			L
13643E-10-5	CANADIAN OIL SANDS LTD	C	02/10/2016	MERGER	115,379.000	686,016		767,187	686,909	(89,603)			(89,603)	169,881	767,187	(153,428)	72,257	(81,171)			U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(22,872)	22,872								L
14040H-10-5	CAPITAL ONE FINL CORP		03/31/2016	Various	45,236.000	2,987,935		3,265,134	3,265,134			(13,329)	13,329		3,265,134		(277,200)	(277,200)			L
F13923-11-9	CARREFOUR EUR2.50	D	03/31/2016	Various	0.000							(9,802)	9,802								U
124857-20-2	CBS CORP C LASS B		01/13/2016	Various	30,096.000	1,386,651		1,391,359	1,418,424	(27,065)			(27,065)		1,391,359		(4,709)	(4,709)	4,648		L
156782-10-4	CERNER CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(17,752)	17,752								L
808513-10-5	CHARLES SCHWAB		03/31/2016	GOLDMAN, SACHS & CO.	41,206.000	988,880		1,176,843	1,356,914	(180,070)		(5,574)	(174,496)		1,176,843		(187,963)	(187,963)			L
16411R-20-8	CHENIERE ENERGY INC		03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(8,296)	8,296								L
165167-10-7	CHESAPEAKE ENERGY CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(2,898)	2,898								L
169656-10-5	CHIPOTLE MEXICAN GRILL		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(3,213)	3,213								L
171232-10-1	CHUBB CORP		01/15/2016	Various	20,493.000	2,659,027		2,036,952	2,718,192	(681,239)			(681,239)		2,036,952		622,075	622,075	11,681		L
H1467J-10-4	CHUBB LTD	E	01/25/2016	DIRECT	0.740	80		82							82		(2)	(2)			L
172908-10-5	CINTAS COR P COM		01/13/2016	Various	21,519.000	1,882,812		1,959,305	1,959,305						1,959,305		(76,493)	(76,493)			L
17275R-10-2	CISCO SYS INC		02/23/2016	Various	277,319.000	6,831,960		7,073,318	4,867,479	(90,830)			(90,830)		7,073,318		(241,358)	(241,358)	37,642		L
172967-42-4	CITIGROUP INC		03/31/2016	Various	112,616.000	4,565,332		4,456,266				(173,313)	173,313		4,456,266		109,066	109,066			L
12572Q-10-5	CME GROUP INC.		02/09/2016	BARCLAYS	872.000	81,341		74,266	79,003	(4,737)			(4,737)		74,266		7,075	7,075	2,529		L
189754-10-4	COACH INC		03/10/2016	BARCLAYS	2,472.000	96,839		71,515	80,909	(9,394)			(9,394)		71,515		25,324	25,324	834		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		01/13/2016	Various	43,535.000	2,074,409		2,143,663	2,143,663						2,143,663		(69,255)	(69,255)			L
191216-10-0	COCA COLA CO.		02/23/2016	DIRECT	28,834.000	1,264,515		993,265	1,238,709	(245,444)			(245,444)		993,265		271,250	271,250			L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		03/09/2016	GOLDMAN, SACHS & CO.	128,151.000	2,120,017		1,622,392	2,240,079	(617,688)			(617,688)		1,622,392		497,625	497,625	12,849		L
200340-10-7	COMERICA INC		02/02/2016	Various	46,624.000	1,555,056		1,916,246	1,950,282	(34,036)			(34,036)		1,916,246		(361,190)	(361,190)	9,791		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
D172W1-27-9	COMMERZBANK AG	D	03/31/2016	Various	0.000							(28,102)	28,102								U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	03/31/2016	Various	0.000							(25,536)	25,536								U
20605P-10-1	CONCHO RESOURCES INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
20825C-10-4	CONOCOPHILLIPS		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(14,141)	14,141								L
G2519Y-10-8	CREDICORP LTD	F	02/03/2016	Various	751.000	72,878		73,087	73,087						73,087		(209)	(209)			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(7,604)	7,604								U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	03/31/2016	Various	0.000							(128,671)	128,671								U
126408-10-3	CSX CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(2,139)	2,139								L
231021-10-6	CUMMINS IN C COM		01/01/2016	Various	0.000																L
126650-10-0	CVS HEALTH CORPORATION		02/23/2016	Various	76,035.000	7,148,884		7,286,341	5,433,666	(77,306)			(77,306)		7,286,341		(137,456)	(137,456)	14,342		L
SBD6GN-D6-5	CYBG CDI PLC	D	03/01/2016	Various	33,457.000	87,102		109,899							109,899	(14,810)	(7,987)	(22,797)			U
J11718-11-1	DAIWA SECURITIES	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(1,008)	1,008								U
235851-10-2	DANAHER CO RP COM		02/23/2016	Various	55,849.000	4,735,617		4,937,675	2,204,321	(27,392)			(27,392)		4,937,675		(202,058)	(202,058)			L
237194-10-5	DARDEN RESTAURANTS INC		02/23/2016	DIRECT	26,372.000	1,659,722		1,439,593	1,678,314	(238,721)			(238,721)		1,439,593		220,129	220,129	13,186		U
244199-10-5	DEERE & CO.		01/13/2016	Various	21,519.000	1,613,562		1,641,254	1,641,254						1,641,254		(27,692)	(27,692)	12,911		L
247361-70-2	DELTA AIR LINES, INC.		02/23/2016	Various	38,444.000	1,826,706		1,658,123	886,112	(254,174)			(254,174)		1,658,123		168,582	168,582	2,360		L
J12075-10-7	DENSO CORP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(12,105)	12,105								U
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(116,885)	116,885								U
25179M-10-3	DEVON ENERGY CORP.		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(21,681)	21,681								L
254709-10-8	DISCOVER FINL SVCS		03/31/2016	Various	58,658.000	2,874,658		3,109,049	3,145,242	(36,193)		(133)	(36,059)		3,109,049		(234,391)	(234,391)	6,217		L
25470M-10-9	DISH NETWORK CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(31,372)	31,372								L
254687-10-6	DISNEY WALT CO		03/22/2016	Various	185,524.000	17,896,527		18,556,418	13,684,043	(336,006)			(336,006)		18,556,418		(659,891)	(659,891)	36,920		L
R1812S-10-5	DNB ASA	D	03/31/2016	Various	0.000							(5,736)	5,736								U
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/23/2016	GOLDMAN, SACHS & CO.	55,275.000	4,975,316		5,028,965	2,189,175	(35,658)			(35,658)		5,028,965		(53,649)	(53,649)			L
269246-40-1	E TRADE FINANCIAL CORP		02/02/2016	GOLDMAN, SACHS & CO.	45,850.000	1,036,759		1,207,231	1,358,994	(151,764)			(151,764)		1,207,231		(170,471)	(170,471)			L
278865-10-0	ECOLAB INC		02/23/2016	Various	43,970.000	4,531,610		4,734,982	2,137,190	(27,745)			(27,745)		4,734,982		(203,372)	(203,372)			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/01/2016	Various	35,967.000	3,142,707		2,414,849	2,840,674	(425,825)			(425,825)		2,414,849		727,859	727,859			L
532457-10-8	ELI LILLY & CO		03/02/2016	Various	136,966.000	10,170,544		11,468,794	8,634,965						11,468,794		(1,298,250)	(1,298,250)	46,673		L
268648-10-2	EMC CORP		01/13/2016	Various	71,448.000	1,788,425		1,834,785	1,834,785						1,834,785		(46,360)	(46,360)	8,217		L
29250N-10-5	ENBRIDGE INC	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
292505-10-4	ENCANA CORP COM NPV	C	01/01/2016	Various	0.000																U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	01/01/2016	Various	0.000																U
T3643A-14-5	ENI SPA	D	01/01/2016	Various	0.000																U
26875P-10-1	EOG RESOUR CES INC COM		01/01/2016	Various	0.000																L
26884L-10-9	EQT CORPORATION		01/01/2016	DEUTSCHE BANK AG	0.000																L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	01/01/2016	Various	0.000																L
518439-10-4	ESTEE LAUDER COS.		02/23/2016	Various	57,982.000	5,143,072		4,958,592	2,169,710	(11,762)			(11,762)		4,958,592		184,480	184,480			L
30161N-10-1	EXELON CORP COM		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/31/2016	Various	38,142.000	3,015,141		3,229,206	3,333,992	(104,786)		(12,521)	(92,266)		3,229,206		(214,065)	(214,065)			L
30231G-10-2	EXXON MOBIL CORP		02/26/2016	Various	152,183.000	12,528,221		11,699,666							11,699,666		828,556	828,556	111,094		L
315616-10-2	F5 NETWORKS INC		01/06/2016	Various	25,580.000	2,441,606		2,480,237	2,480,237						2,480,237		(38,630)	(38,630)			L
30303M-10-2	FACEBOOK INC		02/09/2016	CITIGROUP GLOBAL MARKETS	30,693.000	2,996,376		3,522,781							3,522,781		(526,405)	(526,405)			L
316773-10-0	FIFTH THIRD BANCORP		03/31/2016	Various	96,841.000	1,831,681		1,878,670	1,946,504	(67,834)		(18,088)	(49,746)		1,878,670		(46,989)	(46,989)	12,589		L
30249U-10-1	FMC TECHNLOGIES INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(7,026)	7,026								L
345370-86-0	FORD MTR C O DEL COM PAR U		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(1,931)	1,931								L
354613-10-1	FRANKLIN RES INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
35671D-85-7	FREEPORT MCMORAN INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
F42768-10-5	GDF SUEZ CMN STK	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(5,610)	5,610								U
369550-10-8	GENERAL DYNAMICS CORP		01/13/2016	Various	13,549.000	1,808,821		1,861,091	1,861,091						1,861,091		(52,270)	(52,270)	2,333		L
375558-10-3	GILEAD SCIENCES INC		03/31/2016	Various	23,622.000	2,281,154		2,390,310	2,390,310			(28,727)	28,727		2,390,310		(109,156)	(109,156)			L
H32380-10-2	GIVAUDAN SA REG	D	03/28/2016	DISTRIBUTION	0.000	63,915		64,168							64,168	(253)		(253)			U
S26763-02-9	GOLDCORP INC	C	01/01/2016	Various	0.000																U
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/31/2016	Various	15,637.000	2,677,432		2,783,267	2,818,257	(34,990)		(51,071)	16,081		2,783,267		(105,834)	(105,834)			L
384802-10-4	GRAINGER W W INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
406216-10-1	HALLIBURTON CO		01/01/2016	GOLDMAN, SACHS & CO.	0.000																U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
416515-10-4	HARTFORD FINANCIAL SVCS GRP		01/13/2016	Various	43,611.000	1,819,152		1,895,334	1,895,334						1,895,334		(76,182)	(76,182)	10,543		L
40412C-10-1	HCA HOLDINGS INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
40414L-10-9	HCP INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(23,869)	23,869								L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	03/31/2016	Various	0.000							(14,719)	14,719								U
42809H-10-7	HESS CORP		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
J20454-12-0	HITACHI	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(15,479)	15,479								U
H36940-13-0	HOLCIM	D	03/31/2016	Various	0.000							(22,011)	22,011								U
437076-10-2	HOME DEPOT INC		02/23/2016	Various	70,002.000	8,668,948		8,717,207	6,651,911	(289,555)			(289,555)		8,717,207		(48,259)	(48,259)			L
J22302-11-1	HONDA MOTOR CO., LTD.	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(31,598)	31,598								U
Y33370-10-0	HONG KONG AND CHINA GAS	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(429)	429								U
44107P-10-4	HOST HOTELS & RESORTS INC		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(233,133)	233,133								L
E6165F-16-6	IBERDROLA	D	01/26/2016	Various	1.120	40,558		46,210			461		461		46,210	(5,653)	1	(5,652)			U
452308-10-9	ILLINOIS TOOL WKS INC		01/13/2016	Various	18,404.000	1,608,213		1,691,698	1,705,683	(13,985)			(13,985)		1,691,698		(83,485)	(83,485)	10,122		L
452327-10-9	ILLUMINA INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(1,721)	1,721								L
G47152-11-4	IMI PLC	D	03/08/2016	Various	1,574.000	20,507		19,986	19,986	(659)			(659)	659	19,986	(1,336)	1,857	521			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	03/31/2016	GS ALGOS	0.000							(2,429)	2,429								U
J2467E-10-1	INPEX CORP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(22,249)	22,249								U
458140-10-0	INTEL CORP		01/06/2016	Various	107,088.000	3,561,438		3,671,814	3,689,182	(17,368)			(17,368)		3,671,814		(110,376)	(110,376)			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		01/01/2016	Various	0.000																L
460146-10-3	INTERNATIONAL PAPER CO		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
T55067-10-1	INTESA SANPAOLO EUR0.52	D	03/31/2016	MS PASSPORT	0.000							(1,308)	1,308								U
G491BT-10-8	INVESCO LTD		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(2,634)	2,634								L
471109-10-8	JARDEN CORP		01/28/2016	GOLDMAN, SACHS & CO.	89,816.000	4,629,590		4,422,249	4,115,096	(575,482)			(575,482)		4,422,249		207,342	207,342			L
478366-10-7	JOHNSON CONTROLS INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(2,984)	2,984								L
46625H-10-0	JP MORGAN CHASE & CO		03/31/2016	Various	310,037.000	18,833,284		19,039,817	7,863,975	(4,682)		(28,795)	24,114		19,039,817		(206,533)	(206,533)	52,403		L
48203R-10-4	JUNIPER NETWORKS INC		01/13/2016	Various	80,784.000	2,154,994		2,229,638	2,229,638						2,229,638		(74,644)	(74,644)			U
B5337G-16-2	KBC GROUP NV	D	03/31/2016	GS ALGOS	0.000							(3,701)	3,701								U
Y4722Z-12-0	KEPPEL CORP	D	03/31/2016	UNION BANK OF SWITZERLAND	0.000							(8,215)	8,215								U
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/03/2016	MERGER	16,584.000	1,525,728		838,431	1,492,228	(653,797)			(653,797)		838,431		687,297	687,297	5,390		L
493267-10-8	KEYCORP NEW COM		01/13/2016	Various	95,066.000	1,186,259		1,251,451	1,253,921	(2,470)			(2,470)		1,251,451		(65,191)	(65,191)			L
49456B-10-1	KINDER MORGAN INC DEL		01/01/2016	Various	0.000																L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	01/01/2016	Various	0.000																U
501044-10-1	KROGER CO		02/23/2016	DIRECT	30,025.000	1,154,461		780,650	1,255,946	(475,296)			(475,296)		780,650		373,811	373,811	3,153		L
J37479-11-0	KYOCERA CORP JPY50	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(8,720)	8,720								U
502424-10-4	L-3 COMMUNICATIONS		01/13/2016	Various	15,354.000	1,780,756		1,694,670	1,834,957	(140,286)			(140,286)		1,694,670		86,086	86,086			L
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	01/01/2016	Various	13,170.000	842,521		847,856	668,403	167,815			167,815	11,639	847,856	(5,335)		(5,335)			U
F01764-10-3	L'AIR LIQUIDE S.A.	D	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
G5375M-11-8	LAND SECURITIES GROUP	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(13,602)	13,602								U
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(16,409)	16,409								L
524901-10-5	LEGG MASON INC COM		03/01/2016	Various	53,233.000	1,824,520		2,088,331	2,088,331						2,088,331		(263,810)	(263,810)	11,163		L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(5,231)	5,231								L
534187-10-9	LINCOLN NA TL CORP IN COM		02/02/2016	GOLDMAN, SACHS & CO.	15,113.000	566,393		717,263	759,579	(42,316)			(42,316)		717,263		(150,870)	(150,870)	3,778		L
D50348-10-7	LINDE AG	D	01/01/2016	Various	0.000																U
53578A-10-8	LINKEDIN CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(88,929)	88,929								L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	03/31/2016	Various	0.000							(46,229)	46,229								U
539481-10-1	LOBLAW COS LTD COM	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
539830-10-9	LOCKHEED MARTIN CORP		01/14/2016	Various	3,262.000	696,831		700,956							700,956		(4,125)	(4,125)			L
548661-10-7	LOWES COS INC USD0.50		01/13/2016	Various	34,203.000	2,509,242		2,450,603	2,600,796	(150,193)			(150,193)		2,450,603		58,639	58,639			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		01/13/2016	Various	18,058.000	1,488,439		1,569,240	1,569,240						1,569,240		(80,801)	(80,801)			L
55261F-10-4	M & T BANK CORP		02/02/2016	Various	10,370.000	1,093,572		1,256,637	1,256,637						1,256,637		(163,064)	(163,064)			L
55616P-10-4	MACYS INC		01/01/2016	Various	0.000																L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	01/01/2016	Various	0.000																U
56501R-10-6	MANULIFE FINANCIAL CORP	C	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(7,219)	7,219								U
565849-10-6	MARATHON OIL CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(10,128)	10,128								L
56585A-10-2	MARATHON PETROLEUM CORP		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(28,077)	28,077								L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(22,151)	22,151								U
571903-20-2	MARRIOTT I NTL INC NEW CL A		01/13/2016	Various	22,705.000	1,453,763		1,522,143	1,522,143						1,522,143		(68,380)	(68,380)			U
J41551-10-2	MAZDA MOTOR CORP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(1,557)	1,557								U
580135-10-1	MCDONALDS CORP		01/13/2016	Various	18,504.000	2,164,247		2,067,513	2,186,063	(118,550)			(118,550)		2,067,513		96,734	96,734			L
58404W-10-9	MEDCATH CORP		03/28/2016	DISTRIBUTION	0.000	80											80	80			L
58933Y-10-5	MERCK & CO. INC.		01/14/2016	Various	28,349.000	1,459,152		1,497,394	1,497,394						1,497,394		(38,243)	(38,243)	13,340		L
59156R-10-8	METLIFE INC COM		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(19,673)	19,673								L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
595112-10-3	MICRON TEC HNOLOGY INC COM		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(35,540)	35,540								L
594918-10-4	MICROSOFT CORP		02/23/2016	Various	111,018.000	5,603,331		5,888,650	2,181,363	(37,994)			(37,994)		5,888,650		(285,319)	(285,319)	8,065		L
60671Q-10-4	MITEL NETWORKS CORP	A	03/14/2016	DIRECT	6,308.000	44,709		45,269							45,269		(560)	(560)			L
J43916-11-3	MITSUBISHI ESTATE CO	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(23,214)	23,214								U
J44002-12-9	MITSUBISHI HEAVY INDS	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(29,609)	29,609								U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(96,110)	96,110								U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(3,830)	3,830								U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(47,122)	47,122								U
609207-10-5	MONDELEZ INTERNATIONAL INC		01/14/2016	Various	23,062.000	954,128		1,010,692							1,010,692		(56,564)	(56,564)			L
617446-44-8	MORGAN STANLEY		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(77,237)	77,237								L
61945C-10-3	MOSAIC COMPANY		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(1,982)	1,982								L
637071-10-1	NATIONAL OILWELL VARCO INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(11,119)	11,119								L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	03/31/2016	Various	0.000	109,899		109,899				(2,946)	2,946		109,899						U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
G6500M-10-6	NEXT ORD GBP0.10	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(60,288)	60,288								U
654106-10-3	NIKE INC CL B		02/23/2016	Various	78,040.000	4,496,389		4,705,533	2,072,688						4,705,533		(209,143)	(209,143)			U
654111-10-3	NIKON CORP	D	03/15/2016	BANK OF AMERICA/MERRILL LYNCH	3,400.000	53,361		39,345	45,929	(7,932)			(7,932)	1,348	39,345	1,394	12,622	14,017			U
X61873-13-3	NOKIA OYJ EURO.06	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(41,389)	41,389								U
J59009-15-9	NOMURA HOLDINGS INC	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(58,994)	58,994								U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	03/31/2016	Various	0.000							(4,278)	4,278								U
665859-10-4	NORTHERN TRUST CORP		03/31/2016	GOLDMAN, SACHS & CO.	17,437.000	1,032,559		1,188,506	1,257,033	(68,527)		(8,684)	(59,843)		1,188,506		(155,947)	(155,947)	6,277		L
666807-10-2	NORTHROP GRUMMAN CORP		02/23/2016	Various	34,624.000	6,438,578		6,324,987	3,876,647	(118,337)			(118,337)		6,324,987		113,591	113,591			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	03/31/2016	Various	0.000							(202,825)	202,825								U
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/29/2016	DISTRIBUTION	0.000	1,506		1,506			144		144		1,506						L
G67395-11-4	OLD MUTUAL PLC	D	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
Q71610-10-1	ORIGIN ENERGY LTD	D	01/01/2016	CITIGROUP GLOBAL MARKETS	0.000																U
693718-10-8	PACCAR INC		01/01/2016	Various	0.000																L
J41121-10-4	PANASONIC CORP	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(13,166)	13,166								U
701094-10-4	PARKER HAN NIFIN CORP COM		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
G69651-10-0	PEARSON	D	01/01/2016	Various	0.000																U
706327-10-3	PEMBINA PIPELINE CORP	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
G97822-10-3	PERRIGO PLC	E	03/31/2016	DIRECT	0.000							(28,068)	28,068								L
717081-10-3	PFIZER INC		03/22/2016	Various	374,105.000	11,166,178		11,910,821	9,418,917	(39,785)			(39,785)		11,910,821		(744,643)	(744,643)	86,613		L
718172-10-9	PHILIP MORRIS INTL.		03/10/2016	Various	2,528.000	242,018		216,396	222,236	(5,841)			(5,841)		216,396		25,622	25,622	2,579		L
718546-10-4	PHILLIPS 66		01/06/2016	Various	37,418.000	2,950,396		2,914,839	3,060,792	(145,953)			(145,953)		2,914,839		35,557	35,557			L
693475-10-5	PNC FINL SVCS GROUP INC		01/07/2016	Various	36,370.000	3,336,577		3,304,682	3,466,425	(161,743)			(161,743)		3,304,682		31,895	31,895			L

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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	NAIC Designation or Market Indicator (a)
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	01/01/2016	Various	0.000																U
74005P-10-4	PRAXAIR INC.		03/10/2016	MORGAN STANLEY	777.000	85,623		79,145	79,565	(420)			(420)		79,145		6,478	6,478	583		L
740189-10-5	PRECISION CASTPARTS CORP COM		01/29/2016	MERGER	10,679.000	2,509,565		2,311,398	2,477,635	(166,237)			(166,237)		2,311,398		198,167	198,167	320		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/31/2016	GOLDMAN, SACHS & CO.	16,720.000	586,637		752,066	752,066			(21,250)	21,250		752,066		(165,429)	(165,429)			L
G72899-10-0	PRUDENTIAL CORP	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(47,772)	47,772								L
744320-10-2	PRUDENTIAL FINL INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(13,908)	13,908								L
F7607Z-16-5	PUBLICIS GROUPE	D	01/01/2016	Various	0.000																U
Q78063-11-4	QBE INS GROUP NPV	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(10,228)	10,228								U
747277-10-1	QLOGIC COR P COM		03/07/2016	Various	13,219.000	170,104		135,495	161,272	(25,777)			(25,777)		135,495		34,610	34,610			L
747525-10-3	QUALCOMM INC		01/13/2016	Various	26,688.000	1,277,105		1,334,000	1,334,000						1,334,000		(56,895)	(56,895)			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/02/2016	GOLDMAN, SACHS & CO.	7,566.000	315,433		375,501	438,601	(63,100)			(63,100)		375,501		(60,067)	(60,067)	1,513		L
E8471S-13-0	REPSOL YPF SA EUR1	D	01/04/2016	Various	0.770	9		7	8	(1)			(1)		7		1	1			U
G75754-10-4	RIO TINTO CMN STK	D	03/31/2016	Various	0.000							(10,989)	10,989								U
Q81437-10-7	RIO TINTO LTD	D	01/01/2016	CITIGROUP GLOBAL MARKETS	0.000																U
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(92,456)	92,456								U
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	03/14/2016	Various	9,039.000	322,273		307,303	310,518	(39,152)			(39,152)	35,937	307,303	(27,634)	42,604	14,970	2,645		U
BAS0D8-LU-6	ROLLS ROYCE 0.1P	D	01/06/2016	Various	9,675,191.700	14,134		15,565	22,156	(8,806)			(8,806)	2,216	15,565	(1,562)	130	(1,432)			U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	01/01/2016	Various	0.000																L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	03/31/2016	Various	0.000							(35,996)	35,996								U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	01/01/2016	Various	0.000																U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	02/25/2016	Various	0.660			15							15	(1)	(14)	(15)			U
F5548N-10-1	SANOFI S.A.	D	03/31/2016	Various	0.000							(5,561)	5,561								U
Q82869-11-8	SANTOS	D	01/01/2016	CITIGROUP GLOBAL MARKETS	0.000																U
G7945E-10-5	SEADRILL LTD	D	03/31/2016	Various	0.000							(2,129)	2,129								U
G7945M-10-7	SEAGATE TECHNOLOGY	E	03/31/2016	Various	0.000							(7,560)	7,560								L
816851-10-9	SEMPRA ENERGY		01/01/2016	Various	0.000																L
L8300G-13-5	SES	D	01/01/2016	Various	0.000																U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
G8124V-10-8	SHIRE PLC COM	D	03/31/2016	UNION BANK OF SWITZERLAND	0.000							(59,634)	59,634								L
W25381-14-1	SKAND ENSKILDA A	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(16,743)	16,743								U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(6,084)	6,084								U
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	03/31/2016	GS ALGOS	0.000							(19,660)	19,660								U
B82095-11-6	SOLVAY SA COMMON STOCK	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(3,453)	3,453								U
SBWSW5-C8-4	SOUTH32 LTD	D	01/01/2016	Various	92,746.000	78,666		82,876	71,767	3,367			3,367	7,742	82,876	(4,210)		(4,210)			U
842587-10-7	SOUTHERN CO		03/10/2016	BANK OF AMERICA/MERRILL LYNCH	2,255.000	112,094		94,412	105,511	(11,100)			(11,100)		94,412		17,682	17,682	1,223		L
847560-10-9	SPECTRA ENERGY CORP		01/05/2016	Various	43,677.000	1,098,097		1,039,753	1,045,627	(5,874)			(5,874)		1,039,753		58,343	58,343			L
G8842P-10-2	SSE PLC	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(9,506)	9,506								U
790849-10-3	ST JUDE MEDICAL INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(18,454)	18,454								L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	03/31/2016	Various	0.000							(41,758)	41,758								U
855244-10-9	STARBUCKS CORP		02/23/2016	Various	123,917.000	6,854,221		6,543,702	5,184,551	(766,912)			(766,912)		6,543,702		310,518	310,518	20,176		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		03/21/2016	Various	86,898.000	6,679,653		5,878,531	6,020,293	(141,763)			(141,763)		5,878,531		801,122	801,122	18,967		L
857477-10-3	STATE STREET CORPORATION		03/31/2016	Various	55,743.000	3,346,607		3,699,105	3,699,105			(30,084)	30,084		3,699,105		(352,499)	(352,499)	18,953		L
R8413J-10-3	STATOIL ASA CMN STK	D	01/01/2016	Various	0.000																U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(57,007)	57,007								U
J77841-11-2	SUMITOMO REALTY & JPY50	D	01/01/2016	CITIGROUP GLOBAL MARKETS	0.000																U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	01/01/2016	CITIGROUP GLOBAL MARKETS	0.000																U
867224-10-7	SUNCOR ENERGY INC	C	02/24/2016	Various	1.120			24							24		(24)	(24)			U
867914-10-3	SUNTRUST B KS INC COM		03/31/2016	GOLDMAN, SACHS & CO.	29,964.000	1,028,097		1,145,823	1,283,658	(137,834)		(14,819)	(123,015)		1,145,823		(117,726)	(117,726)			L
W94232-10-0	SWEDBANK AB	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(3,742)	3,742								U

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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	NAIC Designation or Market Indicator (a)
871503-10-8	SYMANTEC CORP.		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(9,512)	9,512								L
74144T-10-8	T. ROWE PRICE GROUP		02/02/2016	GOLDMAN, SACHS & CO.	10,505.000	714,146		730,098	751,002	(20,905)			(20,905)		730,098		(15,952)	(15,952)			L
879382-10-9	TELEFONICA DE ESPANA	D	01/01/2016	GOLDMAN, SACHS & CO.	0.000																U
R21882-10-6	TELENOR	D	03/31/2016	Various	0.000							(4,156)	4,156								U
W9588J-10-4	TELIASONERA AB SEK3.2	D	01/01/2016	Various	0.000																U
G87621-10-1	TESCO	D	01/01/2016	Various	0.000																U
882508-10-4	TEXAS INST RS INC COM		02/23/2016	Various	114,206.000	5,833,182		6,005,330	3,665,145	(9,310)			(9,310)		6,005,330		(172,149)	(172,149)	22,929		L
883203-10-1	TEXTRON IN C COM		01/26/2016	Various	97,045.000	3,634,885		3,691,844	4,076,860	(385,016)			(385,016)		3,691,844		(56,959)	(56,959)	1,727		L
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(37,179)	37,179								U
H83949-14-1	THE SWATCH GROUP	D	03/31/2016	Various	0.000							(1,335)	1,335								U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/23/2016	Various	37,616.000	4,767,828		5,054,620	2,267,472	(107,935)			(107,935)		5,054,620		(286,792)	(286,792)			U
887317-30-3	TIME WARNER INC		01/13/2016	Various	22,579.000	1,526,753		1,460,184	1,460,184						1,460,184		66,570	66,570			L
J87000-10-5	TOKYO GAS CO LTD	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(3,587)	3,587								U
891160-50-9	TORONTO-DOMINION COM NPV	C	01/01/2016	Various	0.000																U
J89752-11-7	TOSHIBA CORP NPV	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(7,577)	7,577								U
F92124-10-0	TOTAL SA EUR 2.5	D	01/01/2016	Various	0.000																L
J92676-11-3	TOYOTA MOTOR	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(71,795)	71,795								L
SB5W3N-D5-3	TRANSOCEAN LTD	D	03/30/2016	Various	3,651.000	31,991		45,592	45,592	(2,876)			(2,876)	2,876	45,592	(965)	(12,637)	(13,601)			U
89417E-10-9	TRAVELERS COS INC		01/14/2016	Various	21,058.000	2,275,732		2,372,814	2,376,606	(3,792)			(3,792)		2,372,814		(97,082)	(97,082)			L
89969Q-10-4	TUMI HOLDINGS INC		02/02/2016	Various	4,381.000	77,045		72,856	72,856						72,856		4,189	4,189			L
900111-20-4	TURKCELL ILETISIM HIZMETLERI ADR R	F	01/12/2016	Various	20,953.000	169,195		177,891	177,891						177,891		(8,696)	(8,696)			L
M4752S-10-6	TURKIYE GARANTI BA COMMON STOCK	D	02/04/2016	Various	9,708.000	24,667		23,681	23,681	17			17	(17)	23,681	68	918	986			U
90184L-10-2	TWITTER INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(24,307)	24,307								L
G91442-10-6	TYCO INTERNATIONAL PLC	E	01/06/2016	Various	79,876.000	2,489,528		2,547,246	2,547,246						2,547,246		(57,718)	(57,718)			L
T960AS-10-1	Unicredit	D	03/31/2016	Various	0.000							(40,681)	40,681								L
907818-10-8	UNION PACIFIC CORP		01/01/2016	DEUTSCHE BANK AG	0.000																L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		01/01/2016	Various	0.000																L
91529Y-10-6	UNUM GROUP		02/02/2016	GOLDMAN, SACHS & CO.	24,783.000	680,831		795,039	825,026	(29,987)			(29,987)		795,039		(114,208)	(114,208)	4,585		L
902973-30-4	US BANCORP		02/08/2016	GOLDMAN, SACHS & CO.	6,435.000	251,518		263,899	274,581	(10,682)			(10,682)		263,899		(12,381)	(12,381)	1,641		L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/31/2016	Various	0.000							(100,657)	100,657								U
920355-10-4	VALSPAR CORP.		03/22/2016	CITIGROUP GLOBAL MARKETS	30,081.000	3,129,298		2,208,256	2,001,418	(240,974)			(240,974)		2,208,256		921,041	921,041	9,927		L
92343V-10-4	VERIZON COMMUNICATIONS		02/23/2016	Various	46,705.000	2,242,464		2,058,064	1,146,672	(84,147)			(84,147)		2,058,064		184,400	184,400	14,017		L
92532F-10-0	VERTEX PHARMACEUTICALS		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(53,195)	53,195								L
918204-10-8	VF CORP		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
92553P-20-1	VIACOM INC NEW CL B		01/01/2016	GOLDMAN, SACHS & CO.	0.000																L
92826C-83-9	VISA INC		02/23/2016	Various	66,065.000	4,632,078		4,859,943	2,177,216	(27,281)			(27,281)		4,859,943		(227,866)	(227,866)	2,239		L
F97982-10-6	VIVENDI EUR5.50	D	03/31/2016	Various	0.000							(5,965)	5,965								U
928856-30-1	VOLVO AB-B SHS NPV	D	01/01/2016	Various	0.000																U
931142-10-3	WAL-MART STORES		02/22/2016	Various	37,242.000	2,378,678		2,267,129	1,761,701	(7,325)			(7,325)		2,267,129		111,550	111,550	12,295		L
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(6,509)	6,509								L
92939U-10-6	WEC ENERGY GROUP INC		01/29/2016	BARCLAYS	1,390.000	76,820		62,508	71,321	(8,813)			(8,813)		62,508		14,312	14,312			L
949746-10-1	WELLS FARGO CO		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(105,139)	105,139								L
958102-10-5	WESTERN DIGITAL CORP.		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(32,237)	32,237								L
G9606P-19-7	WHITBREAD	D	03/31/2016	GOLDMAN, SACHS & CO.	0.000							(24,054)	24,054								U
969457-10-0	WILLIAMS COS INC		03/31/2016	GOLDMAN, SACHS & CO.	0.000							(59,749)	59,749								L
969904-10-1	WILLIAMS SONOMA, INC.		03/03/2016	Various	49,897.000	2,761,754		2,814,308	2,337,743						2,814,308		(52,554)	(52,554)	17,464		L
980228-10-0	WOODSIDE PETROLEUM	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(2,326)	2,326								U
Q98418-10-8	WOOL WORTHS LIMITED	D	03/31/2016	CITIGROUP GLOBAL MARKETS	0.000							(4,812)	4,812								U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		01/13/2016	Various	20,158.000	1,397,656		1,464,479	1,464,479						1,464,479		(66,822)	(66,822)			L
G98290-10-2	XL GROUP PLC	R	01/13/2016	Various	47,300.000	1,760,897		1,834,334	1,853,214	(18,880)			(18,880)		1,834,334		(73,436)	(73,436)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	03/31/2016	CREDIT SUISSE	0.000							(2,337)	2,337								U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						373,804,623	XXX	377,298,888	278,660,981	(13,613,884)	605	(4,216,120)	(9,397,158)	478,713	377,298,888	(531,958)	(2,962,307)	(3,494,266)	866,814	XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		02/23/2016	Various	685,514.000	128,421,759		134,167,302	34,761,112	(1,118,720)			(1,118,720)		134,167,302		(5,745,543)	(5,745,543)	55,577		L
46429B-69-7	ISHARES MSCI USA MIN VOL		02/23/2016	CITIGROUP GLOBAL MARKETS	246,052.000	10,223,238		9,910,223							9,910,223		313,015	313,015			L
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		02/26/2016	Various	832,916.000	51,808,688		50,119,983							50,119,983		1,688,705	1,688,705			L
464287-79-6	ISHARES US ENERGY ETF		03/04/2016	Various	1,763,725.000	55,319,814		56,796,757							56,796,757		(1,476,943)	(1,476,943)			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		03/30/2016	JPMORGAN CHASE & CO.	138,450.000	16,607,274		15,886,392							15,886,392		720,881	720,881	84,517		L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/16/2016	Various	3,282,646.000	626,262,409		632,936,835							632,936,835		(6,674,427)	(6,674,427)			L
9299999. Subtotal - Common Stocks - Mutual Funds						888,643,181	XXX	899,817,493	34,761,112	(1,118,720)			(1,118,720)		899,817,493		(11,174,312)	(11,174,312)	140,094	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,262,447,804	XXX	1,277,116,381	313,422,094	(14,732,604)	605	(4,216,120)	(10,515,878)	478,713	1,277,116,381	(531,958)	(14,136,619)	(14,668,577)	1,006,908	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,262,447,804	XXX	1,277,116,381	313,422,094	(14,732,604)	605	(4,216,120)	(10,515,878)	478,713	1,277,116,381	(531,958)	(14,136,619)	(14,668,577)	1,006,908	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,262,447,804	XXX	1,277,116,381	313,422,094	(14,732,604)	605	(4,216,120)	(10,515,878)	478,713	1,277,116,381	(531,958)	(14,136,619)	(14,668,577)	1,006,908	XXX	XXX
9999999 - Totals						5,755,853,849	XXX	5,840,509,749	3,916,680,069	43,248,383	95,337	(4,216,120)	47,559,840	478,713	5,813,479,150	(531,958)	(57,093,343)	(57,625,301)	49,698,786	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 143

SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(24,633)	(225,631)		(225,631)	(23,509)		13,284			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(24,775)	(225,631)		(225,631)	(23,366)		13,141			3FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(29,124)	(99,507)		(99,507)	24,269		(3,846)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(29,124)	(99,868)		(99,868)	24,388		(3,846)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(29,124)	(91,581)		(91,581)	27,085		(3,846)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(29,124)	(102,808)		(102,808)	30,526		(3,846)			1FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912	4,065	(41,742)	(114,090)		(114,090)	32,284		(20,529)			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(7,666)	(120,246)		(120,246)	(10,228)		4,973			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(7,156)	(115,943)		(115,943)	(1,380)		5,483			3FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(6,811)	(12,087)		(12,087)	59,718		5,828			4FE	0001
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	9,734	(8,233)	2,254		2,254	(248,566)		(5,328)			2FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(174,034)	85,479	31,571	(341,556)		(341,556)	(338,179)		8,592			4FE	0001
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	20,990	(12,853)	(22,547)		(22,547)	(31,418)		(15,094)			2FE	0001
CDS SINGLE SWAP SCDS (NUE)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/08/2015	12/20/2017		10,000,000	credit event/(1.0000)	(145,042)	37,214	30,071	(128,142)		(128,142)	(64,056)		17,857			2FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(18,728)	(428,860)		(428,860)	(46,346)		19,189			3FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2016	06/20/2019		5,000,000	credit event/(5.0000)		860,083	(98,395)	(159,715)		(159,715)	(973,125)		(46,673)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018		5,000,000	credit event/(1.0000)		203,994	(21,896)	30,285		30,285	(161,593)		(12,116)			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	credit event/(1.0000)		203,823	(21,563)	30,285		30,285	(161,624)		(11,914)			1FE	0001
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		18,000,000	credit event/(1.0000)		(310,262)	(11,483)	(371,286)		(371,286)	(80,438)		19,414			2FE	0001
CDS SINGLE SWAP SCDS (LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/03/2016	12/20/2018		25,000,000	credit event/(1.0000)		(215,587)	(27,797)	(116,968)		(116,968)	83,502		15,117			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)		1,666,336	(80,391)	806,262		806,262	(808,287)		(51,788)			1FE	0001
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		3,000,000	credit event/(1.0000)		(4,845)	(1,699)	(49,535)		(49,535)	(45,140)		450			1FE	0001
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		4,700,000	credit event/(1.0000)		(13,598)	(8,669)	(77,605)		(77,605)	(64,711)		705			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		11,700,000	credit event/(1.0000)		367,925	(38,700)	(9,224)		(9,224)	(356,947)		(20,202)			1FE	0001
CDS SINGLE SWAP SCDS (OI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2016	12/20/2017		2,500,000	credit event/(5.0000)		(204,871)	(1,383)	(206,040)		(206,040)	(15,446)		14,277			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(18,145)	(135,127)		(135,127)	10,713		7,133			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(30,309)	(29,578)		(29,578)	23,984		(17,670)			2FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(33,568)	(44,822)		(44,822)	(73,548)		4,349			5FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(22,925)	(47,207)		(47,207)	6,257		(10,286)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(4,314)	(68,858)		(68,858)	4,040		8,325			1FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(603,455)	2,710,479	(628,687)	(2,575,375)	XXX	(2,575,375)	(3,201,139)		(68,867)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(603,455)	2,710,479	(628,687)	(2,575,375)	XXX	(2,575,375)	(3,201,139)		(68,867)			XXX	XXX
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (02005NAD2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		22,883	18,864		151,157			(2,395)		10,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (677050AE6, 451102BB2, 02005NAD2)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		25,278	(15,953)		198,452					10,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C@3 - CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security - (842587CH8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		12,639	27,542		95,264					5,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
CDS SINGLE SWAP CDS (WHR)	963320C#1 - CDS SINGLE SWAP CDS (WHR) due 03/20/2019, FX FORWARD attached to Cash Security - (74251VAG7)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		12,639	27,542		95,264					5,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - CDS CS3378565 ON PEG 100 06/20/2016 due 06/20/2016, FX FORWARD attached to Cash Security - (12623EAH4)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		29,007	(3,273)		19,485			3,729		10,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C@0 - CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security - (12623EAH4)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		22,427	11,057		94,842			(2,851)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, FX FORWARD attached to Cash Security - (73358WTJ3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		29,748	80,686		190,019			(20,807)		20,000,000	1FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, FX FORWARD attached to Cash Security - (98385XAL0)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		10,483	12,675		22,155			(2,156)		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										545,338		165,103	159,138	XXX	866,639			(24,481)		75,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										545,338		165,103	159,138	XXX	866,639			(24,481)		75,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(58,117)	2,710,479	(463,584)	(2,416,237)	XXX	(1,708,737)	(3,201,139)		(93,347)		75,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(58,117)	2,710,479	(463,584)	(2,416,237)	XXX	(1,708,737)	(3,201,139)		(93,347)		75,000,000	XXX	XXX
BASOCS5M9 (122.675 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/20/2015	08/22/2016		6,000,000	(122.67500 JPY)/1 USD				(576,923)		(576,923)		(413,802)			18,843		0002
BASOCS6C0 (0.8787 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2015	08/22/2016		8,700,000	(0.87865 EUR) / 1 USD				(50,812)		(50,812)		(385,782)			27,323		0002
BASOCS6F3 (0.6382 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2015	08/22/2016		2,700,000	(0.63819 GBP) / 1 USD				221,061		221,061		63,745			8,479		0002
BASOCS6H9 (1.3865 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2015	08/22/2016		12,000,000	(1.38654 AUD) / 1 USD				(717,442)		(717,442)		(734,837)			37,687		0002
BASOCS721 (1,200.11 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2015	08/22/2016		2,000,000	(1200.11000 KRW)/1 USD				(103,634)		(103,634)		(67,175)			6,281		0002
BASOCXRZ5 (1.4165 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/16/2015	08/22/2016		5,000,000	(1.41649 AUD) / 1 USD				(413,087)		(413,087)		(313,027)			15,703		0002
BASOCZ311 (119.19 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	08/22/2016		5,000,000	(119.19000 JPY)/1 USD				(325,439)		(325,439)		(334,732)			15,703		0002

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

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 Quarter-end (b)
BASOCZ329 (1.4423 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	08/22/2016		4,000,000	(1.44231 AUD) / 1 USD				(409,231)		(409,231)		(255,145)			12,562		0002
BASOCZL78 0.6596 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/25/2015	08/22/2016		2,612,220	0.65964 GBP / (1 USD)				(133,509)		(133,509)		(63,555)			8,204		0002
BASOD34A0 (0.8738 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/12/2015	08/22/2016		5,500,000	(0.87381 EUR) / 1 USD				(1,708)		(1,708)		(242,475)			17,273		0002
BASOD34B8 (119.2704 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2015	08/22/2016		2,800,000	(119.27037 JPY)/1 USD				(184,252)		(184,252)		(187,581)			8,794		0002
BASOD39K3 (0.8693 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/14/2015	08/22/2016		3,000,000	(0.86926 EUR) / 1 USD				14,651		14,651		(131,537)			9,422		0002
BASODA273 0.9255 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2015	08/22/2016		5,192,571	0.92554 EUR / (1 USD)				308,337		308,337		243,139			16,308		0002
BASODA3R8 (0.9826 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2015	11/14/2016		9,582,961	(0.98260 CHF) / 1 USD				(356,475)		(356,475)		(376,750)			37,870		0002
BASODEVG3 (1.4126 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2015	11/23/2016		6,000,000	(1.41259 AUD) / 1 USD				(452,271)		(452,271)		(369,378)			24,174		0002
BASODL2B0 (0.9336 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/01/2015	08/22/2016		3,000,000	(0.93362 EUR) / 1 USD				(205,792)		(205,792)		(141,755)			9,422		0002
BASODM3K7 (0.9081 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/03/2015	08/22/2016		3,000,000	(0.90814 EUR) / 1 USD				(118,523)		(118,523)		(137,710)			9,422		0002
BASODM3M3 (121.6348 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	12/03/2015	08/22/2016		3,000,000	(121.63479 JPY)/1 USD				(260,643)		(260,643)		(205,092)			9,422		0002
BASODPH82 (1.5251 NZD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/09/2015	06/13/2016		1,400,000	(1.52506 NZD) / 1 USD				(76,971)		(76,971)		(29,118)			3,152		0002
BASODPH90 (1.5253 NZD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/09/2015	06/13/2016		2,622,354	(1.52534 NZD) / 1 USD				(144,690)		(144,690)		(54,552)			5,904		0002
BASOE0XX3 (120.2503 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/11/2015	08/22/2016		4,000,000	(120.25030 JPY)/1 USD				(298,158)		(298,158)		(270,245)			12,562		0002
BASOE18B7 1.4952 NZD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2015	06/13/2016		4,103,147	1.49521 NZD / (1 USD)				140,971		140,971		83,526			9,238		0002
BASOE8K10 (6.7854 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/07/2016	04/11/2016		1,399,682	(6.78542 CNH) / 1 USD				(70,778)		(70,778)		(70,778)			1,215		0002
BASOE9093 (1,207.16 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/08/2016	08/22/2016		1,000,000	(1207.16000 KRW)/1 USD				(57,980)		(57,980)		(57,980)			3,141		0002
BASOE90A0 (33.5 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/08/2016	04/12/2016		2,500,000	(33.50000 TWD) / 1 USD				(107,690)		(107,690)		(107,690)			2,266		0002
BASOE9S36 (6.7557 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2016	04/13/2016		281,117	(6.75572 CNH) / 1 USD				(12,906)		(12,906)		(12,906)			265		0002
BASOE9S51 (0.9942 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2016	04/13/2016		576,855	(0.99415 CHF) / 1 USD				(22,213)		(22,213)		(22,213)			544		0002
BASOEA7A0 (1,212.91 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2016	08/22/2016		1,500,000	(1212.91000 KRW)/1 USD				(94,511)		(94,511)		(94,511)			4,711		0002
BASOEA7D4 (33.679 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2016	04/12/2016		2,000,000	(33.67900 TWD) / 1 USD				(97,297)		(97,297)		(97,297)			1,813		0002
BASOEC9G1 (6.7441 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/15/2016	04/11/2016		44,960	(6.74412 CNH) / 1 USD				(1,986)		(1,986)		(1,986)			39		0002
BASOEFM46 117.5295 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/22/2016	08/22/2016		4,000,000	117.52948 JPY/(1 USD)				201,142		201,142		201,142			12,562		0002
BASOEFM95 0.9198 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2016	08/22/2016		2,500,000	0.91981 EUR / (1 USD)				132,070		132,070		132,070			7,851		0002
BASOEHEC3 (1,207.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2016	07/29/2016		602,899	(1207.50000 KRW)/1 USD				(35,373)		(35,373)		(35,373)			1,728		0002
BASOEJ5J4 (6.7508 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	08/01/2016		11,977,316	(6.75080 CNH) / 1 USD				(476,304)		(476,304)		(476,304)			34,764		0002
BASOEJUH0 120.3827 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2016	08/22/2016		5,000,000	120.38266 JPY/(1 USD)				378,597		378,597		378,597			15,703		0002
BASOEKAH9 (0.9151 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2016	05/16/2016		264,465	(0.91505 EUR) / 1 USD				(11,640)		(11,640)		(11,640)			469		0002

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOEKAJ5 (0.6951 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2016	05/16/2016		226,642	(0.69505 GBP) / 1 USD				197		197		197			402		0002
BASOEKAS5 (6.7253 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2016	05/16/2016		361,023	(6.72534 CNH) / 1 USD				(14,401)		(14,401)		(14,401)			641		0002
BASOENLD0 (1,214.25 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2016	07/29/2016		268,907	(1214.25000 KRW)/1 USD				(17,365)		(17,365)		(17,365)			771		0002
BASOEQSN4 (1.3952 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/11/2016	08/12/2016		2,300,000	(1.39516 CAD) / 1 USD				(180,738)		(180,738)		(180,738)			6,968		0002
BASOER6H9 (33.0274 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2016	04/12/2016		1,000,000	(33.02741 TWD) / 1 USD				(28,364)		(28,364)		(28,364)			907		0002
BASOESEE5 (1.4088 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/15/2016	11/23/2016		3,000,000	(1.40882 AUD) / 1 USD				(217,568)		(217,568)		(217,568)			12,087		0002
BASOETXU6 1,236 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2016	08/22/2016		1,941,926	1236.00000 KRW/(1 USD)				161,557		161,557		161,557			6,099		0002
BASOEVEM0 0.9014 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/22/2016	08/22/2016		3,000,000	0.90136 EUR / (1 USD)				95,310		95,310		95,310			9,422		0002
BASOEZ251 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		2,525,875	(0.70641 GBP) / 1 USD				(66,159)		(66,159)		(66,159)			21,573		0002
BASOEZ277 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		6,675,525	(0.70641 GBP) / 1 USD				(174,849)		(174,849)		(174,849)			57,014		0002
BASOF01Z2 (3.9875 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/03/2016	08/19/2016		1,500,000	(3.98745 BRL) / 1 USD				(123,108)		(123,108)		(123,108)			4,661		0002
BASOF0NB1 (3.8868 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2016	08/19/2016		2,000,000	(3.88680 BRL) / 1 USD				(109,642)		(109,642)		(109,642)			6,215		0002
BASOF0NJ4 (6.5542 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/04/2016	06/07/2016		170,031	(6.55418 CNH) / 1 USD				(2,110)		(2,110)		(2,110)			367		0002
BASOF2T54 (6.5541 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/10/2016	06/07/2016		235,425	(6.55410 CNH) / 1 USD				(2,919)		(2,919)		(2,919)			508		0002
BASOF35V1 (3.7586 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/11/2016	08/19/2016		3,000,000	(3.75864 BRL) / 1 USD				(60,375)		(60,375)		(60,375)			9,323		0002
BASOF4GJ4 (1.3356 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2016	08/12/2016		14,686,857	(1.33557 CAD) / 1 USD				(479,024)		(479,024)		(479,024)			44,494		0002
BASOF4GK1 (1.3362 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/16/2016	08/12/2016		9,136,515	(1.33615 CAD) / 1 USD				(302,083)		(302,083)		(302,083)			27,679		0002
BASOF4YP0 (0.9646 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/17/2016	06/07/2016		497,608	(0.96461 CHF) / 1 USD				(5,023)		(5,023)		(5,023)			1,074		0002
BASOF5LH9 (6.4947 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/18/2016	06/22/2016		150,400	(6.49472 CNH) / 1 USD				(366)		(366)		(366)			359		0002
BASOF7AU8 (3.7385 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/22/2016	08/19/2016		4,000,000	(3.73850 BRL) / 1 USD				(58,686)		(58,686)		(58,686)			12,431		0002
BASOF7AV6 (0.9618 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2016	11/14/2016		470,441	(0.96175 CHF) / 1 USD				(7,189)		(7,189)		(7,189)			1,859		0002
BASOFBLY9 (0.87645 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/31/2016	06/15/2016		383,290	(0.87645 EUR) / 1 USD				(365)		(365)		(365)			875		0002
1229999. Subtotal - Forwards - Hedging Other													(6,014,685)	XXX	(6,014,685)		(6,193,979)			636,546	XXX	XXX
BASOCY1U2 17.0639 MXN / (1 USD)	55404@AA2 - BASOCY1U2 17.0639 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (842587CH8)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2015	09/19/2016		9,000,000	17.06389 MXN / (1 USD)						(170,922)					30,891		
BASOCZ378 17.4687 MXN / (1 USD)	55404@AB0 - BASOCZ378 17.4687 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (893830BD0)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	09/19/2016		6,700,000	17.46870 MXN / (1 USD)						28,181					22,997		

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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 Quarter-end (b)
BASODEC41 17.157 MXN / (1 USD)	55404@AD6 - BASODEC41 17.157 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (12623EAH4)		Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/18/2015	09/19/2016		7,000,000	17.15695 MXN / (1 USD)						(95,611)					24,026		
BAS0EQLT8 0.9642 CHF / (1 USD)	PENDING - BAS0EQLT8 0.9642 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security - (032511BH9)		Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/11/2016	08/22/2016		3,000,000	0.96419 CHF / (1 USD)						40,358					9,422		
BAS0ESZ51 4.2625 BRL / (1 USD)	PENDING - BAS0ESZ51 4.2625 BRL / (1 USD) due 08/19/2016, CDS attached to Cash Security - (526057BU7)		Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/17/2016	08/19/2016		8,537,414	4.26250 BRL / (1 USD)						1,336,401					26,531		
BAS0ESZ69 4.253 BRL / (1 USD)	PENDING - BAS0ESZ69 4.253 BRL / (1 USD) due 08/19/2016, CDS attached to Cash Security - (74834LAW0, 526057BU7)		Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/17/2016	08/19/2016		13,764,251	4.25300 BRL / (1 USD)						1,924,389					42,775		
BAS0ETY50 15.962 ZAR / (1 USD)	PENDING - BAS0ETY50 15.962 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security - (845437BH4)		Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/19/2016	08/23/2016		10,953,260	15.96200 ZAR / (1 USD)						607,028					34,518		
BAS0EU7D0 18.637 MXN / (1 USD)	PENDING - BAS0EU7D0 18.637 MXN / (1 USD) due 09/19/2016, CDS attached to Cash Security - (745310AD4, 156700AW6)		Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/19/2016	09/19/2016		3,006,733	18.63700 MXN / (1 USD)						213,945					10,320		
BAS0EVDV1 18.6035 MXN / (1 USD)	PENDING - BAS0EVDV1 18.6035 MXN / (1 USD) due 09/19/2016, CDS attached to Cash Security - (156700AW6)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	02/19/2016	09/19/2016		5,624,080	18.60350 MXN / (1 USD)						389,386					19,304		
BAS0EVDY5 15.9635 ZAR / (1 USD)	PENDING - BAS0EVDY5 15.9635 ZAR / (1 USD) due 08/23/2016, CDS attached to Cash Security - (91911XAQ7, 745310AD4, 156700AW6)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	02/19/2016	08/23/2016		5,362,546	15.96350 ZAR / (1 USD)						297,722					16,900		
1239999. Subtotal - Forwards - Replication															XXX	4,570,877					237,683	XXX	XXX
1269999. Subtotal - Forwards														(6,014,685)	XXX	(1,443,808)		(6,193,979)			874,229	XXX	XXX
1399999. Subtotal - Hedging Effective															XXX							XXX	XXX
1409999. Subtotal - Hedging Other											(603,455)	2,710,479	(628,687)	(8,590,060)	XXX	(8,590,060)	(3,201,139)	(6,193,979)	(68,867)		636,546	XXX	XXX
1419999. Subtotal - Replication											545,338		165,103	159,138	XXX	5,437,515			(24,481)		75,237,683	XXX	XXX
1429999. Subtotal - Income Generation															XXX							XXX	XXX
1439999. Subtotal - Other															XXX							XXX	XXX
1449999 - Totals											(58,117)	2,710,479	(463,584)	(8,430,922)	XXX	(3,152,545)	(3,201,139)	(6,193,979)	(93,347)		75,874,229	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM6	20	1,000	FUTURE S&P500 EMINI JUN 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2016	CME	03/16/2016	2,006.1000	2,051.5000	(3,700)		45,400				45,400	104,500	100/100	50
FAM6	116	11,600	FUTURE S&P MID 400 EMINI JUN 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2016	CME	03/16/2016	1,386.3000	1,441.2000	4,640		636,840				636,840	854,920	100/100	100
MFSM6	232	11,600	FUTURE EMINI MSCI EAFE INDEX JUN 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2016	ICE	03/16/2016	1,611.4000	1,625.5000	(198,360)		163,560				163,560	905,960	100/100	50
RTAM6	299	29,900	FUTURE RUSSELL 2000 EMINI ICE JUN 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2016	ICE	03/16/2016	1,060.3000	1,109.6000	77,740		1,474,070				1,474,070	1,776,060	100/100	100
SPM6	146	36,500	FUTURE S&P 500 JUN 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2016	CME	03/16/2016	2,006.2000	2,051.5000	(135,050)		1,653,450				1,653,450	2,167,188	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												(254,730)		3,973,320				3,973,320	5,808,628	XXX	XXX
1329999. Subtotal - Long Futures												(254,730)		3,973,320				3,973,320	5,808,628	XXX	XXX
ESM6	999	49,950	FUTURE S&P500 EMINI JUN 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/17/2016	CME	03/30/2016	2,006.9600	2,051.5000	185,206					(2,224,615)	(2,224,615)	5,219,775	0001	50
1349999. Subtotal - Short Futures - Hedging Other												185,206					(2,224,615)	(2,224,615)	5,219,775	XXX	XXX
1389999. Subtotal - Short Futures												185,206					(2,224,615)	(2,224,615)	5,219,775	XXX	XXX
1399999. Subtotal - Hedging Effective												(254,730)		3,973,320				3,973,320	5,808,628	XXX	XXX
1409999. Subtotal - Hedging Other												185,206					(2,224,615)	(2,224,615)	5,219,775	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(69,524)		3,973,320			(2,224,615)	1,748,705	11,028,403	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	7,450,000	(3,750,000)	3,700,000
Total Net Cash Deposits	7,450,000	(3,750,000)	3,700,000

(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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	7,673,320		7,673,320	267,586	(337,110)	267,586	11,028,403	11,028,403
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y			(3,273)		19,485		19,485	10,000,000	9,996,727
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		55,083	(611,736)		388,980	(595,782)		20,004,711	19,448,059
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y			(244,108)			(244,108)			
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	312,881	818,936	(462,623)	43,433	828,416	(462,623)	52,913	5,000,000	5,000,000
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		2,254	(135,127)		2,254	(135,127)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y		861,601	(5,851,281)		2,551,595	(5,851,281)		40,454,633	35,464,953
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y			(791,226)			(791,226)			
HSBC 1IE8VN30JCEQV1H4R804	Y	Y			(426,314)		687,108	(426,314)	260,794	51,032	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y		932,985	(2,452,645)		3,718,704	(2,719,178)	999,527	357,095	
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y		30,285	(9,224)	21,061	30,285	(9,224)	21,061		
0299999. Total NAIC 1 Designation			312,881	2,701,145	(10,987,555)	64,494	8,226,829	(11,234,862)	1,353,780	75,867,471	69,909,739
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y		197	(144,709)		197	(144,709)		6,758	
0399999. Total NAIC 2 Designation				197	(144,709)		197	(144,709)		6,758	
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Gross Totals			312,881	10,374,662	(11,132,264)	7,737,814	8,494,612	(11,716,680)	1,621,365	86,902,631	80,938,141
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				10,374,662	(11,132,264)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	476,829	470,000	468,119	11/30/2018	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Treasury	912828-RT-9	TREASURY NOTE	2,668,217	2,630,000	2,619,476	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (ICE, CME)		Cash		CASH	3,700,000	3,700,000	3,700,000		I
0199999 - Total					6,845,046	6,800,000	6,787,596	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)
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH	312,780	312,881	XXX		V
0299999 - Total					312,780	312,881	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		24,769,310	24,769,310	04/01/2016
9099999. Total - Cash (Schedule E Part 1 type)				24,769,310	24,769,310	XXX
9999999 - Totals				24,769,310	24,769,310	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 2,895,610 Book/Adjusted Carrying Value $ 2,895,610
2. Average balance for the year to date Fair Value $ 21,631,891 Book/Adjusted Carrying Value $ 21,631,891
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 24,769,310 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			341,902	341,902	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			3,141,410	3,141,410	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,052	5,052	
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			16,661,222	16,661,222	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,149,585	20,149,585	XXX
00282C-D4-1	ABBOTT LABORATORIES			3,599,910	3,599,850	04/04/2016
00915S-DF-6	AIR PRODUCTS AND CHEMICALS INC			6,698,968	6,698,920	04/15/2016
03209L-D1-1	AMPHENOL CORPORATION			5,999,928	6,000,000	04/01/2016
04956L-D4-8	ATMOS ENERGY CORP			999,954	999,950	04/04/2016
04956L-D7-1	ATMOS ENERGY CORP			1,174,904	1,174,869	04/07/2016
04956L-DS-5	ATMOS ENERGY CORP			999,663	999,507	04/26/2016
06738L-D4-8	C.R. BARD INC.			2,539,883	2,539,884	04/04/2016
07177T-D6-2	BAXALTA INCORPORATED			4,999,630	4,999,271	04/06/2016
0718A2-D5-7	BAXTER INTERNATIONAL INC.			9,284,424	9,284,247	04/05/2016
20911L-DC-0	CONSOLIDATED EDISON COMPANY OF NEW			4,999,280	4,999,022	04/12/2016
22404A-DC-4	COX ENTERPRISES			3,999,384	3,999,144	04/12/2016
24423H-D6-5	JOHN DEERE LTD			11,799,445	11,799,312	04/06/2016
26244H-D1-8	DUKE ENERGY CORP			1,744,979	1,745,000	04/01/2016
26244H-D4-2	DUKE ENERGY CORP			5,144,748	5,144,683	04/04/2016
28504G-DN-3	ELECTRICITE DE FRANCE			4,999,385	4,998,542	04/22/2016
34108A-D5-3	FLORIDA POWER AND LIGHT CO			12,699,263	12,699,224	04/05/2016
45856W-DE-6	INTERCONTINENTAL EXCHANGE INC			27,189,702	27,195,384	04/14/2016
50559C-D4-2	LACLEDE GAS CO			2,279,888	2,279,858	04/04/2016
57576J-D7-4	MASSACHUSETTS MUTUAL LIFE INSURANC			4,999,690	4,999,667	04/07/2016
57576J-D8-2	MASSACHUSETTS MUTUAL LIFE INSURANC			5,999,568	5,999,522	04/08/2016
58507A-D5-9	MEDTRONIC GLOBAL HOLDINGS SCA			5,549,678	5,549,603	04/05/2016
63866A-DR-6	NATIONWIDE LIFE INSURANCE COMPANY			9,997,260	9,996,693	04/25/2016
63866A-DT-2	NATIONWIDE LIFE INSURANCE COMPANY			3,748,883	3,748,727	04/27/2016
6698M4-E3-2	NOVARTIS FINANCE CORP			2,998,845	2,998,880	05/03/2016
72018T-D1-0	PIEDMONT NATURAL GAS COMPANY INC.			13,199,881	13,200,000	04/01/2016
72018T-D6-9	PIEDMONT NATURAL GAS COMPANY INC.			9,999,420	9,999,292	04/06/2016
72018T-DD-4	PIEDMONT NATURAL GAS COMPANY INC.			3,499,355	3,499,405	04/13/2016
75120P-D1-6	RALPH LAUREN CORP			17,499,843	17,500,000	04/01/2016
7562E0-D1-1	RECKITT BENCKISER TSY			8,949,919	8,950,000	04/01/2016
79744J-DE-0	SAN DIEGO GAS AND ELECTRIC CO			3,499,500	3,499,457	04/14/2016
85462C-D1-0	STANLEY WORKS			399,996	400,000	04/01/2016
90212H-DD-6	TYCO ELECTRONICS GRP			13,597,715	13,596,781	04/13/2016
91058T-D4-5	UNITEDHEALTH GROUP INC			1,954,910	1,954,899	04/04/2016
91058T-DJ-2	UNITEDHEALTH GROUP INC			3,924,117	3,923,777	04/18/2016
91302C-D6-1	UNITED TECH CORP			2,999,778	2,999,763	04/06/2016
91820L-DD-9	VF CORPORATION			6,698,948	6,698,526	04/13/2016
92780J-D7-3	VIRGINIA ELECTRIC AND POWER COMPAN			999,918	999,890	04/07/2016
92780J-DM-0	VIRGINIA ELECTRIC AND POWER COMPAN			9,272,514	9,271,445	04/21/2016
00915S-DC-3	AIR PRODUCTS AND CHEMICALS INC			999,879	999,875	04/12/2016
03209L-DB-9	AMPHENOL CORPORATION			2,699,619	2,699,475	04/11/2016
04956L-DK-2	ATMOS ENERGY CORP			999,761	999,620	04/19/2016
1436P0-D7-9	CARNIVAL CORP			955,917	955,896	04/07/2016
24423M-DD-9	JOHN DEERE FINANCIAL LTD			5,399,363	5,399,262	04/13/2016
3016E2-D5-9	EXELON GENERATION CO LLC			488,970	488,951	04/05/2016
83700E-DD-7	SOUTH CAROLINA ELECTRIC & GAS COMP			499,916	499,867	04/13/2016
92780J-DJ-7	VIRGINIA ELECTRIC AND POWER COMPAN			1,154,740	1,154,651	04/18/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				254,141,243	254,140,586	XXX
9999999 - Totals				274,290,828	274,290,171	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 3,441,911 Book/Adjusted Carrying Value $ 3,447,969
2. Average balance for the year to date Fair Value $ 277,094,725 Book/Adjusted Carrying Value $ 277,088,187

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received	Amount of Interest Accrued	6	7	8	
Depository		Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America N.A.	New York, New York					(792,472,066)	(769,056,032)	(766,599,467)	XXX
Bank of Montreal	Toronto, Canada		2.700	559		70,796	48,180		XXX
Bank of New York Mellon	New York, New York		0.010	410	167	21,166,712	17,863,305	27,179,153	XXX
Bank of Oklahoma	Tulsa, Oklahoma					484,675	136,600	909,453	XXX
Citibank N.A.	New York, New York					105,826,746	106,006,209	112,104,040	XXX
Fifth Third Bank	Cincinnati, Ohio					2,885,536	2,691,445	1,556,272	XXX
First Hawaiian Bank	Honolulu, Hawaii					518,395	434,750	458,425	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					993,145	640,973	2,157,260	XXX
Branch Banking and Trust Co.	Richmond, Virginia					24,901,307	25,842,964	18,454,581	XXX
Capital One N.A.	New Orleans, Louisiana					14,665,267	14,547,696	6,320,626	XXX
Huntington National Bank	Columbus, Ohio					1,650,235	1,317,707	1,444,460	XXX
JP Morgan Chase Bank N.A.	New York, New York		0.080	15	7	125,865,513	105,217,990	14,141,524	XXX
KeyBank National Association	Cleveland, Ohio					18,571,054	18,134,190	23,797,564	XXX
HSBC Bank USA	Buffalo, New York					137,907	1,839,500	52,906	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					1,148,502	1,308,702	1,482,744	XXX
Regions Bank	Birmingham, Alabama					1,529,235	2,909,779	2,693,895	XXX
US Bank N.A.	St. Paul, Minnesota					3,689,688	3,259,146	1,548,619	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(76,944,810)	(88,395,051)	(64,071,790)	XXX
Northrim Bank	Anchorage, Alaska		0.200	134	135	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,119	310	(545,045,454)	(554,985,236)	(616,103,027)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,119	310	(545,045,454)	(554,985,236)	(616,103,027)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,119	310	(545,045,454)	(554,985,236)	(616,103,027)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		03/30/2016		04/28/2016	85,490,638		347
TREASURY BILL		03/23/2016		05/26/2016	31,572,647		1,797
TREASURY BILL		03/23/2016		04/21/2016	49,132,738		2,905
TREASURY BILL		03/30/2016		05/19/2016	38,991,940		168
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					205,187,963		5,216
0599999. Total - U.S. Government Bonds					205,187,963		5,216
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		03/28/2016		04/06/2016	15,999,178		658
ABBOTT LABORATORIES		03/30/2016		04/04/2016	3,599,850		50
ABBVIE INC		03/24/2016		04/05/2016	9,499,430		1,140
AIR PRODUCTS AND CHEMICALS INC		03/09/2016		04/12/2016	999,875		262
AIR PRODUCTS AND CHEMICALS INC		03/14/2016		04/15/2016	6,698,920		1,515
AIRGAS INC		03/31/2016		04/14/2016	8,997,888		163
AMPHENOL CORPORATION		03/23/2016		04/01/2016	6,000,000		1,020
AMPHENOL CORPORATION		03/29/2016		04/11/2016	2,699,475		158
ARCHER DANIELS MIDLAND		03/31/2016		04/01/2016	500,000		5
ASTRAZENECA PLC		03/31/2016		04/01/2016	18,000,000		250
ATMOS ENERGY CORP		03/31/2016		04/04/2016	999,950		17
ATMOS ENERGY CORP		03/23/2016		04/07/2016	3,344,626		560
ATMOS ENERGY CORP		03/30/2016		04/19/2016	999,620		42
ATMOS ENERGY CORP		03/22/2016		04/26/2016	999,507		197
BMW US CAPITAL LLC		03/11/2016		04/14/2016	12,533,189		2,925
BMW US CAPITAL LLC		03/29/2016		04/28/2016	34,989,500		1,167
C.R. BARD INC.		03/23/2016		04/01/2016	5,680,000		753
C.R. BARD INC.		03/28/2016		04/04/2016	2,539,884		155
BAXALTA INCORPORATED		03/30/2016		04/06/2016	4,999,271		292
BAXTER INTERNATIONAL INC.		03/22/2016		04/05/2016	22,868,145		4,638
BEMIS COMPANY INC.		03/21/2016		04/01/2016	9,000,000		1,870
CANADIAN NATIONAL RAILWAY COMPANY		03/24/2016		04/07/2016	9,999,333		889
CANADIAN NATIONAL RAILWAY COMPANY		03/28/2016		04/19/2016	9,998,000		444
CARGILL GLOBAL FUNDING PLC		03/28/2016		04/04/2016	9,999,692		411
CARGILL INC		03/31/2016		04/01/2016	20,000,000		189
CARNIVAL CORP		03/31/2016		04/07/2016	955,896		17
CATERPILLAR FINANCIAL SERVICES COR		02/09/2016		04/04/2016	22,039,210		13,426
CONSOLIDATED EDISON COMPANY OF NEW		03/21/2016		04/06/2016	10,999,129		1,916
CONSOLIDATED EDISON COMPANY OF NEW		03/29/2016		04/12/2016	4,999,022		267
COX ENTERPRISES		03/29/2016		04/12/2016	31,793,198		1,855
DTE ELECTRIC CO		03/31/2016		04/20/2016	22,993,931		319
DANAHER CORPORATION		03/29/2016		04/05/2016	31,498,670		998
JOHN DEERE LTD		03/07/2016		04/06/2016	11,799,312		3,442
JOHN DEERE FINANCIAL LTD		03/11/2016		04/13/2016	9,398,715		2,248
DUKE ENERGY CORP		03/18/2016		04/01/2016	11,530,000		3,363
DUKE ENERGY CORP		03/21/2016		04/04/2016	19,377,805		4,382
ELECTRICITE DE FRANCE		03/22/2016		04/22/2016	4,998,542		694
ENGIE SA		03/16/2016		04/19/2016	15,995,600		3,911
EVERSOURCE ENERGY		03/31/2016		04/12/2016	30,144,196		528
EXELON GENERATION CO LLC		03/24/2016		04/05/2016	488,951		98
FLORIDA POWER AND LIGHT CO		03/28/2016		04/05/2016	12,699,224		776
GLAXOSMITHKLINE FINANCE PLC		03/30/2016		04/29/2016	9,997,044		211
HASBRO INC		03/31/2016		04/01/2016	5,000,000		69
INTERCONTINENTAL EXCHANGE INC		03/16/2016		04/14/2016	31,194,705		6,517
KROGER CO. (THE)		03/30/2016		04/06/2016	24,997,882		847
LACLEDE GAS CO		03/21/2016		04/04/2016	2,279,858		523
LACLEDE GAS CO		03/30/2016		04/05/2016	14,098,982		509
MASSACHUSETTS MUTUAL LIFE INSURANC		03/07/2016		04/07/2016	4,999,667		1,389
MASSACHUSETTS MUTUAL LIFE INSURANC		03/08/2016		04/08/2016	5,999,522		1,640
MASSACHUSETTS MUTUAL LIFE INSURANC		03/21/2016		04/19/2016	12,597,480		1,540
MEDTRONIC GLOBAL HOLDINGS SCA		03/08/2016		04/05/2016	12,634,107		5,873
MOHAWK INDUSTRIES INC		03/21/2016		04/04/2016	1,999,880		440
NATIONAL RURAL UTILITIES COOP FINA		03/30/2016		04/15/2016	9,698,642		194
NATIONWIDE LIFE INSURANCE COMPANY		03/24/2016		04/25/2016	9,996,693		1,102

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NATIONWIDE LIFE INSURANCE COMPANY		03/28/2016		04/27/2016	3,748,727		196
NOVARTIS FINANCE CORP		03/31/2016		05/03/2016	2,998,880		35
OGLETHORPE POWER CORP		03/29/2016		04/22/2016	9,443,080		417
PPL CAPITAL FUNDING INC		03/21/2016		04/04/2016	7,109,585		1,521
PPL ELECTRIC UTILITIES CORPORATION		03/24/2016		04/07/2016	9,998,817		1,578
PIEDMONT NATURAL GAS COMPANY INC.		03/18/2016		04/01/2016	13,200,000		2,823
PIEDMONT NATURAL GAS COMPANY INC.		03/28/2016		04/05/2016	9,269,434		567
PIEDMONT NATURAL GAS COMPANY INC.		03/23/2016		04/06/2016	9,999,292		1,275
PIEDMONT NATURAL GAS COMPANY INC.		03/31/2016		04/13/2016	3,499,405		50
RALPH LAUREN CORP		03/10/2016		04/01/2016	27,185,000		6,977
RECKITT BENCKISER TSY		03/01/2016		04/01/2016	8,950,000		3,160
ROCHE HOLDINGS INC		03/31/2016		04/01/2016	17,500,000		146
SAN DIEGO GAS AND ELECTRIC CO		03/18/2016		04/14/2016	3,499,457		585
CHARLES SCHWAB CORPORATION (THE)		03/31/2016		04/01/2016	50,000,000		486
SHERWIN-WILLIAMS COMPANY (THE)		03/31/2016		04/11/2016	5,899,148		85
SOUTH CAROLINA ELECTRIC & GAS COMP		03/30/2016		04/13/2016	499,867		22
STANLEY WORKS		03/18/2016		04/01/2016	400,000		89
STARWOOD HOTELS & RESORT		03/29/2016		04/11/2016	19,996,111		1,167
SYNGENTA WILMINGTON INC		02/24/2016		05/16/2016	499,125		681
TYCO ELECTRONICS GRP		03/30/2016		04/12/2016	2,999,349		118
TYCO ELECTRONICS GRP		03/30/2016		04/13/2016	13,596,781		536
UNION ELECTRIC CO		03/31/2016		04/01/2016	15,300,000		234
UNITEDHEALTH GROUP INC		03/21/2016		04/04/2016	1,954,899		370
UNITEDHEALTH GROUP INC		03/22/2016		04/18/2016	3,923,777		720
UNITED TECH CORP		03/30/2016		04/06/2016	2,999,763		95
VF CORPORATION		03/10/2016		04/13/2016	6,698,526		2,702
VIRGINIA ELECTRIC AND POWER COMPAN		03/15/2016		04/07/2016	999,890		312
VIRGINIA ELECTRIC AND POWER COMPAN		03/14/2016		04/18/2016	1,154,651		370
VIRGINIA ELECTRIC AND POWER COMPAN		03/24/2016		04/21/2016	9,271,445		1,422
VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2016		04/28/2016	12,863,147		1,015
WHIRLPOOL CORP		03/22/2016		04/04/2016	18,498,952		3,494
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					903,108,299		112,109
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					903,108,299		112,109
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,108,296,262		117,325
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					1,108,296,262		117,325
8699999 - Total Cash Equivalents					1,108,296,262		117,325