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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

Statutory Statement Contact Cynthia Quadros (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	MARY JANE FORTIN	Chief Financial Officer	MARIO IMBARRATO
Secretary	ANGELA KAY FONTANA	Actuary	THERESA MARY RESNICK

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

MARY JANE FORTIN President	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

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

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	18,024,179,685		18,024,179,685	18,506,605,409
2.	Stocks:				
	2.1 Preferred stocks	17,847,435		17,847,435	25,033,179
	2.2 Common stocks	1,647,406,221	19,948,587	1,627,457,634	1,839,664,391
3.	Mortgage loans on real estate:				
	3.1 First liens	3,069,502,378		3,069,502,378	3,082,734,036
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ 33,550,000 encumbrances)	96,155,723		96,155,723	60,706,884
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (14,974,061)), cash equivalents ($ 1,137,900,256) and short-term investments ($ 106,147,326)	1,229,073,521		1,229,073,521	717,811,573
6.	Contract loans (including $ ..... premium notes)	556,867,310	1,452,293	555,415,017	560,176,864
7.	Derivatives	46,156,250		46,156,250	50,745,589
8.	Other invested assets	3,175,896,893	3,838,132	3,172,058,761	3,077,214,804
9.	Receivables for securities	101,773,278		101,773,278	20,929,721
10.	Securities lending reinvested collateral assets	9,365,050		9,365,050	13,138,476
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,974,223,745	25,239,012	27,948,984,733	27,954,760,926
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	210,077,165		210,077,165	214,385,117
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,487,123		7,487,123	(3,419,742)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	289,423,313		289,423,313	307,268,711
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,421,110	771,412	16,649,698	15,747,898
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	7,956,661		7,956,661	34,703,375
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	24,016,727		24,016,727	13,858,477
18.2	Net deferred tax asset	216,596,898		216,596,898	233,026,516
19.	Guaranty funds receivable or on deposit	12,567,772		12,567,772	12,825,787
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	10,457,918		10,457,918	9,974,151
24.	Health care ($ .....) and other amounts receivable	1,568,160	1,568,160		
25.	Aggregate write-ins for other than invested assets	289,428,742	255,350,031	34,078,711	44,360,316
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,061,225,334	282,928,615	28,778,296,719	28,837,491,532
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,468,052,979		3,468,052,979	3,510,650,390
28.	Total (Lines 26 and 27)	32,529,278,313	282,928,615	32,246,349,698	32,348,141,922
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	30,181,553		30,181,553	40,802,130
2502.	Prepaid expenses	9,373,136	7,939,320	1,433,816	417,236
2503.	Collateral and related receivables	1,336,690		1,336,690	2,153,995
2598.	Summary of remaining write-ins for Line 25 from overflow page	248,537,363	247,410,711	1,126,652	986,956
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	289,428,742	255,350,031	34,078,711	44,360,316

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 21,665,390,082 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	21,665,390,082	21,822,779,272
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	103,237,675	104,229,550
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,572,551,341	2,603,514,495
4.	Contract claims:		
	4.1 Life	90,335,259	102,610,312
	4.2 Accident and health	12,948,496	13,481,928
5.	Policyholders' dividends $ 995 and coupons $ ..... due and unpaid	995	1,004
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	5,647	5,734
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	138,078	129,516
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,149,396 accident and health premiums	3,665,085	3,204,589
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 6,737,438 assumed and $ ..... ceded	6,737,438	6,488,825
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,742,218 , accident and health $ 1,222,280 and deposit-type contract funds $	7,964,498	10,547,034
11.	Commissions and expense allowances payable on reinsurance assumed	6,824,566	5,346,698
12.	General expenses due or accrued	8,209,415	10,439,940
13.	Transfers to Separate Accounts due or accrued (net) (including $ (19,384,799) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(17,365,464)	(28,306,108)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	19,277,213	20,306,250
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	395,514	320,025
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ ..... agents' credit balances	10,445	10,586
19.	Remittances and items not allocated	7,763,435	1,798,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	687,204,923	657,136,356
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	47,493,035	60,227,756
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	13,777,776	5,443,417
	24.09 Payable for securities	117,338,139	20,534,054
	24.10 Payable for securities lending	451,514,308	439,258,234
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	107,730,190	109,273,889
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,913,148,089	25,968,782,253
27.	From Separate Accounts Statement	3,468,052,979	3,510,650,390
28.	Total liabilities (Lines 26 and 27)	29,381,201,068	29,479,432,643
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	972,235,713	975,796,362
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	2,859,746,030	2,863,306,679
38.	Totals of Lines 29, 30 and 37	2,865,148,630	2,868,709,279
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,246,349,698	32,348,141,922
	DETAILS OF WRITE-INS		
2501.	Commitment to invest in limited partnership - letter of credit	39,553,969	39,553,969
2502.	Reserve for uncashed checks	30,217,358	29,889,207
2503.	Deposit-type fund suspense	23,522,951	23,586,121
2598.	Summary of remaining write-ins for Line 25 from overflow page	14,435,912	16,244,592
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	107,730,190	109,273,889
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	296,744,762	322,752,421	773,155,082
2.	Considerations for supplementary contracts with life contingencies	50,486		(21,333)
3.	Net investment income	269,845,582	344,651,099	1,342,330,255
4.	Amortization of Interest Maintenance Reserve (IMR)	4,423,289	6,512,924	22,032,893
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	11,471,412	11,650,844	47,841,666
7.	Reserve adjustments on reinsurance ceded	(121,043,568)	(185,584,457)	(666,529,658)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,834,946	8,933,285	35,613,619
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	5,612,715	27,820,541	55,146,422
9.	Totals (Lines 1 to 8.3)	475,939,624	536,736,658	1,609,568,946
10.	Death benefits	156,547,429	168,439,604	633,443,052
11.	Matured endowments (excluding guaranteed annual pure endowments)	321,924	439,167	2,700,758
12.	Annuity benefits	249,358,815	255,833,025	997,507,641
13.	Disability benefits and benefits under accident and health contracts	10,423,976	11,101,546	45,405,317
14.	Coupons, guaranteed annual pure endowments and similar benefits	42,483	34,266	220,044
15.	Surrender benefits and withdrawals for life contracts	180,399,022	232,257,205	978,966,331
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	32,591,328	34,835,822	137,334,988
18.	Payments on supplementary contracts with life contingencies	49,920	49,480	133,840
19.	Increase in aggregate reserves for life and accident and health contracts	(158,381,064)	(175,133,780)	(1,017,912,591)
20.	Totals (Lines 10 to 19)	471,353,833	527,856,334	1,777,799,382
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,176,231	8,417,200	29,145,377
22.	Commissions and expense allowances on reinsurance assumed	24,194,663	36,996,606	116,460,331
23.	General insurance expenses	40,659,892	69,392,679	232,396,895
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,703,329	6,710,613	21,728,068
25.	Increase in loading on deferred and uncollected premiums	708,827	11,353,457	6,402,346
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(127,049,152)	(194,822,933)	(686,452,853)
27.	Aggregate write-ins for deductions	(2,117)	991	(20,699,544)
28.	Totals (Lines 20 to 27)	421,745,506	465,904,946	1,476,780,001
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	54,194,118	70,831,712	132,788,945
30.	Dividends to policyholders	1,635	4,370	5,904
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	54,192,483	70,827,342	132,783,041
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	10,899,211	16,576,138	(21,614,146)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	43,293,272	54,251,204	154,397,187
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (16,960,401) (excluding taxes of $ (3,987,305) transferred to the IMR)	(3,792,930)	(2,780,474)	(138,528,869)
35.	Net income (Line 33 plus Line 34)	39,500,342	51,470,730	15,868,318
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,868,709,279	2,712,255,289	2,712,255,289
37.	Net income (Line 35)	39,500,342	51,470,730	15,868,318
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,771,368	(9,569,522)	25,320,594	(26,633,828)
39.	Change in net unrealized foreign exchange capital gain (loss)	10,179,221	(24,393,060)	(28,836,069)
40.	Change in net deferred income tax	(9,655,152)	33,001,026	72,555,583
41.	Change in nonadmitted assets	(3,946,971)	2,717,601	178,392,880
42.	Change in liability for reinsurance in unauthorized and certified companies		32,198	32,198
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(30,068,567)	(15,879,262)	45,074,908
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(3,560,649)	72,269,827	156,453,989
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,865,148,630	2,784,525,116	2,868,709,279
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance	5,232,450	27,580,794	54,325,115
08.302.	Fund manager fees	379,140	240,908	849,650
08.303.	Allocated share of gain (loss) on sale of fixed assets	1,125	(1,254)	(25,533)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		93	(2,810)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,612,715	27,820,541	55,146,422
2701.	Fines and penalties	5,979	991	9,360
2702.	Net change in discontinued operations liability	(8,096)		
2703.	Transfer of IMR due to reinsurance agreement			(20,708,904)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,117)	991	(20,699,544)
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	303,485,449	317,136,816	1,259,717,578
2. Net investment income	273,272,260	342,615,168	1,378,566,704
3. Miscellaneous income	52,665,787	93,599,892	153,378,235
4. Total (Lines 1 to 3)	629,423,496	753,351,876	2,791,662,517
5. Benefit and loss related payments	732,325,290	854,944,878	3,343,897,433
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(137,989,796)	(197,496,446)	(653,016,708)
7. Commissions, expenses paid and aggregate write-ins for deductions	80,838,213	117,336,091	395,089,707
8. Dividends paid to policyholders	1,731	1,004	5,309
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	244,346	70,126,472	167,995,725
10. Total (Lines 5 through 9)	675,419,784	844,911,999	3,253,971,467
11. Net cash from operations (Line 4 minus Line 10)	(45,996,288)	(91,560,123)	(462,308,950)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,221,809,624	2,256,419,865	9,071,875,200
12.2 Stocks	376,471,888	217,759,645	678,079,745
12.3 Mortgage loans	58,149,624	56,342,347	402,559,538
12.4 Real estate			
12.5 Other invested assets	65,695,378	109,771,090	502,567,964
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(72,144)	(206,621)	189,182
12.7 Miscellaneous proceeds	19,340,241		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,741,394,611	2,640,086,326	10,655,271,629
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,730,653,244	1,859,176,032	7,439,182,549
13.2 Stocks	210,829,840	250,704,057	1,265,116,305
13.3 Mortgage loans	44,000,000	141,327,115	455,321,150
13.4 Real estate	36,166,335	67,672	32,557,782
13.5 Other invested assets	132,367,699	166,368,368	622,555,518
13.6 Miscellaneous applications		23,285,729	15,039,399
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,154,017,118	2,440,928,973	9,829,772,703
14. Net increase (or decrease) in contract loans and premium notes	(4,757,046)	(1,703,019)	4,504,860
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	592,134,539	200,860,372	820,994,066
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(63,026,897)	(70,096,957)	(301,458,821)
16.5 Dividends to stockholders			16,402,896
16.6 Other cash provided (applied)	28,150,594	(33,148,045)	(18,369,985)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(34,876,303)	(103,245,002)	(336,231,702)
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)	511,261,948	6,055,247	22,453,415
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	717,811,573	695,358,158	695,358,158
19.2 End of period (Line 18 plus Line 19.1)	1,229,073,521	701,413,406	717,811,573

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

20.0001. Portfolio investments exchanged	43,346,125		439,541,238
20.0002. Investment in a subsidiary written off as result of merger	22,039,917		
20.0003. Net assets transferred from a subsidiary as result of merger	10,734,109		
20.0004. Reinvestment of non-cash distributions from other invested assets	9,130,294		12,572,334
20.0005. Bonds transferred to limited partnerships as contribution	1,607,500		
20.0006. Dividends received	1,073,162		5,901,722
20.0007. Decrease in commitment on low income housing investments	27,726		38,634
20.0008. Real estate expenses capitalized	25,732		322,890
20.0009. Bonds transferred to an affiliate through reinsurance			368,434,437
20.0010. Dividends to parent in the form of non-cash invested assets			83,597,104

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

20.0011. Mortgage loans transferred to an affiliate through reinsurance			78,639,403
20.0012. Contract loans transferred to an affiliate through reinsurance			42,825,088
20.0013. Commitment to invest in limited partnership - letter of credit			39,553,969
20.0014. Single LLC investment reclassed to real estate			2,000,000
20.0015. Proceeds from bonds sold, matured or repaid		32,799,073	
20.0016. Cost of bonds acquired		31,190,431	
20.0017. Cost of equities acquired		7,454,810	
20.0018. Proceeds from equities sold, matured or repaid		5,782,728	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	85,490,638	89,843,958	389,328,353
3.	Ordinary individual annuities	9,387,130	12,904,517	45,530,051
4.	Credit life (group and individual)			
5.	Group life insurance	7,788,052	8,244,735	27,366,937
6.	Group annuities	2,196,752	2,009,554	8,680,221
7.	A & H - group	5,351,967	5,860,154	21,242,745
8.	A & H - credit (group and individual)			
9.	A & H - other	407,895	448,166	1,576,311
10.	Aggregate of all other lines of business			
11.	Subtotal	110,622,434	119,311,084	493,724,617
12.	Deposit-type contracts			
13.	Total	110,622,434	119,311,084	493,724,617
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2015 Annual Statement notes: 1(B), 2-4, 5(B, C, F-H, K), 6-8, 9(A-C, E-G), 10, 11(A), 12(B-I), 13-15, 16-Off-balance sheet financial instruments, 17(A), 18, 19, 21(A, B, D-H), 23, 24(A-D) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, 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 35, Columns 1 & 2)	Illinois	$ 40	$ 16
(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	$ 40	$ 16
Surplus				
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	Illinois	$ 2,865	$ 2,869
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 2,865	$ 2,869

C. Investments

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first three months of 2016 were 4.09% and 4.52%, respectively. The minimum and maximum lending rates for new mortgage loans in 2015 were 3.40% and 4.35%, respectively. All new mortgage loans were commercial.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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.

(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	$ -	$ -	$ -	$ -	$ -	$ -
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	2	-	2	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	48	4	46	26	1	32
d. Total 1st Quarter	$ 50	$ 4	$ 48	$ 26	$ 1	$ 32
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				17	-	17
g. Present value of cash flows expected to be collected is less than the amortized cost basis				41	1	43
h. Total 2nd Quarter				$ 58	$ 1	$ 60
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				24	-	24
k. Present value of cash flows expected to be collected is less than the amortized cost basis				58	5	53
l. Total 3rd Quarter				$ 82	$ 5	$ 77
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				5	-	5
o. Present value of cash flows expected to be collected is less than the amortized cost basis				53	2	52
p. Total 4th Quarter				$ 58	$ 2	$ 57
q. Annual Aggregate Total		$ 4			$ 9	

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05363WAA7	$ 4	$ 3	$ 1	$ 3	$ 3	03/31/2016
12549MAA2	$ 3	$ 3	-	$ 3	$ 2	03/31/2016
143108AA6	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
2254586G8	$ 3	$ 3	-	$ 3	$ 3	03/31/2016
36185MBN1	$ 1	$ 1	-	$ 1	$ 2	03/31/2016
46629GAM0	$ 5	$ 4	1	$ 4	$ 2	03/31/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 3	03/31/2016
60687UAK3	$ 4	$ 4	-	$ 4	$ 11	03/31/2016
64090AAG9	$ -	$ -	-	$ -	$ -	03/31/2016
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2016
76200RAV0	$ 7	$ 7	-	$ 7	$ 8	03/31/2016
82842RAJ9	$ 3	$ 2	1	$ 2	$ -	03/31/2016
86176Y201	$ 4	$ 3	1	$ 3	$ 2	03/31/2016
86176YAH5	$ 1	$ 1	-	$ 1	$ -	03/31/2016
Total			$ 4			
60687UAK3	$ 4	$ 4	$ -	$ 4	$ 10	03/31/2015
65536VAD9	$ 11	$ 10	1	$ 10	$ 11	03/31/2015
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2015
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
86176Y20 1	$ 5	$ 5	-	$ 5	$ 5	03/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 4	06/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
60687UAK3	$ 5	$ 5	-	$ 5	$ 10	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
70556MAA0	$ 1	$ -	1	$ -	$ -	06/30/2015
73316PGK0	$ 2	$ 2	-	$ 2	$ 2	06/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 7	06/30/2015
86176Y201	$ 5	$ 5	-	$ 5	$ 5	06/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	06/30/2015
05363WAA7	$ 5	$ 5	-	$ 5	$ 4	09/30/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 3	09/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
60687UAK3	$ 5	$ 3	2	$ 3	$ 10	09/30/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 8	09/30/2015
64090AAE4	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
64090AAG9	$ -	$ -	-	$ -	$ -	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	09/30/2015
82842RAJ9	$ 3	$ 2	1	$ 2	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
05363WAA7	$ 5	$ 4	1	$ 4	$ 3	12/31/2015
12549MAA2	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
143108AA6	$ 2	$ 2	-	$ 2	$ 2	12/31/2015
14844RAA9	$ 1	$ 1	-	$ 1	$ -	12/31/2015
17310MAK6	$ 1	$ 1	-	$ 1	$ 1	12/31/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
60687UAK3	$ 3	$ 3	-	$ 3	$ 11	12/31/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 9	12/31/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
64129VAB9	$ 7	$ 6	1	$ 6	$ 5	12/31/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	12/31/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 3	12/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ -	12/31/2015
94985WDZ1	$ 3	$ 3	-	$ 3	$ 4	12/31/2015
Total			$ 9			

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 adjustments. 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	$ (66)	$ (66)
	2. 12 months or longer	$ (20)	$ (21)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 817	$ 1,522
	2. 12 months or longer	$ 96	$ 90

5. As of March 31, 2016, the aggregate amount of unrealized losses related to LBASS was $86 million. Of the $86 million, $16 million of unrealized losses were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $16 million of unrealized losses, $12 million were

NOTES TO FINANCIAL STATEMENTS

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 $70 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade LBASS comprising $57 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Unrealized losses of $1 million were related to below investment grade LBASS that had been in an unrealized loss position greater than or equal to 20% of amortized cost for a period of twelve or more consecutive months as of March 31, 2016. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

As of March 31, 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.

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	$ 456	$ 443

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

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

(in millions)	2016	Effective Tax Rate	2015	Effective Tax Rate
Provision computed at statutory rate	$ 6	35.0 %	$ 48	35.0 %
Tax credits	(9)	(52.6)	(9)	(6.2)
Interest maintenance reserve amortization	(1)	(9.5)	(2)	(1.6)
Dividend received deduction	(1)	(7.7)	(1)	(1.0)
Adjustment of prior year tax liabilities	-	-	(2)	(1.8)
Other	-	2.7	3	2.2
Change in net deferred income taxes	(5)	(29.4)	34	24.5
Total statutory income taxes	$ (10)	(61.5) %	$ 71	51.1 %

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

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	$ 311	$ 417	$ 177	$ 42
b. Futures	-	-	-	-
c. Options	70	91	-	-
d. Total	$ 381	$ 508	$ 177	$ 42

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.

NOTES TO FINANCIAL STATEMENTS

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	-	$ -	$ -	$ -
Bonds	4	2	$ -	$ -	$ -
Unaffiliated common stocks	None	497	$ 121	$ 121	$ (1)

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

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.

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)	March 31, 2016			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 18	$ 11	$ 29
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	6	6
Unaffiliated common stocks				
Industrial and miscellaneous	870	1	22	893
Mutual funds	216	-	23	239
Total unaffiliated common stocks	1,086	1	45	1,132
Derivative assets				
Equity and index contracts	-	33	-	33
Credit contracts	-	1	-	1
Interest rate contracts	-	1	-	1
Foreign currency contracts	-	-	-	-
Total derivative assets	-	35	-	35
Separate Accounts assets	3,182	205	81	3,468
Total assets at fair value	$ 4,268	$ 259	$ 143	$ 4,670
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (8)	$ -	$ (8)
Foreign currency contracts	-	(4)	-	(4)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(13)	-	(13)
Separate Accounts - Derivatives	-	(3)	-	(3)
Total liabilities at fair value	$ -	$ (16)	$ -	$ (16)

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2015			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 29	$ 3	$ 32
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	13	13
Unaffiliated common stocks				
Industrial and miscellaneous	1,045	-	22	1,067
Mutual funds	235	-	18	253
Total unaffiliated common stocks	1,280	-	40	1,320
Derivative assets				
Equity and index contracts	-	29	-	29
Credit contracts	-	2	-	2
Interest rate contracts	-	-	1	1
Foreign currency contracts	-	2	-	2
Total derivative assets	-	33	1	34
Separate Accounts assets	3,215	209	87	3,511
Total assets at fair value	$ 4,495	$ 271	$ 144	$ 4,910
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (5)	$ -	$ (5)
Foreign currency contracts	-	-	-	-
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(6)	-	(6)
Separate Accounts - Derivatives	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (7)	$ -	$ (7)

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	$ 3	$ 13	$ (2)	$ 1	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	13	-	-	(9)	2
Unaffiliated common stocks					
Industrial and miscellaneous	22	-	-	(1)	1
Mutual funds	18	-	-	-	-
Separate Accounts assets	87	-	-	-	-
Derivatives, net	1	-	-	(2)	1
Total assets and liabilities	$ 144	$ 13	$ (2)	$ (11)	$ 4

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2016
Bonds					
Industrial and miscellaneous	$ -	$ -	$ (3)	$ (1)	$ 11
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	6
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	22
Mutual funds	5	-	-	-	23
Separate Accounts assets	-	-	-	(6)	81
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 5	$ -	$ (3)	$ (7)	$ 143

NOTES TO FINANCIAL STATEMENTS

(in millions)

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

(continued)

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

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. In addition, transfers into Level 3 during 2016 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2016 and 2015 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value.

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

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

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

Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed 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 ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

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

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

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

Level 3 measurements

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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	$ 15,808	$ 15,007	$ 425	$ 14,716	$ 667	$ -
LBASS	$ 3,105	$ 3,017	$ -	$ 2,904	$ 201	$ -
Preferred stocks	$ 19	$ 18	$ -	$ 13	$ 6	$ -
Unaffiliated common stocks	$ 1,132	$ 1,132	$ 1,086	$ 1	$ 45	$ -
Mortgage loans on real estate	$ 3,223	$ 3,070	$ -	$ -	$ 3,223	$ -
Cash equivalents	$ 1,138	$ 1,138	$ 58	$ 1,080	$ -	$ -
Short-term investments	$ 106	$ 106	$ 63	$ 43	$ -	$ -
Derivatives	$ 39	$ 46	$ -	$ 47	$ (8)	$ -
Other invested assets:						
Low-income housing tax credit ("LIHTC") property investments	$ 218	$ 215	$ -	$ -	$ 218	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Securities lending reinvested collateral	$ 9	$ 9	$ -	$ 9	$ -	$ -
Aggregate write-ins for other than invested assets:						
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 3,468	$ 3,468	$ 3,182	$ 205	$ 81	$ -

	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	$ 15,945	$ 15,458	$ 472	$ 14,797	$ 676	$ -
LBASS	$ 3,142	$ 3,049	$ -	$ 2,933	$ 209	$ -
Preferred stocks	$ 26	$ 25	$ -	$ 13	$ 13	$ -
Unaffiliated common stocks	$ 1,320	$ 1,320	$ 1,280	$ -	$ 40	$ -
Mortgage loans on real estate	$ 3,191	$ 3,083	$ -	$ -	$ 3,191	$ -
Cash equivalents	$ 545	$ 545	$ 36	$ 509	$ -	$ -
Short-term investments	$ 163	$ 163	$ 129	$ 34	$ -	$ -
Derivatives	$ 47	$ 51	$ 1	$ 53	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 225	$ 222	$ -	$ -	$ 225	$ -
Unaffiliated surplus notes	$ 21	$ 20	$ -	$ 21	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -
Aggregate write-ins for other than invested assets:						
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 3,511	$ 3,511	$ 3,215	$ 209	$ 87	$ -

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including LBASS, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, including LBASS, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including LBASS, in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. LBASS in Level 3 also includes auction rate securities primarily backed by student loans that have become illiquid due to failures in the auction rate market and are valued using a 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 is based on 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. The fair value of preferred stocks in Level 3 is based on the valuation method 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 Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature.

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

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

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

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

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

Financial liabilities

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

(in millions)	March 31, 2016					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,052	$ 2,573	$ -	$ -	$ 3,052	$ -
Securities lending collateral	$ 452	$ 452	$ -	$ 452	$ -	$ -
Derivatives	$ 12	$ 14	$ -	$ 12	$ -	$ -
Aggregate write-ins for liabilities:						
Derivative collateral	$ 9	$ 9	$ -	$ 9	$ -	$ -
Separate Accounts - Derivatives	$ 3	$ 3	$ -	$ 3	$ -	$ -

(in millions)	December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,089	$ 2,604	$ -	$ -	$ 3,089	$ -
Securities lending collateral	$ 439	$ 439	$ -	$ 439	$ -	$ -
Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -
Aggregate write-ins for liabilities:						
Derivative collateral	$ 11	$ 11	$ -	$ 11	$ -	$ -
Separate Accounts - Derivatives	$ 1	$ 1	$ -	$ 1	$ -	$ -

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

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

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

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

21. Other Items

C. Other Disclosures

Charter National Life Insurance Company ("CNL"), one of the Company's wholly owned subsidiaries, merged into the Company effective January 1, 2016. The Company is now the surviving legal entity and CNL has ceased to exist as an independent entity. Per SSAP No. 3, *Accounting Changes and Corrections of Errors*, CNL was effectively a shell company and the Company is exempt from prior year restatement. In conjunction with the merger, Charter National Variable Separate Account merged with Allstate Life Variable Life Separate Account A. In addition, the Company became the depositor of the Charter National Variable Annuity Separate Account, which was renamed Allstate Life Insurance Company Variable Annuity Separate Account C.

22. Events Subsequent

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

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses

    For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2016 and 2015. The Company did not accrue additional premiums or return premiums related to the prior-year effects 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 [X] No [ ]

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
CHARTER NATIONAL LIFE INSURANCE COMPANY	61808	IL

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:
$16,003,497 PLEDGED AS COLLATERAL, $1,781,488,389 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $21,291,885 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $477,295 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $655,593,485

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	$539,157,115	$515,253,543
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$734,749,681	$769,349,139
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$1,273,906,796	$1,284,602,682
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. $ 455,857,394

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 455,854,565

16.3 Total payable for securities lending reported on the liability page. $ 451,514,308

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,004,746,723
	1.14 Total Mortgages in Good Standing	$ 3,004,746,723
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 64,755,656
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,069,502,379
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	50.200 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	39.400 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,755,122	91,650	115,559		1,962,330	
2. Alaska	AK	L	317,321	10,825	18,703		346,849	
3. Arizona	AZ	L	1,991,422	720,650	85,638		2,797,710	
4. Arkansas	AR	L	731,382	25,530	91,316		848,227	
5. California	CA	L	12,727,411	2,354,318	718,311		15,800,041	
6. Colorado	CO	L	1,444,134	129,826	78,072		1,652,031	
7. Connecticut	CT	L	1,649,515	47,239	63,767		1,760,521	
8. Delaware	DE	L	298,508	5,640	16,626		320,774	
9. District of Columbia	DC	L	96,826	450	7,770		105,046	
10. Florida	FL	L	7,443,074	1,244,482	624,605		9,312,161	
11. Georgia	GA	L	4,075,971	400,758	224,371		4,701,100	
12. Hawaii	HI	L	605,785	49,250	65,765		720,800	
13. Idaho	ID	L	417,559	6,300	24,711		448,570	
14. Illinois	IL	L	8,957,134	276,948	243,397		9,477,479	
15. Indiana	IN	L	2,081,192	77,802	106,535		2,265,529	
16. Iowa	IA	L	409,574	143,176	31,811		584,561	
17. Kansas	KS	L	536,686	9,150	49,883		595,719	
18. Kentucky	KY	L	1,345,258	147,749	102,086		1,595,093	
19. Louisiana	LA	L	2,946,481	346,223	117,149		3,409,854	
20. Maine	ME	L	326,832	19,310	13,468		359,610	
21. Maryland	MD	L	2,637,901	118,251	89,503		2,845,655	
22. Massachusetts	MA	L	613,039	233,941	109,084		956,064	
23. Michigan	MI	L	2,877,767	315,037	132,706		3,325,510	
24. Minnesota	MN	L	907,993	316,587	63,213		1,287,793	
25. Mississippi	MS	L	1,025,716	110,000	67,343		1,203,059	
26. Missouri	MO	L	1,138,205	111,314	114,676		1,364,195	
27. Montana	MT	L	215,069	21,000	17,407		253,477	
28. Nebraska	NE	L	361,411	11,079	23,208		395,698	
29. Nevada	NV	L	1,009,859	55,191	49,094		1,114,145	
30. New Hampshire	NH	L	484,580	13,750	21,577		519,906	
31. New Jersey	NJ	L	2,028,554	296,392	254,943		2,579,889	
32. New Mexico	NM	L	804,124	5,080	44,731		853,935	
33. New York	NY	Q	343,326	171,365	95,063		609,754	
34. North Carolina	NC	L	3,477,462	61,111	150,777		3,689,351	
35. North Dakota	ND	L	79,748	49,455	10,834		140,037	
36. Ohio	OH	L	4,094,049	595,375	174,943		4,864,368	
37. Oklahoma	OK	L	1,072,317	40,494	69,091		1,181,902	
38. Oregon	OR	L	1,106,216	13,429	15,573		1,135,218	
39. Pennsylvania	PA	L	5,141,702	799,796	317,345		6,258,844	
40. Rhode Island	RI	L	406,761	35,890	14,703		457,354	
41. South Carolina	SC	L	1,596,281	65,803	58,697		1,720,781	
42. South Dakota	SD	L	108,053	16,210	12,270		136,533	
43. Tennessee	TN	L	2,033,445	303,825	145,750		2,483,020	
44. Texas	TX	L	10,732,384	711,409	404,594		11,848,387	
45. Utah	UT	L	688,528	12,533	25,017		726,079	
46. Vermont	VT	L	134,865	4,400	21,356		160,621	
47. Virginia	VA	L	3,382,332	238,826	233,948		3,855,106	
48. Washington	WA	L	2,198,947	202,710	47,064		2,448,721	
49. West Virginia	WV	L	444,403	142,350	31,123		617,875	
50. Wisconsin	WI	L	916,631	335,096	69,446		1,321,173	
51. Wyoming	WY	L	157,018	50,175	13,751		220,944	
52. American Samoa	AS	N						
53. Guam	GU	N	2,121		120		2,241	
54. Puerto Rico	PR	L	7,342		2,702		10,044	
55. U.S. Virgin Islands	VI	N	4,405		568		4,973	
56. Northern Mariana Islands	MP	N	1,314				1,314	
57. Canada	CAN	N	11,470	17,735	948		30,153	
58. Aggregate Other Aliens	OT	XXX	79,895	998	2,532		83,425	
59. Subtotal		(a) 51	102,482,425	11,583,882	5,705,240		119,771,546	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	317,216				317,216	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	102,799,642	11,583,882	5,705,240		120,088,763	
96. Plus Reinsurance Assumed		XXX	262,208,648	2,353,284	17,270,442		281,832,374	
97 Totals (All Business)		XXX	365,008,290	13,937,165	22,975,682		401,921,137	
98. Less Reinsurance Ceded		XXX	87,980,333	5,225,666	5,300,421		98,506,420	
99. Totals (All Business) less Reinsurance Ceded		XXX	277,027,957	8,711,499	17,675,261		303,414,717	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	79,895	998	2,532		83,425	
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	79,895	998	2,532		83,425	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

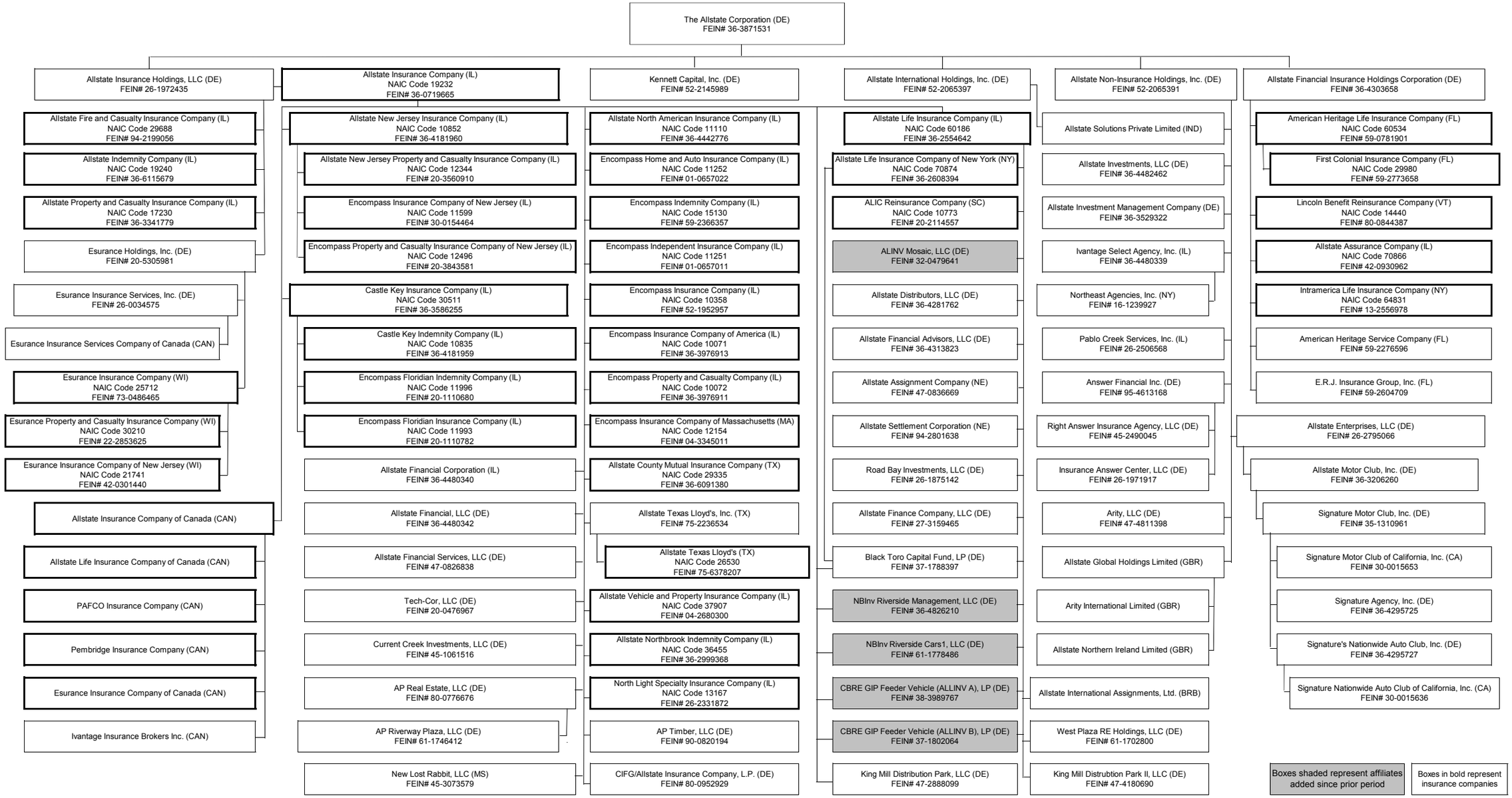
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			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	IA	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate 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	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	

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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			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	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

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	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Premium tax recoverable	825,286		825,286	873,731
2505.	Accounts receivable	667,339	365,973	301,365	113,225
2506.	Negative interest maintenance reserve	228,587,333	228,587,333		
2507.	Prepaid commissions	17,043,746	17,043,746		
2508.	Receivable for securities	1,409,703	1,409,703		
2509.	Customer receivables	3,956	3,956		
2597.	Summary of remaining write-ins for Line 25 from overflow page	248,537,363	247,410,711	1,126,652	986,956

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Collateral and related interest payable	8,831,498	11,251,379
2505.	Accounts payable	2,070,220	2,049,938
2506.	Deferred fee income	2,034,592	2,183,110
2507.	Accrued investment expenses	1,266,102	489,451
2508.	Discontinued operations	122,496	130,592
2509.	Contingent financial guarantee	66,020	96,002
2510.	Security deposit on building	44,984	44,121
2597.	Summary of remaining write-ins for Line 25 from overflow page	14,435,912	16,244,592

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Service fees		93	(2,810)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page		93	(2,810)

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	60,706,884	27,033,392
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	69,000,000	34,550,000
	2.2 Additional investment made after acquisition	742,067	330,672
3.	Current year change in encumbrances	(33,550,000)	
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	743,228	1,207,180
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	96,155,723	60,706,884
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	96,155,723	60,706,884

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,082,734,036	3,099,415,722
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	44,000,000	489,794,722
	2.2 Additional investment made after acquisition		927,115
3.	Capitalized deferred interest and other		
4.	Accrual of discount	1,678,721	5,878,643
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	7,661	6,827,100
7.	Deduct amounts received on disposals	58,149,624	516,599,628
8.	Deduct amortization of premium and mortgage interest points and commitment fees	768,415	3,509,637
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)	3,069,502,378	3,082,734,036
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,069,502,378	3,082,734,036
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,069,502,378	3,082,734,036

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	3,089,626,567	2,951,370,596
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	45,411,847	258,995,668
	2.2 Additional investment made after acquisition	98,675,922	419,836,084
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	28,979,086	16,468,409
6.	Total gain (loss) on disposals	(207,093)	9,669,406
7.	Deduct amounts received on disposals	74,853,398	518,425,102
8.	Deduct amortization of premium and depreciation	7,778,828	31,345,323
9.	Total foreign exchange change in book/adjusted carrying value	(1,414,146)	(8,140,731)
10.	Deduct current year's other than temporary impairment recognized	2,543,064	8,802,440
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,175,896,893	3,089,626,567
12.	Deduct total nonadmitted amounts	3,838,132	12,411,763
13.	Statement value at end of current period (Line 11 minus Line 12)	3,172,058,761	3,077,214,804

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	20,390,943,089	21,692,570,519
2.	Cost of bonds and stocks acquired	1,994,574,964	9,110,229,830
3.	Accrual of discount	12,842,669	62,231,313
4.	Unrealized valuation increase (decrease)	(19,472,234)	(65,868,158)
5.	Total gain (loss) on disposals	(9,560,299)	361,852,929
6.	Deduct consideration for bonds and stocks disposed of	2,665,264,044	10,604,603,931
7.	Deduct amortization of premium	5,229,596	16,109,801
8.	Total foreign exchange change in book/adjusted carrying value	19,380,137	(31,168,146)
9.	Deduct current year's other than temporary impairment recognized	28,781,345	118,191,466
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,689,433,341	20,390,943,089
11.	Deduct total nonadmitted amounts	19,948,587	19,640,111
12.	Statement value at end of current period (Line 10 minus Line 11)	19,669,484,754	20,371,302,977

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,029,257,052	15,418,099,595	15,092,032,088	28,472,407	10,383,796,965			10,029,257,052
2. NAIC 2 (a)	6,168,815,296	280,200,769	530,915,183	(122,906,064)	5,795,194,818			6,168,815,296
3. NAIC 3 (a)	1,957,349,004	133,948,973	169,832,489	30,987,926	1,952,453,414			1,957,349,004
4. NAIC 4 (a)	881,036,044	114,100,766	104,270,811	42,375,063	933,241,061			881,036,044
5. NAIC 5 (a)	143,757,578	6,011,471	11,968,066	22,684,412	160,485,395			143,757,578
6. NAIC 6 (a)	33,939,151	4,862,441	725,109	4,979,131	43,055,614			33,939,151
7. Total Bonds	19,214,154,124	15,957,224,014	15,909,743,746	6,592,875	19,268,227,267			19,214,154,124
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	8,942,461		216,513	19,717	8,745,665			8,942,461
10. NAIC 3	2,790,203		159,709	46,761	2,677,256			2,790,203
11. NAIC 4								
12. NAIC 5	13,300,514			(6,876,000)	6,424,514			13,300,514
13. NAIC 6								
14. Total Preferred Stock	25,033,179		376,222	(6,809,522)	17,847,435			25,033,179
15. Total Bonds and Preferred Stock	19,239,187,303	15,957,224,014	15,910,119,968	(216,646)	19,286,074,702			19,239,187,303

(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 $ 1,214,040,106 ; NAIC 2 $ 30,007,476 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	106,147,326	XXX	105,473,261	127,379	

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	162,715,567	42,283,282
2.	Cost of short-term investments acquired	483,956,546	1,077,209,238
3.	Accrual of discount	427,118	286,202
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	9,805	(546)
6.	Deduct consideration received on disposals	540,935,199	957,053,392
7.	Deduct amortization of premium	26,511	9,218
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	106,147,326	162,715,567
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	106,147,326	162,715,567

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)	35,882,171
2.	Cost Paid/(Consideration Received) on additions	9,476,541
3.	Unrealized Valuation increase/(decrease)	(645,901)
4.	Total gain (loss) on termination recognized	1,329,773
5.	Considerations received/(paid) on terminations	5,822,994
6.	Amortization	(5,474,348)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(7,786,769)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	26,958,473
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	26,958,473

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				9,420,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(4,000,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(3,850)			
	3.12 Section 1, Column 15, prior year	65,790	(69,640)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,315,150)			
	3.14 Section 1, Column 18, prior year	241,910	(1,557,060)	(1,626,700)	
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	(1,319,000)			
	3.24 Section 1, Column 19, prior year	307,700	(1,626,700)	(1,626,700)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		2,957,699		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	2,649,999	2,649,999		
4.3	Subtotal (Line 4.1 minus Line 4.2)				307,700
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(307,700)
	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)				5,420,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,420,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	2FE	25,000,000	24,963,483	23,433,706	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,090,794)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,963,483	25,524,500
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	2FE	5,000,000	4,985,477	4,069,026	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(418,159)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,985,477	4,487,185
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STATE STREET CORP	2FE	20,000,000	19,962,207	20,390,185	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(1,672,635)	857477-AG-8	STATE STREET CORP	1FE	19,962,207	22,062,820
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	2FE	25,000,000	24,972,229	23,777,306	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,090,794)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,972,229	25,868,100
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	2FE	25,000,000	25,000,000	16,409,206	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,090,794)	91731K-AA-8	USB CAPITAL IX	1FE	25,000,000	18,500,000
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,011,897	10,858,450	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	110,880	081437-AH-8	BEMIS COMPANY INC	2FE	9,960,684	10,747,570
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,633,317	21,950,980	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	221,760	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,530,890	21,729,220
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-QVC INC	2FE	10,000,000	10,048,844	9,890,030	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	110,880	747262-AK-9	QVC INC	2FE	9,997,631	9,779,150
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,045,105	20,360,200	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	221,760	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,942,678	20,138,440
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	20,000,000	19,920,888	22,277,340	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	221,760	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,818,461	22,055,580
9999999 - Totals				180,543,447	173,416,429	XXX	XXX	XXX	409,707	(7,476,136)	XXX	XXX	XXX	180,133,740	180,892,565

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	180,553,254							10	180,553,254
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	14,337	XXX		XXX		XXX		XXX	14,337
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	24,144	XXX		XXX		XXX		XXX	24,144
7. Ending Inventory	10	180,543,447							10	180,543,447

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	26,958,473	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,416,150	
3.	Total (Line 1 plus Line 2)		32,374,623
4.	Part D, Section 1, Column 5	46,156,250	
5.	Part D, Section 1, Column 6	(13,781,626)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	21,224,457	
8.	Part B, Section 1, Column 13	115,810	
9.	Total (Line 7 plus Line 8)		21,340,267
10.	Part D, Section 1, Column 8	43,035,979	
11.	Part D, Section 1, Column 9	(21,695,712)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	181,089,276	
14.	Part B, Section 1, Column 20	3,615,700	
15.	Part D, Section 1, Column 11	184,704,976	
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	544,833,148	618,204,868
2.	Cost of cash equivalents acquired	13,695,085,399	46,951,653,052
3.	Accrual of discount	1,367,211	2,007,454
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(7,019)	204,282
6.	Deduct consideration received on disposals	13,103,378,484	47,027,236,509
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,137,900,256	544,833,148
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,137,900,256	544,833,148

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Apartments	Alexandria	VA	11/30/2012	VARIOUS				5,777
Retail	Savannah	GA	06/18/2015	VARIOUS				9,703
Apartments	Austin	TX	02/09/2016	SV Mueller Limited Partnership	69,000,000	33,550,000	35,816,831	726,588
0199999. Acquired by Purchase					69,000,000	33,550,000	35,816,831	742,067
0399999 - Totals					69,000,000	33,550,000	35,816,831	742,067

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123536	SCHILLER PARK	IL		02/09/2016	4.290	18,000,000		27,500,000
123557	CEDAR PARK	TX		02/10/2016	4.090	12,000,000		17,700,000
123558	RIVERVIEW	FL		03/01/2016	4.520	14,000,000		18,760,000
0599999. Mortgages in good standing - Commercial mortgages-all other						44,000,000		63,960,000
0899999. Total Mortgages in good standing						44,000,000		63,960,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						44,000,000		63,960,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121485	SALT LAKE CITY	UT		07/22/1996	03/31/2016	209,105							209,105	209,105			
122560	KENOSHA	WI		01/26/2005	03/14/2016	3,998,455							3,998,455	3,998,455			
122712	CHICAGO	IL		12/08/2005	01/14/2016	5,664,064							5,664,064	5,664,064			
122789	SACRAMENTO	CA		04/17/2006	03/04/2016	4,917,292							4,917,292	4,917,292			
122809	ASHEVILLE	NC		07/27/2006	02/29/2016	162,086							162,086	162,086			
122890	WOOD DALE	IL		10/26/2006	02/05/2016	15,858,810		7,608			7,608		15,866,418	15,874,079		7,661	7,661
122917	KENOSHA	WI		02/07/2007	03/14/2016	4,638,807							4,638,807	4,638,807			
123400	DENVER	CO		07/26/2012	01/11/2016	4,716,423							4,716,423	4,716,423			
0199999. Mortgages closed by repayment						40,165,042		7,608			7,608		40,172,650	40,180,311		7,661	7,661
121563	CARROLLTON	TX		10/06/1997		199,674							199,674	199,674			
121581	LAS VEGAS	NV		12/16/1999		162,758							162,758	162,758			
121651	SUNRISE	FL		08/25/1998		70,677		(254)			(254)		70,424	70,424			
121759	MINNEAPOLIS	MN		11/09/1999		110,904							110,904	110,904			
121911	BRAINTREE	MA		12/28/2000		167,065							167,065	167,065			
122173	BALTIMORE	MD		08/29/2002		95,250							95,250	95,250			
122183	PURCHASE	NY		08/16/2002		136,720		3,315			3,315		140,035	140,035			
122224	HOLLAND	MI		11/27/2002		75,139							75,139	75,139			
122307	HENDERSON	NV		07/01/2003		63,398		19			19		63,416	63,416			
122324	SAN MARCOS	CA		12/09/2003		59,444							59,444	59,444			
122362	MURFREESBORO	TN		02/13/2004		26,622							26,622	26,622			
122423	WHITESTONE	NY		06/09/2004		83,431							83,431	83,431			
122466	STERLING	VA		07/01/2004		151,539		158			158		151,697	151,697			
122469	NORTH BRANCH	MN		07/26/2004		107,948		163			163		108,111	108,111			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122506	SEWICKLEY	PA		01/14/2005		32,542							32,542	32,542			
122545	STAMFORD	CT		11/22/2005		179,248							179,248	179,248			
122586	FEDERAL WAY	WA		04/22/2005		102,499							102,499	102,499			
122634	PARK CITY	IL		09/06/2005		47,985							47,985	47,985			
122643	WILLIAMSBURG	VA		01/19/2006		194,535							194,535	194,535			
122694	DAVENPORT	IA		12/22/2005		69,287							69,287	69,287			
122713	SAN FRANCISCO	CA		11/30/2005		99,220							99,220	99,220			
122715	TUALATIN	OR		11/15/2006		180,117							180,117	180,117			
122720	NAPERVILLE	IL		12/21/2005		190,098							190,098	190,098			
122764	BALTIMORE	MD		01/20/2006		48,160							48,160	48,160			
122776	LOS ANGELES	CA		03/28/2006		45,486		(511)			(511)		44,974	44,974			
122782	NEW YORK	NY		01/05/2006		95,646							95,646	95,646			
122812	WOODINVILLE	WA		06/07/2006		44,456		3,266			3,266		47,722	47,722			
122817	DENVER	CO		06/01/2006		39,801		10			10		39,811	39,811			
122830	DENVER	CO		07/19/2006		165,287							165,287	165,287			
122835	SAN DIEGO	CA		08/17/2006		84,722		40			40		84,762	84,762			
122855	ROUND ROCK	TX		09/22/2006		51,030							51,030	51,030			
122870	VENTURA	CA		11/20/2006		52,657		23			23		52,680	52,680			
122897	HONOLULU	HI		01/10/2007		35,914							35,914	35,914			
122899	CORONA	CA		12/06/2006		34,702							34,702	34,702			
122905	STOCKTON	CA		02/20/2007		18,846							18,846	18,846			
122921	EAST LONGMEADOW	MA		03/29/2007		16,208							16,208	16,208			
122964	MINNEAPOLIS	MN		04/09/2007		38,442							38,442	38,442			
122981	BRENTWOOD	NY		05/23/2007		132,825							132,825	132,825			
122983	NAPERVILLE	IL		06/13/2007		73,250		(852)			(852)		72,398	72,398			
122995	VARIOUS	NY		07/12/2007		1,535,421							1,535,421	1,535,421			
122996	VARIOUS	NY		07/12/2007		49,922							49,922	49,922			
123011	EAST HANOVER	NJ		10/01/2007		40,553		59			59		40,613	40,613			
123015	CHARLOTTE	NC		07/25/2007		17,266							17,266	17,266			
123019	SIMI VALLEY	CA		06/28/2007		34,943							34,943	34,943			
123027	MADISON	WI		08/08/2007		61,704							61,704	61,704			
123029	DARIEN	CT		06/29/2007		44,349							44,349	44,349			
123031	HAWTHORNE	CA		06/28/2007		103,870							103,870	103,870			
123043	BRANCHBURG	NJ		10/25/2007		30,496							30,496	30,496			
123061	NEW YORK	NY		09/10/2007		83,697							83,697	83,697			
123065	BALTIMORE	MD		09/25/2007		94,121							94,121	94,121			
123067	MATAWAN	NJ		09/27/2007		38,185							38,185	38,185			
123072	CHICAGO	IL		09/25/2007		10,500		(395)			(395)		10,105	10,105			
123073	PASADENA	CA		10/09/2007		31,918		(149)			(149)		31,770	31,770			
123081	RALEIGH	NC		11/06/2007		39,909							39,909	39,909			
123084	SHREWSBURY	NJ		09/26/2007		250,572		(1,072)			(1,072)		249,499	249,499			
123090	CAMBRIDGE	MA		10/18/2007		28,955							28,955	28,955			
123094	SAN YSIDRO	CA		10/24/2007		(158,505)		195,685			195,685		37,180	37,180			
123097	VALLEY VIEW	OH		01/22/2008		48,087							48,087	48,087			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		20,497							20,497	20,497			
123118	MIRA LOMA	CA		12/12/2007		30,053							30,053	30,053			
123125	PHILADELPHIA	PA		12/17/2007		64,174							64,174	64,174			
123126	MEDFORD	MA		12/07/2007		29,782							29,782	29,782			
123128	LENEXA	KS		01/15/2008		70,121							70,121	70,121			
123129	SAN FRANCISCO	CA		12/10/2007		66,583							66,583	66,583			
123130	OGDEN	UT		03/13/2008		154,043							154,043	154,043			
123136	HOCKESSIN	DE		02/11/2008		114,489							114,489	114,489			
123137	RIVERSIDE	CA		01/10/2008		16,600							16,600	16,600			
123139	TAMPA	FL		01/15/2008		101,722							101,722	101,722			
123141	BRANCHBURG	NJ		02/05/2008		64,861							64,861	64,861			
123143	HOCKESSIN	DE		04/10/2008		20,217							20,217	20,217			
123145	BOSTON	MA		02/14/2008		118,817							118,817	118,817			
123169	ALEXANDRIA CITY	VA		03/31/2008		57,617							57,617	57,617			
123171	HOUSTON	TX		03/31/2008		72,282							72,282	72,282			
123173	WARMINSTER	PA		06/03/2008		23,011							23,011	23,011			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123174	BOUND BROOK	NJ		06/18/2008		44,847							44,847	44,847			
123195	MEDFORD	NY		12/11/2009		83,351							83,351	83,351			
123224	HARTSDALE	NY		07/28/2010		50,355							50,355	50,355			
123230	SECAUCUS	NJ		10/07/2010		37,637							37,637	37,637			
123234	MACUNGIE	PA		10/26/2010		17,921							17,921	17,921			
123241	SAN DIEGO	CA		11/01/2010		13,058		(3)			(3)		13,055	13,055			
123249	DES PLAINES	IL		02/24/2011		130,222							130,222	130,222			
123255	LOS ANGELES	CA		10/03/2011		162,128							162,128	162,128			
123257	AUSTIN	TX		06/01/2011		54,407							54,407	54,407			
123258	SAN ANTONIO	TX		06/20/2011		66,176							66,176	66,176			
123259	PITTSBURGH	PA		04/01/2011		88,782		10			10		88,792	88,792			
123262	WYCKOFF	NJ		05/25/2011		195,363							195,363	195,363			
123263	ORLANDO	FL		05/17/2011		117,983							117,983	117,983			
123268	KATY	TX		06/28/2011		71,742							71,742	71,742			
123271	RANCHO CORDOVA	CA		05/31/2011		199,031		(100)			(100)		198,931	198,931			
123275	BAKERSFIELD	CA		05/31/2011		374,027		(174)			(174)		373,853	373,853			
123278	ALISO VIEJO	CA		05/31/2011		209,312		(91)			(91)		209,221	209,221			
123280	DANA POINT	CA		07/22/2011		40,080							40,080	40,080			
123286	SPRING HILL	FL		09/14/2011		30,543							30,543	30,543			
123288	LOS ANGELES	CA		06/13/2011		59,588		32			32		59,621	59,621			
123294	WOODBURY	NY		07/01/2011		28,032							28,032	28,032			
123298	DEVON	PA		06/29/2011		51,729		5			5		51,734	51,734			
123301	CHICAGO	IL		09/01/2011		39,929							39,929	39,929			
123302	ST. LOUIS	MO		06/30/2011		31,680							31,680	31,680			
123303	PHOENIX	AZ		06/30/2011		5,903							5,903	5,903			
123304	PHILADELPHIA	PA		06/30/2011		65,468							65,468	65,468			
123305	MINNEAPOLIS	MN		06/30/2011		19,890							19,890	19,890			
123306	HOUSTON	TX		06/30/2011		4,640							4,640	4,640			
123307	CHELSEA	MA		06/30/2011		42,066							42,066	42,066			
123308	BALTIMORE	MD		06/30/2011		18,291							18,291	18,291			
123309	ATLANTA	GA		06/30/2011		27,070							27,070	27,070			
123310	WASHINGTON	DC		06/30/2011		10,311							10,311	10,311			
123312	DEERFIELD	IL		12/01/2011		160,932							160,932	160,932			
123314	SARASOTA	FL		08/08/2011		21,855							21,855	21,855			
123318	INDIANAPOLIS	IN		07/13/2011		52,415							52,415	52,415			
123324	SEATTLE	WA		09/29/2011		97,989							97,989	97,989			
123328	ST. LOUIS	MO		10/11/2011		95,079							95,079	95,079			
123331	ALPHARETTA	GA		07/29/2011		59,887							59,887	59,887			
123337	BOSTON	MA		11/30/2011		18,486							18,486	18,486			
123340	BOSTON	MA		11/30/2011		18,107							18,107	18,107			
123342	BOSTON	MA		11/30/2011		18,107							18,107	18,107			
123347	LAKEWOOD	CA		12/13/2011		27,677							27,677	27,677			
123348	OREGON CITY	OR		12/15/2011		88,269							88,269	88,269			
123355	PHOENIX	AZ		12/19/2011		108,524							108,524	108,524			
123366	COLUMBUS	OH		03/28/2012		84,629							84,629	84,629			
123368	STUDIO CITY	CA		12/09/2011		49,070							49,070	49,070			
123369	NEW YORK	NY		01/11/2012		114,082		(44)			(44)		114,038	114,038			
123374	ALEXANDRIA	VA		03/07/2012		249,640							249,640	249,640			
123375	DENVER	CO		02/21/2012		92,222							92,222	92,222			
123376	HOUSTON	TX		05/15/2012		109,855							109,855	109,855			
123379	NEWARK	NJ		01/20/2012		95,879							95,879	95,879			
123380	PLANT CITY	FL		12/16/2011		74,414							74,414	74,414			
123396	SANTA FE SPRINGS	CA		06/29/2012		46,865							46,865	46,865			
123397	OAKLAND	CA		08/08/2012		223,854							223,854	223,854			
123401	MADISON	WI		07/10/2012		57,234							57,234	57,234			
123402	COSTA MESA	CA		07/16/2012		270,107							270,107	270,107			
123404	SAN DIEGO	CA		09/04/2012		39,255							39,255	39,255			
123405	SAN DIEGO	CA		09/04/2012		76,097							76,097	76,097			
123406	NORTH HOLLYWOOD	CA		09/04/2012		9,907							9,907	9,907			
123407	LINTHICUM	MD		08/28/2012		71,234							71,234	71,234			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123416	LODI	NJ		02/13/2013		173,774							173,774	173,774			
123421	ATLANTA	GA		12/28/2012		409,091							409,091	409,091			
123426	ROCKY POINT	NY		01/25/2013		61,575							61,575	61,575			
123427	GEORGETOWN	TX		07/30/2013		83,722							83,722	83,722			
123429	CHICAGO	IL		11/29/2012		100,415		(86)			(86)		100,330	100,330			
123437	LAS VEGAS	NV		02/14/2013		13,676							13,676	13,676			
123438	TEMPE	AZ		02/14/2013		18,308							18,308	18,308			
123441	IRVINE	CA		03/28/2013		105,002		(27)			(27)		104,975	104,975			
123442	ALISO VIEJO	CA		04/30/2013		98,435							98,435	98,435			
123445	MOORESVILLE	NC		04/09/2013		47,259							47,259	47,259			
123447	ATLANTA	GA		05/01/2013		64,678							64,678	64,678			
123449	CHICAGO	IL		05/08/2013		98,736							98,736	98,736			
123451	PLEASANTON	CA		04/18/2013		75,412							75,412	75,412			
123452	HOUSTON	TX		06/13/2013		53,140							53,140	53,140			
123457	GREENSBORO	NC		05/07/2013		61,666							61,666	61,666			
123459	MARLTON	NJ		06/13/2013		112,796							112,796	112,796			
123460	SANTA CLARA	CA		06/12/2013		284,948		(51,723)			(51,723)		233,225	233,225			
123461	DALLAS	TX		06/27/2013		56,830							56,830	56,830			
123465	PHOENIXVILLE	PA		07/09/2013		46,977		(31)			(31)		46,947	46,947			
123467	DALLAS	TX		08/07/2013		167,290		17			17		167,307	167,307			
123469	LANCASTER	NY		08/15/2013		94,139							94,139	94,139			
123472	CHICAGO	IL		08/13/2013		213,737							213,737	213,737			
123474	LAS VEGAS	NV		07/10/2013		82,425							82,425	82,425			
123476	ODENTON	MD		07/25/2013		59,200							59,200	59,200			
123478	HONOLULU	HI		01/30/2014		5,479							5,479	5,479			
123479	CHICAGO	IL		09/26/2013		4,437		1			1		4,439	4,439			
123480	FULTON	MD		10/30/2013		121,912							121,912	121,912			
123481	FULTON	MD		10/30/2013		104,701							104,701	104,701			
123483	LOS ANGELES	CA		10/29/2013		94,543							94,543	94,543			
123485	EATONTOWN	NJ		10/29/2013		509,156		(281)			(281)		508,875	508,875			
123488	CANTON	MA		02/13/2014		321,705		461			461		322,166	322,166			
123490	SAN FRANCISCO	CA		05/01/2014		70,060							70,060	70,060			
123492	GREENSBORO	NC		05/12/2014		52,126		9			9		52,135	52,135			
123493	SALT LAKE CITY	UT		05/07/2014		111,834							111,834	111,834			
123495	CUPERTINO	CA		07/31/2014		91,898							91,898	91,898			
123496	BROOKLYN	NY		07/30/2014		87,204							87,204	87,204			
123497	TOMS RIVER	NJ		07/09/2014		66,827							66,827	66,827			
123501	LAS VEGAS	NV		10/01/2014													
123504	SAN DIEGO	CA		10/14/2014		212,910							212,910	212,910			
123505	CHICAGO	IL		09/10/2014		53,760							53,760	53,760			
123507	SAN ANTONIO	TX		10/30/2014		61,473							61,473	61,473			
123508	NEWARK	NJ		11/17/2014		85,369							85,369	85,369			
123509	PORTLAND	OR		12/04/2014		29,158		69,986			69,986		99,144	99,144			
123510	SEATTLE	WA		12/04/2014		179,839		(128,711)			(128,711)		51,128	51,128			
123511	SALT LAKE CITY	UT		12/18/2014		110,031							110,031	110,031			
123513	TEMPE	AZ		12/10/2014		69,728							69,728	69,728			
123514	CHANDLER	AZ		12/10/2014		20,993							20,993	20,993			
123515	SUGAR LAND	TX		12/15/2014		33,553							33,553	33,553			
123516	FULSHEAR	TX		01/16/2015		33,438							33,438	33,438			
123519	COLUMBIA	MD		01/30/2015		72,614							72,614	72,614			
123520	BALTIMORE	MD		01/30/2015		44,508							44,508	44,508			
123521	SARASOTA	FL		01/30/2015		31,959							31,959	31,959			
123522	SAN DIEGO	CA		04/08/2015		46,962		(5)			(5)		46,956	46,956			
123526	IRVINE	CA		03/26/2015		119,957							119,957	119,957			
123527	FUQUAY-VARINA	NC		05/06/2015		44,091							44,091	44,091			
123530	LAS VEGAS	NV		06/29/2015		101,988							101,988	101,988			
123531	MINNEAPOLIS	MN		06/30/2015		30,338							30,338	30,338			
123532	SALT LAKE CITY	UT		05/29/2015		172,222							172,222	172,222			
123534	ATLANTA	GA		08/06/2015													
123537	ADDISON	TX		08/03/2015		45,956		(1,292)			(1,292)		44,664	44,664			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123538	CELEBRATION	FL		07/09/2015													
123542	PHILADELPHIA	PA		07/10/2015		23,483							23,483	23,483			
123544	WINSTON-SALEM	NC		12/02/2015		36,829							36,829	36,829			
123546	SAN ANTONIO	TX		12/17/2015		44,228							44,228	44,228			
123547	BALTIMORE	MD		12/07/2015		28,186							28,186	28,186			
123549	ELMWOOD PARK	NJ		12/18/2015		60,428							60,428	60,428			
123552	PORTLAND	OR		12/22/2015		45,141							45,141	45,141			
0299999. Mortgages with partial repayments						17,881,853		87,460			87,460		17,969,313	17,969,313			
0599999 - Totals						58,046,895		95,068			95,068		58,141,963	58,149,624		7,661	7,661

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		71,385		5,206,774	6.890
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									71,385		5,206,774	XXX
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	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP		01/14/2016		5,575,230			6,522,276	30.000
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3		66,698		1,374,684	0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		267,118		17,835,223	0.710
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			512,689		4,231,421	0.330
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners		03/21/2011	3		1,309,841		2,164,838	1.020
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		19,836		421,358	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		1,371		349,699	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group		05/11/2009	3		754		490,404	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP		01/17/2014	3		75,766		5,160,250	0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/31/2008	3		46,285		317,518	0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		05/11/2009	3		67,595		1,083,300	0.680
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International		07/07/2008	3		46,050		514,225	0.600
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International		10/31/2012	3		192,800		5,651,450	0.750
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		1,020,000		17,789,136	0.810
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR		03/10/2014			103,183		563,353	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			372,306		3,344,716	0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		28,052		1,438,899	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008			150,000		703,245	0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			417,904		17,707,920	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		50,266		1,745,572	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		22,963		4,793,900	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		66,486		9,924,332	0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			211,809		1,670,856	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			3,180,890		10,279,198	0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		69,244		1,969,382	0.220
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			1,209,000		1,170,000	0.570
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		2,556,133		10,064,985	0.170
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		198,869		1,886,694	0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		1,013,286		8,576,562	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		274,565		1,395,022	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		1,294,994		2,854,379	0.760
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			1,705,440		11,322,000	0.790
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
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		03/07/2011	2		662,750		3,091,977	0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC		12/13/2013	2		263,761		12,579,246	0.530
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	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS III GP		02/13/2015	3		2,117,663		23,595,367	0.990
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		18,080		165,796	0.270
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		667,952		15,389,195	0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015			4,324,550			1.100
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital		01/02/2008			203,362		921,369	1.670
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			47,093		13,384,941	1.950
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			116,396		2,137,910	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		08/11/2011	3		317,056		1,861,315	7.870
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC		12/04/2015			596,016		20,715,823	23.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		70,798		349,142	2.210
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN		01/09/2014	3		49,131		1,117,627	16.380
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		1,139,248		10,648,449	3.700
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011			488,743		3,108,888	2.440
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		26,926		2,724,336	3.980
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		838,008		3,663,989	3.350
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	GAMUT CAPITAL GP-1 LLC		02/29/2016		95,041			14,154,959	1.900
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		63,000		3,031,548	0.840
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP		04/28/2014	3		527,188		12,972,720	9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW MANAGEMENT IV LP		06/30/2014	3		2,419,720		10,279,556	75.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3		3,909,100		23,318,554	8.060

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			39,000		2,617,680	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014			2,049,662		9,702,004	9.050
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		96,191		11,405,074	7.670
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		19,792		315,846	2.600
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	MAIN POST GROWTH MANAGEMENT LLC		03/15/2016		2,631,933			19,988,768	5.630
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013			757,315		27,324,337	2.950
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	MAIN POST GROWTH MANAGEMENT LLC		02/10/2016		5,250,000				26.920
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008			61,915		2,100,000	15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			154,770		8,719,687	2.070
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		14,498		2,090,896	2.670
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011			39,704		1,952,410	1.570
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			526,412		10,437,703	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015			12,531			8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014			6,556			3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			377,869		6,170,317	1.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		10,718		1,555,174	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		236,510		4,078,818	3.100
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		2,898,129		10,230,087	3.300
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3		471,203		7,365,010	4.470
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		93,428		17,650,108	2.400
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		22,432		5,193,258	1.160
000000-00-0	TC GROWTH PARTNERS I LP	PALO ALTO	CA	TC GROWTH GP-I, LLC		01/13/2016		116,795	7,420		15,075,785	7.600
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012			566,244		330,671	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		745,240		22,689,298	2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		80,888		4,033,220	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		7,936		1,075,460	1.840
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	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	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	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		396,451		166,859	1.780
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	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015			371,073		1,885,383	11.250
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners		12/31/2012			3,543,848			1.970
1599999. Joint Venture Interests - Common Stock - Unaffiliated								13,668,999	78,846,346		657,026,477	XXX
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			15,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									15,000,000			XXX
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	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	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			3,640			0.790
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	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			2,881,911		6,638,622	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			10,197		1,034,535	0.530
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	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		09/30/2008			22,888			3.530
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			433,405		4,382,396	1.010
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013			380,677		1,354,933	49.000
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			105,580			49.000
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily		06/19/2014			691,298		3,057,419	40.000
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		16,666,666			8,333,334	10.680
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			19,208			1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,368			0.520
1799999. Joint Venture Interests - Real Estate - Unaffiliated								16,666,666	4,771,830		34,250,155	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE GLOBAL INVESTMENT PARTNERS LLC		03/22/2016		4,935,482			6,965,250	48.980
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE GLOBAL INVESTMENT PARTNERS LLC		03/22/2016		4,935,482			6,965,250	48.980
BASOCV-JA-3	KING MILL DISTRIBUTION PARK 2, LLC	McHenry County	GA	CB Richard Ellis		09/10/2015			14,087			92.500
1899999. Joint Venture Interests - Real Estate - Affiliated								9,870,964	14,087		13,930,501	XXX
000000-00-0	NBINV RIVERSIDE CARS1, LLC	DOVER	DE	DIRECT		02/29/2016		5,182,718				45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT, LLC	DOVER	DE	DIRECT		02/29/2016		22,500				45.000
2299999. Joint Venture Interests - Other - Affiliated								5,205,218				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		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(27,726)			XXX
4499999. Total - Unaffiliated								30,335,665	83,661,834		696,483,406	XXX
4599999. Total - Affiliated								15,076,182	15,014,087		13,930,501	XXX
4699999 - Totals								45,411,847	98,675,922		710,413,907	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	03/31/2016	761,466							761,466	761,466				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/30/2016	2,282,668							2,282,668	1,992,256	(290,411)		(290,411)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							3,044,134							3,044,134	2,753,722	(290,411)		(290,411)	
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	02/05/2016									63		63	63	
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	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	03/24/2016	2,755,679							2,755,679	2,755,679				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	03/17/2016	2,511,666							2,511,666	1,487,488	(1,024,177)		(1,024,177)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	03/15/2016	768,277							768,277	768,277				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	03/07/2016	62,377							62,377	62,377				
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR	03/10/2014	02/11/2016	16,536							16,536	16,536				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	03/31/2016	331,309							331,309	331,309				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	03/31/2016	1,376,931							1,376,931	1,376,931				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	01/26/2016	986,762							986,762	986,762				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	02/10/2016	100,685							100,685	100,685				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	01/14/2016	177,574							177,574	177,574				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/31/2016	63,979							63,979	63,979				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	01/19/2016	313,091							313,091	313,091				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	02/11/2016	610,394							610,394	610,394				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	03/23/2016	672,779							672,779	672,779				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	03/24/2016	65,105							65,105	65,105				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	03/02/2016	517,804							517,804	517,804				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	03/10/2016	1,120,293							1,120,293	1,120,293				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	03/08/2016	298,026							298,026	298,026				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	03/18/2016	959,154							959,154	959,154				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	03/07/2011	02/10/2016	63,805							63,805	63,805				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG MANAGEMENT COMPANY, LLC	12/13/2013	02/16/2016	53,265							53,265	53,265				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	03/24/2016	32,091							32,091	32,091				
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	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	01/11/2016	176,600							176,600	176,600				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	01/12/2016	835,598							835,598	835,598				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	03/21/2016	1,869,675							1,869,675	1,869,675				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	03/31/2016	1,888,889							1,888,889	1,888,889				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2016	444,799							444,799	444,799				
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	BLACK TORO CAPITAL GP, LLC	12/04/2015	03/10/2016	123,882							123,882	126,631	2,749		2,749	

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	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	02/11/2016	869,279							869,279	869,279				
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	57,789							57,789	57,789				
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	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	02/05/2016	2,085,815							2,085,815	2,085,815				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	02/08/2016	44,770							44,770	44,770				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	03/03/2016	132,045							132,045	132,045				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	01/26/2016	302,621							302,621	302,621				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	02/26/2016	239,526							239,526	239,526				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	03/14/2011	03/30/2016	258,678							258,678	258,678				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	KRG Capital Partners	09/30/2008	02/02/2016									33,866		33,866	33,866	
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	02/17/2016	715,708							715,708	715,708				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	01/06/2016	485,554							485,554	485,554				
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	05/05/2009	02/25/2016	430,275							430,275	344,897	(85,379)		(85,379)	
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	03/28/2016	188,908							188,908	188,908				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	02/16/2016	1,289,577							1,289,577	1,289,577				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	03/15/2016	22,224							22,224	22,224				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	01/29/2016	307,069							307,069	307,069				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	01/29/2016	453,623							453,623	453,623				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	02/11/2016	11,510							11,510	11,510				
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	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	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	03/24/2016	4,865,371							4,865,371	4,865,371				
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				
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	DIRECT	03/03/2014	02/29/2016	11,222,054	451,262				451,262		11,673,316	9,750,000		(1,923,316)	(1,923,316)	
000000-00-0	GTCR FUND VII	Chicago	IL	GTCR	03/27/2000	03/15/2016		(874,333)				(874,333)		(874,333)			874,333	874,333	
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	03/29/2016	793	(146,024)				(146,024)		(145,231)			145,231	145,231	
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/28/2016	681,803							681,803	681,803				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							61,621,546	(569,094)				(569,094)		61,052,451	59,075,882	(1,106,745)	(869,824)	(1,976,570)	
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	561,245							561,245	399,648	(161,597)		(161,597)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	03/10/2016	1,216,549							1,216,549	1,216,549				
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	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	01/27/2016	685,651							685,651	685,651				
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 VIII	New York	NY	Westbrook Partners	12/28/2009	02/09/2016	722,198							722,198	722,198				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	03/29/2016		(2,221,485)				(2,221,485)		(2,221,485)			2,221,485	2,221,485	
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2016	693,952							693,952	693,952				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/28/2016	188,463							188,463	188,463				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/04/2016	204,984							204,984	204,984				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	01/29/2016	172,840							172,840	172,840				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2016	706,244							706,244	706,244				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	03/30/2016	870,254							870,254	870,254				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	03/23/2016	699,531							699,531	699,531				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/28/2016	405,051							405,051	405,051				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	03/31/2016	556,493							556,493	556,493				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	02/17/2016	2,400,000							2,400,000	2,400,000				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							13,162,654	(2,221,485)				(2,221,485)		10,941,168	13,001,056	(161,597)	2,221,485	2,059,888	
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	03/31/2016	114							114	114				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	03/31/2016	22,623							22,623	22,623				

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
4299999. Any Other Class of Assets - Unaffiliated							22,737							22,737	22,737				
4499999. Total - Unaffiliated							77,851,070	(2,790,580)				(2,790,580)		75,060,491	74,853,398	(1,558,754)	1,351,661	(207,093)	
4599999. Total - Affiliated																			
4699999 - Totals							77,851,070	(2,790,580)				(2,790,580)		75,060,491	74,853,398	(1,558,754)	1,351,661	(207,093)	

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		1,659,551	1,500,000	11,003	1
912810-RQ-3	TREASURY BOND		03/23/2016	Various		44,570,410	46,500,000	87,328	1
912828-C7-3	TREASURY NOTE		01/01/2016	CHARTER NATIONAL LIFE		1,639,694	1,640,000	3,058	1
912828-Q4-5	TREASURY NOTE		03/31/2016	Various		350,957,031	350,000,000		1
912828-XK-1	TREASURY NOTE		01/01/2016	CHARTER NATIONAL LIFE		497,278	500,000	2,021	1
912810-DZ-8	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		780,737	725,000	24,304	1
912810-EK-0	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		306,851	275,000	8,440	1
912810-EP-9	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		4,311,759	3,625,000	97,557	1
912810-ED-6	US TREASURY N/B		01/01/2016	CHARTER NATIONAL LIFE		118,833	105,000	3,222	1
0599999. Subtotal - Bonds - U.S. Governments						404,842,144	404,870,000	236,933	XXX
00404A-AL-3	ACADIA HEALTHCARE CO INC		02/09/2016	Various		4,157,500	4,160,000		4FE
00507U-AR-2	ACTAVIS FUNDING SCS	E	01/22/2016	MORGAN STANLEY		5,044,100	5,000,000	63,250	2FE
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	F	02/05/2016	CITIGROUP GLOBAL MARKETS		2,640,000	2,750,000	13,779	3FE
00131L-AE-5	AIA GROUP LTD	F	03/09/2016	MORGAN STANLEY		740,505	750,000		1Z
009280-AP-6	AIRCASTLE LTD	E	03/31/2016	Various		5,894,388	5,860,000	3,185	3FE
013817-AU-5	ALCOA INC		01/20/2016	Various		671,038	675,000	17,637	3FE
013817-AV-3	ALCOA INC		02/09/2016	Various		1,611,000	1,800,000	30,675	3FE
013817-AW-1	ALCOA INC		01/13/2016	OPPENHEIMER & CO., INC.		333,688	375,000	5,447	3FE
00164V-AD-5	AMC NETWORKS INC		03/30/2016	Various		7,502,500	7,500,000	556	3FE
02406P-AL-4	AMERICAN AXLE & MFG INC		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		4,402,875	4,425,000	92,833	3FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/17/2016	U.S. BANCORP		1,499,250	1,500,000		2Z
03027X-AH-3	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS		1,497,795	1,500,000		2FE
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS		1,495,695	1,500,000		1Z
02582J-GJ-3	AMXCA_2013-3 ABS		01/22/2016	WELLS FARGO		15,004,688	15,000,000	4,900	1FE
032511-BP-1	ANADARKO PETROLEUM CORP		03/14/2016	MIZUHO SECURITIES USA INC.		749,423	750,000		2FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	03/29/2016	Various		20,199,600	20,000,000	48,583	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	DEUTSCHE BANK AG		9,962,100	10,000,000		1FE
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BANK OF AMERICA/MERRILL LYNCH		2,974,980	3,000,000		1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BANK OF AMERICA/MERRILL LYNCH		6,983,550	7,000,000		1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	01/13/2016	BARCLAYS		6,489,145	6,500,000		1FE
03674X-AF-3	ANTERO RESOURCES CORP		03/09/2016	EXCHANGE		3,126,080	3,125,000	47,852	3FE
03749J-AC-2	APCO HOLDINGS LLC TL		02/05/2016	SUNTRUST CAPITAL MARKETS		12,125,000	12,500,000		4FE
037833-BS-8	APPLE INC		03/17/2016	JPMORGAN CHASE & CO.		51,673,440	51,000,000	87,188	1FE
037833-BU-3	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.		2,996,790	3,000,000		1FE
037833-BW-9	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.		1,118,717	1,124,000		1FE
037833-BX-7	APPLE INC		03/17/2016	GOLDMAN, SACHS & CO.		6,573,930	6,500,000	6,006	1FE
037833-BY-5	APPLE INC		03/17/2016	DEUTSCHE BANK AG		4,538,145	4,500,000	4,198	1FE
038522-AK-4	ARAMARK SERVICES INC		03/31/2016	EXCHANGE		85,000	85,000	1,258	3FE
03938L-AQ-7	ARCELORMITTAL	F	02/05/2016	MORGAN STANLEY		66,375	75,000	65	3FE
00206R-CS-9	AT&T INC		01/29/2016	BARCLAYS		1,498,875	1,500,000		2FE
00206R-CT-7	AT&T INC		01/29/2016	BARCLAYS		749,505	750,000		2FE
00206R-CY-6	AT&T INC		03/25/2016	EXCHANGE		10,000,006	10,000,000	14,444	2FE
053332-AP-7	AUTOZONE INC		03/16/2016	Various		4,237,656	4,233,000	24,252	2FE
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		03/14/2016	Various		9,480,000	9,450,000		4FE
053807-AS-2	AVNET INC		03/21/2016	BANK OF AMERICA/MERRILL LYNCH		1,141,674	1,150,000		2Z
06051G-FU-8	BANK OF AMERICA CORP		02/29/2016	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		1Z
06738E-AN-5	BARCLAYS PLC	F	01/05/2016	BARCLAYS		2,537,556	2,550,000		1Z
07274E-AF-0	BAYER US FINANCE LLC	R	03/31/2016	BARCLAYS		15,703,500	15,000,000	221,250	1FE
07274E-AG-8	BAYER US FINANCE LLC	R	03/16/2016	Various		9,762,848	9,391,000	143,506	1FE
092113-AL-3	BLACK HILLS CORP		01/08/2016	CREDIT SUISSE		1,495,455	1,500,000		1Z
095370-AA-0	BLUE CUBE SPINCO INC		03/31/2016	OPPENHEIMER & CO., INC.		1,721,250	1,500,000	74,750	3FE
097751-AS-0	BOMBARDIER INC	A	03/17/2016	GOLDMAN, SACHS & CO.		1,736,875	1,750,000	2,552	4FE
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	JPMORGAN CHASE & CO.		1,794,744	1,800,000		1Z
103304-BL-4	BOYD GAMING CORP		03/23/2016	DEUTSCHE BANK AG		3,975,000	3,900,000	531	4FE
07387B-EG-4	BSCMS_05-PW10 CMBS		03/01/2016	SCHEDULED PAY UP			483		1FM
129500-AB-0	CALERES INC		01/20/2016	BANK OF AMERICA/MERRILL LYNCH		147,000	150,000	4,635	4FE
131347-CJ-3	CALPINE CORP		03/23/2016	MARKET AXESS		495,060	500,000	4,431	4FE
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	03/11/2016	CITIGROUP GLOBAL MARKETS		8,389,165	8,400,000	3,338	1FE
14313W-AD-4	CARMX_15-1 ABS		03/28/2016	BARCLAYS		8,638,962	8,570,000	6,970	1FE
14313X-AC-4	CARMX_15-4 ABS		03/28/2016	BARCLAYS		10,021,875	10,000,000	6,933	1FE
17305E-FC-4	CCCIT_13-A3 ABS		01/20/2016	CITIGROUP GLOBAL MARKETS		4,885,528	4,880,000	451	1FE
17305E-FE-0	CCCIT_13-A6 ABS		03/17/2016	BARCLAYS		10,018,750	10,000,000	5,500	1FE

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1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/02/2016	OPPENHEIMER & CO., INC.		3,112,500	3,000,000	8,813	3FE
15135U-AH-2	CENOVUS ENERGY INC	A	03/18/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		402,281	525,000	519	2FE
15135B-AE-1	CENTENE ESCROW CORP		01/29/2016	Various		807,794	800,000		3FE
15135B-AG-6	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO		400,000	400,000		1Z
153527-AL-0	CENTRAL GARDEN & PET COMPANY		02/02/2016	BARCLAYS		76,125	75,000	1,097	4FE
161571-GQ-1	CHAIT_14-A7 ABS		03/28/2016	MORGAN STANLEY		25,919,445	25,878,000	15,872	1FE
161571-GT-5	CHAIT_15-A2 ABS		03/28/2016	MORGAN STANLEY		10,052,344	10,000,000	7,067	1FE
161571-GC-2	CHAIT_2013-A8 ABS		01/22/2016	WELLS FARGO		14,345,079	14,335,000	4,826	1FE
161571-FU-3	CHASE ISSUANCE TRUST ABS		03/28/2016	BARCLAYS		33,018,047	33,000,000	19,067	1FE
17275R-BC-5	CISCO SYSTEMS INC		02/22/2016	JPMORGAN CHASE & CO.		5,995,440	6,000,000		1FE
17275R-BD-3	CISCO SYSTEMS INC		02/22/2016	WELLS FARGO		14,971,200	15,000,000		1FE
172967-KG-5	CITIGROUP INC		01/05/2016	CITIGROUP GLOBAL MARKETS		1,123,504	1,125,000		2FE
172967-KJ-9	CITIGROUP INC		03/01/2016	CITIGROUP GLOBAL MARKETS		1,122,773	1,125,000		1Z
172967-KK-6	CITIGROUP INC		03/22/2016	CITIGROUP GLOBAL MARKETS		4,992,800	5,000,000		2FE
184496-AM-9	CLEAN HARBORS INC		03/14/2016	GOLDMAN, SACHS & CO.		2,175,425	2,170,000	32,746	3Z
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		03/09/2016	CITIGROUP GLOBAL MARKETS		3,523,800	3,735,000	75,031	4FE
12592B-AF-1	CNH INDUSTRIAL NV	R	03/14/2016	JPMORGAN CHASE & CO.		4,972,350	5,000,000		3FE
20030N-BR-1	COMCAST CORP		03/15/2016	Various		8,393,282	8,326,000	8,739	1FE
20030N-BS-9	COMCAST CORP		03/22/2016	WELLS FARGO		8,137,410	8,000,000	16,188	1FE
20826F-AQ-9	CONOCOPHILLIPS CO		03/03/2016	MIZUHO SECURITIES USA INC.		1,869,252	1,870,000		2Z
20826F-AR-7	CONOCOPHILLIPS CO		03/03/2016	HSBC SECURITIES, INC.		742,328	750,000		2Z
20826F-AS-5	CONOCOPHILLIPS CO		03/03/2016	JPMORGAN CHASE & CO.		1,499,250	1,500,000		1FE
212015-AH-4	CONTINENTAL RESOURCES		03/21/2016	Various		553,438	650,000	9,868	3FE
212015-AQ-4	CONTINENTAL RESOURCES INC		03/03/2016	CITIGROUP GLOBAL MARKETS		272,000	400,000	5,281	3FE
13056M-AB-3	CRART_15-2 ABS		01/19/2016	JPMORGAN CHASE & CO.		5,098,205	5,105,784	874	1FE
225433-AD-3	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		698,746	700,000	5,989	2FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		1,002,915	1,000,000	12,983	2FE
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH		1,399,678	1,400,000		2FE
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH		1,395,394	1,400,000		2Z
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2016	SCHEDULED PAY UP			4		1FM
02151N-AB-8	CWALT_07-18CB RMBS		02/25/2016	SCHEDULED PAY UP			776		1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		03/01/2016	SCHEDULED PAY UP			4		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	OPPENHEIMER & CO., INC.		122,969	125,000	3,604	3FE
235825-AE-6	DANA HOLDING CORP		02/09/2016	Various		2,580,313	2,875,000	24,101	4FE
254683-BE-4	DCENT_2013-A5 ABS		03/17/2016	DEUTSCHE BANK AG		9,595,484	9,585,000	1,938	1FE
24823U-AH-1	DENBURY RESOURCES INC		03/23/2016	RBC DOMINION SECURITIES		165,375	350,000	3,327	5FE
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC		03/30/2016	MORGAN STANLEY		126,000	175,000	2,566	3FE
25746U-BT-5	DOMINION RESOURCES INC		03/02/2016	WELLS FARGO		900,630	900,000	1,766	2FE
260543-CF-8	DOW CHEMICAL CO/THE		03/31/2016	BARCLAYS		3,271,200	3,000,000	48,125	2FE
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC		03/15/2016	Various		14,663,915	14,739,000	7,165	1FE
269871-AB-5	EAGLE SPINCO INC		03/04/2016	STIFEL CAPITAL MARKETS		357,750	360,000	1,110	3FE
278642-AP-8	EBAY INC		03/02/2016	WELLS FARGO		2,247,683	2,250,000		2FE
532457-BF-4	ELI LILLY AND CO		03/09/2016	Various		5,085,080	5,005,000	48,528	1FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		02/17/2016	CANTOR FITZGERALD		934,450	1,340,000	7,865	2FE
292505-AJ-3	ENCANA CORP	A	03/07/2016	STIFEL CAPITAL MARKETS		227,563	275,000	3,426	2FE
29271L-AA-2	ENDO FINANCE CO		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		4,519,500	4,600,000	17,633	4FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		01/14/2016	CITIGROUP GLOBAL MARKETS		1,405,307	1,322,641		6
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		02/24/2016	JPMORGAN CHASE & CO.		269,310	376,000	4,174	2FE
29364D-AU-4	ENTERGY ARKANSAS INC		01/05/2016	GOLDMAN, SACHS & CO.		1,046,546	1,050,000		1Z
29365T-AE-4	ENTERGY TEXAS INC		03/08/2016	GOLDMAN, SACHS & CO.		9,980,800	10,000,000		2FE
26875P-AP-6	EOG RESOURCES INC		01/11/2016	JPMORGAN CHASE & CO.		2,246,715	2,250,000		2FE
26881L-AF-9	EP MINERALS LLC TERM LOAN		02/16/2016	BANK OF MONTREAL		643,677	656,813		4FE
26907Y-AA-2	ESH HOSPITALITY INC		03/11/2016	JPMORGAN CHASE & CO.		9,259,000	9,400,000	187,804	4FE
30040W-AA-6	EVERSOURCE ENERGY		03/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,989,450	5,000,000		2FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		02/24/2016	BANK OF AMERICA		813,333	1,333,333		4FE
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CREDIT SUISSE		2,245,275	2,250,000		2FE
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CITIGROUP GLOBAL MARKETS		2,238,008	2,250,000		2FE
31428X-BF-2	FEDEX CORP		03/21/2016	DEUTSCHE BANK AG		1,496,940	1,500,000		2FE
31428X-BG-0	FEDEX CORP		03/21/2016	GOLDMAN, SACHS & CO.		746,708	750,000		1Z
31677A-AB-0	FIFTH THIRD BANK (OHIO)		03/10/2016	DEUTSCHE BANK AG		749,258	750,000		2Z

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32008D-AA-4	FIRST DATA CORP		03/23/2016	BANK OF AMERICA/MERRILL LYNCH		14,546,956	14,535,000	249,871	3FE
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	F	01/14/2016	EXCHANGE		198,501	200,000	765	2FE
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	03/22/2016	JPMORGAN CHASE & CO.		613,500	600,000	4,388	3FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		01/05/2016	CREDIT AGRICOLE		750,000	750,000		2FE
34530L-AE-1	FORDL_14-B ABS		01/21/2016	TD SECURITIES		2,747,100	2,750,000	924	1FE
34531P-AA-9	FORDO_16-A ABS		01/20/2016	CREDIT SUISSE		52,000,000	52,000,000		1FE
35671D-AW-5	FREEPORT-MCMORAN C & G		01/28/2016	Various		1,532,300	1,820,000	15,338	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/18/2016	Various		514,000	700,000	7,664	3FE
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/03/2016	Various		437,870	500,000	5,707	3FE
35671D-BH-7	FREEPORT-MCMORAN INC		01/13/2016	Various		275,220	556,000	4,016	2FE
36467W-AB-5	GAMESTOP CORP		03/04/2016	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000		3Z
37045V-AK-6	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.		9,992,000	10,000,000		2FE
37045V-AL-4	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.		699,363	700,000		2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/25/2016	JPMORGAN CHASE & CO.		1,498,935	1,500,000		2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY I		02/25/2016	JPMORGAN CHASE & CO.		747,293	750,000		2Z
373334-KE-0	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		747,180	750,000		1FE
373334-KF-7	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		2,993,850	3,000,000		1FE
38012T-AC-6	GMACM_06-HE3 RMBS		03/01/2016	SCHEDULED PAY UP			10,067		1FM
361894-AE-8	GMFALT_14-1 ABS		03/22/2016	Various		12,381,416	12,385,467	1,312	1FE
38143U-8H-7	GOLDMAN SACHS & CO		02/22/2016	GOLDMAN, SACHS & CO.		1,047,575	1,050,000		1Z
38259P-AD-4	GOOGLE INC		03/18/2016	FIRST TENNESSEE BANK		4,618,603	4,250,000	11,156	1FE
36245E-AG-3	GSAMP_06-HE7 RMBS		02/25/2016	SCHEDULED PAY UP			22,262		1FM
44890V-AC-6	HALST_14-B ABS		01/21/2016	BANK OF AMERICA/MERRILL LYNCH		4,796,063	4,800,000	1,437	1FE
44890X-AB-4	HALST_15-A ABS		03/22/2016	LLOYDS		2,129,578	2,129,329	769	1FE
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.		4,994,400	5,000,000		1FE
43814E-AD-7	HAROT_13-2 ABS		01/21/2016	TD SECURITIES		2,497,168	2,500,000	458	1FE
413627-BL-3	HARRAHS OPERATING CO INC		02/18/2016	CITIGROUP GLOBAL MARKETS		2,175,000	3,000,000		6FE
44890W-AD-2	HART_15-A ABS		03/28/2016	HSBC SECURITIES, INC.		7,995,938	8,000,000	4,871	1FE
44930U-AA-4	HART_16-A ABS		03/22/2016	BANK OF AMERICA/MERRILL LYNCH		49,000,000	49,000,000		1FE
404119-BN-8	HCA INC		01/27/2016	BANK OF AMERICA/MERRILL LYNCH		605,250	600,000	11,333	3FE
404119-BQ-1	HCA INC		01/27/2016	BANK OF AMERICA/MERRILL LYNCH		499,800	490,000	7,575	3FE
404119-BT-5	HCA INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		5,625,000	5,625,000		3FE
40415R-AR-6	HD SUPPLY INC		03/28/2016	BARCLAYS		250,000	250,000		4Z
437076-BL-5	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.		1,494,660	1,500,000		1Z
437076-BM-3	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.		1,490,340	1,500,000		1Z
404280-AV-1	HSBC HOLDINGS PLC	F	03/01/2016	HSBC SECURITIES, INC.		1,122,435	1,125,000		1Z
404280-AW-9	HSBC HOLDINGS PLC	F	03/01/2016	HSBC SECURITIES, INC.		1,123,369	1,125,000		1Z
443510-AG-7	HUBBELL INC		02/23/2016	JPMORGAN CHASE & CO.		595,464	600,000		1Z
446150-AJ-3	HUNTINGTON BANCSHARES INC		03/09/2016	GOLDMAN, SACHS & CO.		1,497,045	1,500,000		2FE
447010-BB-7	HUNTSMAN INTERNATIONAL LLC		01/12/2016	OPPENHEIMER & CO., INC.		365,000	400,000	3,417	4FE
448579-AF-9	HYATT HOTELS CORP		02/29/2016	JPMORGAN CHASE & CO.		749,400	750,000		2Z
44891A-AE-7	HYUNDAI CAPITAL AMERICA	R	03/14/2016	CITIGROUP GLOBAL MARKETS		4,996,550	5,000,000		2FE
451102-BB-2	ICAHN ENTERPRISES LP		02/01/2016	CITIGROUP GLOBAL MARKETS		920,000	1,000,000	18,823	3FE
454889-AQ-9	INDIANA MICHIGAN POWER CO		02/29/2016	CREDIT SUISSE		448,457	450,000		2FE
45672N-AG-6	INFOR (US) INC		03/17/2016	EXCHANGE		1,852,845	1,850,000	40,751	5FE
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	E	03/23/2016	GOLDMAN, SACHS & CO.		943,750	925,000		4FE
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		24,968,250	25,000,000		1FE
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		8,969,850	9,000,000		1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		4,713,710	4,750,000		1FE
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		03/18/2016	MORGAN STANLEY		1,091,000	1,000,000	6,201	3FE
24422E-TF-6	JOHN DEERE CAPITAL CORP		01/05/2016	BARCLAYS		1,498,455	1,500,000		1Z
478160-BH-6	JOHNSON & JOHNSON		02/19/2016	CREDIT SUISSE		1,597,146	1,450,000	10,739	1FE
478160-BS-2	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1FE
478160-BU-7	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		746,063	750,000		1Z
478160-BV-5	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		745,020	750,000		1Z
478160-BY-9	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		10,984,490	11,000,000		1FE
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		01/01/2016	SCHEDULED PAY UP			284		1FM
485170-AN-4	KANSAS CITY SOUTHERN	E	03/30/2016	U.S. BANCORP		4,421,970	4,500,000	33,781	2FE
487836-BP-2	KELLOGG CO		02/25/2016	MORGAN STANLEY		1,498,440	1,500,000		2FE
487836-BQ-0	KELLOGG CO		02/25/2016	MORGAN STANLEY		1,485,045	1,500,000		2FE
49327M-2N-3	KEYBANK NA/CLEVELAND OH		03/03/2016	KEYCORP		749,633	750,000		1FE

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49456B-AJ-0	KINDER MORGAN INC		01/21/2016	GOLDMAN, SACHS & CO.		933,390	1,340,000	30,264	2FE
49461B-AF-1	KINETICS CONCEPT / KCI USA		02/02/2016	BANK OF AMERICA/MERRILL LYNCH		170,000	170,000		1Z
496902-AN-7	KINROSS GOLD CORP	A	03/18/2016	Various		814,830	942,000	1,246	3FE
501797-AL-8	L BRANDS INC		03/23/2016	Various		14,119,098	13,650,000	357,261	3FE
513075-BJ-9	LAMAR MEDIA CORP		01/25/2016	JPMORGAN CHASE & CO.		100,000	100,000		3FE
52108M-DS-9	LBUBS_06-C1 CMBS		01/11/2016	SCHEDULED PAY UP			47,843		1FM
524901-AV-7	LEGG MASON INC		03/17/2016	JPMORGAN CHASE & CO.		749,655	750,000		1Z
526057-BX-1	LENNAR CORP		02/26/2016	CITIGROUP GLOBAL MARKETS		250,000	250,000		3FE
52729B-BL-6	LEVEL 3 FINANCING INC		03/08/2016	CITIGROUP GLOBAL MARKETS		8,003,334	8,000,000		4FE
BAS0EW-HA-1	LIFE EXTENSION INST. (BABSON)		02/29/2016	BABSON CAPITAL MANAGEMENT LLC		6,171,875	6,250,000		4Z
539830-AY-5	LOCKHEED MARTIN CORP		03/11/2016	CITIGROUP GLOBAL MARKETS		7,413,039	7,100,000	661	2FE
540424-AS-7	LOEWS CORP		03/17/2016	BARCLAYS		522,868	524,000		1Z
548661-CT-2	LOWE'S COMPANIES INC		03/11/2016	CITIGROUP GLOBAL MARKETS		3,221,010	3,000,000	47,188	1FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		02/22/2016	BARCLAYS		1,048,688	1,050,000		2FE
55378V-AA-7	MANITOWOC FSG OPERATIONS LLC		02/05/2016	GOLDMAN, SACHS & CO.		200,000	200,000		4Z
56501R-AC-0	MANULIFE FINANCIAL CORP	A	03/01/2016	MORGAN STANLEY		748,178	750,000		1Z
574599-BK-1	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES		1,046,388	1,050,000		3FE
574599-BL-9	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES		2,736,910	2,750,000		3FE
58768E-AF-6	MBALT_14-A ABS		01/19/2016	BANK OF AMERICA/MERRILL LYNCH		5,256,713	5,260,000	921	1FE
58768L-AD-5	MBALT_15-A ABS		03/22/2016	Various		41,002,617	41,000,000	14,453	1FE
58013M-EX-8	MCDONALDS CORPORATION		03/30/2016	JEFFERIES & COMPANY, INC.		7,811,985	7,550,000	66,325	2FE
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		03/17/2016	Various		10,058,992	10,050,000	2,208	1FE
58940*-AA-9	MERCURY LAND PARTNERS LLC		12/14/2015	DIRECT		6,859,144	6,859,144	(74,206)	5Z
BAS0CU-KS-4	MERCURY LAND PARTNERS LLC		12/09/2015	CANCELLED TRADE		(6,859,144)	(6,859,144)		5*
552953-CB-5	MGM RESORTS INTERNATIONAL		01/12/2016	BANK OF AMERICA/MERRILL LYNCH		345,625	350,000	5,359	4FE
552953-CC-3	MGM RESORTS INTERNATIONAL		03/03/2016	OPPENHEIMER & CO., INC.		591,838	565,000	16,291	4FE
595112-BG-7	MICRON TECHNOLOGY INC		03/03/2016	GOLDMAN, SACHS & CO.		2,100,000	2,500,000	20,703	3FE
595137-AB-6	MICROSEMI CORP		01/07/2016	MORGAN STANLEY		120,000	120,000		1Z
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	F	02/23/2016	MORGAN STANLEY		748,950	750,000		1Z
61746B-DZ-6	MORGAN STANLEY		01/22/2016	MORGAN STANLEY		6,652,335	6,666,000		1Z
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		02/19/2016	BANK OF AMERICA/MERRILL LYNCH		2,974,375	2,950,000	531	3FE
65477N-AE-6	NALT_2014-A ABS		01/19/2016	TD SECURITIES		5,262,149	5,264,000	1,065	1FE
64110L-AJ-5	NETFLIX INC		02/09/2016	EXCHANGE		2,138,225	2,125,000	37,010	4FE
64110L-AL-0	NETFLIX INC		02/09/2016	EXCHANGE		1,000,000	1,000,000	18,604	4FE
651229-AT-3	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		14,996,550	15,000,000		2FE
651229-AU-0	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		2,246,288	2,250,000		2Z
651229-AV-8	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		3,748,838	3,750,000		2FE
651229-AW-6	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		1,496,970	1,500,000		2Z
651229-AX-4	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		600,000	600,000		1Z
651229-AY-2	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		3,985,440	4,000,000		2FE
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/28/2016	CITIGROUP GLOBAL MARKETS		9,989,900	10,000,000		2FE
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP	R	03/02/2016	BANK OF AMERICA/MERRILL LYNCH		19,983,800	20,000,000		1FE
65504L-AF-4	NOBLE HOLDING INTL LTD	E	03/30/2016	BANK OF AMERICA/MERRILL LYNCH		63,000	90,000	382	2FE
65504L-AJ-6	NOBLE HOLDING INTL LTD	E	03/30/2016	HSBC SECURITIES, INC.		108,063	175,000	365	2FE
66977W-AN-9	NOVA CHEMICALS CORP	A	03/24/2016	CANTOR FITZGERALD		4,887,500	5,000,000	43,021	3FE
66977W-AP-4	NOVA CHEMICALS CORP	A	03/16/2016	OPPENHEIMER & CO., INC.		3,671,875	3,750,000	71,528	3FE
67000X-AL-0	NOVELIS INC	A	02/11/2016	GOLDMAN, SACHS & CO.		230,625	250,000	3,606	4FE
67000X-AM-8	NOVELIS INC	A	02/24/2016	Various		901,565	982,000	15,181	4FE
67054L-AB-3	NUMERICABLE GROUP SA	F	03/23/2016	BARCLAYS		496,810	500,000	3,667	4FE
674599-CH-6	OCCIDENTAL PETROLEUM CORP		03/28/2016	BANK OF AMERICA/MERRILL LYNCH		748,290	750,000		1Z
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		03/28/2016	JPMORGAN CHASE & CO.		744,180	750,000		1FE
68217F-AA-0	OMNICOM GROUP INC		03/28/2016	CITIGROUP GLOBAL MARKETS		749,303	750,000		1Z
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	U.S. BANCORP		748,740	750,000		1Z
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	MORGAN STANLEY		10,571,804	10,600,000		1FE
713448-DD-7	PEPSICO INC		02/19/2016	JPMORGAN CHASE & CO.		4,099,401	3,875,000	62,269	1FE
714295-AB-8	PERRIGO CO	E	03/11/2016	MITSUBISHI UFJ SECURITIES (USA)		1,639,758	1,635,000	14,465	2FE
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO	E	03/11/2016	Various		4,420,654	4,400,000	1,342	2FE
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	E	03/07/2016	BANK OF AMERICA/MERRILL LYNCH		2,244,398	2,250,000		2FE
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		9,917,200	10,000,000		1FE
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		12,895,350	13,000,000		1FE
72147K-AC-2	PILGRIMS PRIDE CORP		03/17/2016	OPPENHEIMER & CO., INC.		3,055,845	3,098,000	39,197	4FE
72347Q-AK-9	PINNACLE FOODS FINANCE LLC		01/11/2016	BANK OF AMERICA/MERRILL LYNCH		160,000	160,000		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)
69352J-AN-7	PPL ENERGY SUPPLY LLC		03/07/2016	Various		351,563	525,000	5,165	4FE
74153Q-AG-7	PRIDE INTERNATIONAL INC	R	03/30/2016	MORGAN STANLEY		376,275	435,000	11,195	3FE
742718-EN-5	PROCTER & GAMBLE CO		01/28/2016	CITIGROUP GLOBAL MARKETS		9,998,100	10,000,000		1FE
742718-EP-0	PROCTER & GAMBLE CO		01/28/2016	CITIGROUP GLOBAL MARKETS		7,970,800	8,000,000		1FE
74456Q-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA		02/29/2016	MITSUBISHI UFJ SECURITIES (USA)		3,993,680	4,000,000		1FE
745867-AT-8	PULTE HOMES INC		03/10/2016	CANTOR FITZGERALD		1,950,000	2,000,000	10,000	3FE
745867-AV-3	PULTEGROUP INC		02/25/2016	CITIGROUP GLOBAL MARKETS		400,000	400,000		3FE
745867-AW-1	PULTEGROUP INC		03/02/2016	Various		11,265,313	11,150,000	2,674	3FE
75281A-AQ-2	RANGE RESOURCES CORP		03/23/2016	RBC DOMINION SECURITIES		329,063	375,000	729	4FE
75606D-AC-5	REALOGY GROUP LLC		02/25/2016	JPMORGAN CHASE & CO.		175,438	175,000	2,297	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/09/2016	RBC DOMINION SECURITIES		735,000	750,000	14,016	4FE
771196-BK-7	ROCHE HOLDINGS INC	R	02/22/2016	CITIGROUP GLOBAL MARKETS		9,900,400	10,000,000		1FE
77578J-AB-4	ROLLS ROYCE CORP	F	03/11/2016	CITIGROUP GLOBAL MARKETS		3,514,833	3,484,000	53,325	1FE
77714T-AB-7	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE		98,447	100,000	906	4FE
780082-AD-5	ROYAL BANK OF CANADA	A	01/22/2016	RBC DOMINION SECURITIES		698,502	700,000		1Z
78355H-KB-4	RYDER SYSTEM INC		02/17/2016	WELLS FARGO		1,199,016	1,200,000		2FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		3,494,035	3,500,000	73,281	3FE
80105N-AG-0	SANOFI-AVENTIS	F	03/09/2016	JPMORGAN CHASE & CO.		17,920,517	16,475,000	302,042	1FE
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	F	01/05/2016	BARCLAYS		749,243	750,000		2FE
810186-AL-0	SCOTTS MIRACLE-GRO CO		03/30/2016	BANK OF AMERICA/MERRILL LYNCH		3,692,500	3,500,000	99,750	4FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		03/01/2016	SCHEDULED PAY UP		46,037	46,037		5Z
828807-CW-5	SIMON PROPERTY GROUP LP		01/08/2016	MORGAN STANLEY		2,236,523	2,250,000		1FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		03/09/2016	JPMORGAN CHASE & CO.		120,000	120,000		4FE
84762L-AU-9	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		1,230,057	1,206,000	7,127	4FE
853496-AA-5	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA/MERRILL LYNCH		270,000	270,000		3FE
853496-AB-3	STANDARD INDUSTRIES INC		03/23/2016	Various		1,490,000	1,450,000	5,500	3FE
855244-AJ-8	STARBUCKS CORP		02/01/2016	GOLDMAN, SACHS & CO.		1,499,145	1,500,000		1FE
863667-AJ-0	STRYKER CORP		03/03/2016	BANK OF AMERICA/MERRILL LYNCH		1,087,834	1,100,000		2Z
863667-AK-7	STRYKER CORP		03/03/2016	GOLDMAN, SACHS & CO.		749,130	750,000		2FE
863667-AM-3	STRYKER CORP		03/11/2016	Various		27,070,633	27,020,000	9,568	2FE
863667-AN-1	STRYKER CORP		03/03/2016	JPMORGAN CHASE & CO.		745,110	750,000		2Z
86614R-AJ-6	SUMMIT MATERIALS LLC		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		5FE
BA50ET-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		1,498,260	1,500,000		1Z
87165L-AA-9	SYNCT_14-1 ABS		03/28/2016	Various		29,351,791	29,306,000	20,970	1FE
871829-BB-2	SYSCO CORP		03/30/2016	Various		15,700,462	15,672,000	898	2FE
871829-BD-8	SYSCO CORP		03/22/2016	GOLDMAN, SACHS & CO.		373,714	375,000		1Z
74966N-AA-4	TALEN ENERGY SUPPLY LLC		02/10/2016	CREDIT SUISSE		196,250	250,000	996	4FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		02/10/2016	CITIGROUP GLOBAL MARKETS		680,000	1,000,000	13,542	4FE
87612B-AT-9	TARGA RESOURCES PARTNERS LP		01/25/2016	EXCHANGE		1,000,000	1,000,000	1,389	3FE
87815V-AG-8	TEAMHEALTH HOLDINGS INC		03/31/2016	Various		9,265,625	8,750,000	177,222	4FE
878742-AX-3	TECK RESOURCES LTD	A	03/22/2016	Various		1,152,635	1,300,000	4,399	4FE
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		03/01/2016	BARCLAYS		128,125	125,000	3,125	4FE
88033G-CE-8	TENET HEALTHCARE CORPORATION		03/18/2016	OPPENHEIMER & CO., INC.		1,042,500	1,000,000	38,819	4FE
881609-BA-8	TESORO CORP		02/04/2016	DEUTSCHE BANK AG		1,636,250	1,750,000	31,889	3FE
501044-DC-2	THE KROGER CO		01/08/2016	U.S. BANCORP		748,223	750,000		2Z
587118-AE-0	THE MENS WEARHOUSE INC		03/10/2016	Various		414,750	500,000	7,194	5FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	03/01/2016	DIRECT		1,148,297	1,148,326		6Z
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	03/01/2016	DIRECT		3,032,464	3,032,474		5Z
87264A-AP-0	T-MOBILE USA INC		03/03/2016	JPMORGAN CHASE & CO.		3,105,000	3,000,000	28,708	3FE
89114Q-BG-2	TORONTO-DOMINION BANK	A	03/31/2016	TD SECURITIES		1,497,450	1,500,000		1Z
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/14/2016	JPMORGAN CHASE & CO.		14,460,850	14,500,000		2FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/14/2016	BANK OF AMERICA/MERRILL LYNCH		13,719,200	13,750,000		2FE
893574-AG-8	TRANSCONTINENTAL GAS PIPE LINE COM		01/19/2016	BARCLAYS		1,048,163	1,050,000		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		100,000	100,000		3FE
89641U-AC-5	TRINITY ACQUISITION PLC	F	03/17/2016	BANK OF AMERICA/MERRILL LYNCH		746,835	750,000		2Z
89641U-AD-3	TRINITY ACQUISITION PLC	F	03/17/2016	JPMORGAN CHASE & CO.		1,498,080	1,500,000		2FE
90388@-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S		03/01/2016	SCHEDULED PAY UP		133,838	133,838		6
907818-EG-9	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY		713,295	750,000	11,120	1FE
907818-EH-7	UNION PACIFIC CORP		02/25/2016	CREDIT SUISSE		1,040,109	1,050,000		1Z
907818-EJ-3	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY		740,115	750,000		1Z

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911365-AX-2	UNITED RENTALS NORTH AM		03/18/2016	Various		3,588,750	3,500,000	54,274	3FE
91324P-CU-4	UNITEDHEALTH GROUP INC		02/22/2016	WELLS FARGO		9,969,500	10,000,000		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		3,000,000	3,000,000		1FE
92343V-CH-5	VERIZON COMMUNICATIONS INC		03/21/2016	JPMORGAN CHASE & CO.		10,219,300	10,000,000	24,063	2FE
BA50EX-WH-7	VIVID SEATS LLC TERM LOAN		03/04/2016	RBC DOMINION SECURITIES		5,580,000	6,000,000		4FE
91829K-AA-1	VPI ESCROW CORP		02/02/2016	JPMORGAN CHASE & CO.		649,688	675,000	13,148	4FE
25468P-DB-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS		1,513,260	1,500,000	6,359	1FE
25468P-DJ-2	WALT DISNEY CO		03/30/2016	Various		7,401,368	7,250,000	27,472	1FE
25468P-DK-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS		747,000	750,000		1FE
947075-AF-4	WEATHERFORD INTL LTD	E	03/07/2016	BANK OF AMERICA/MERRILL LYNCH		240,000	250,000	602	3FE
949746-RS-2	WELLS FARGO & CO		02/26/2016	WELLS FARGO		5,748,678	5,750,000		1FE
958102-AJ-4	WESTERN DIGITAL CORP		03/31/2016	BANK OF AMERICA/MERRILL LYNCH		4,487,188	4,450,000		2FE
958102-AK-1	WESTERN DIGITAL CORP		03/30/2016	BANK OF AMERICA/MERRILL LYNCH		440,000	440,000		3FE
96950H-AD-2	WILLIAMS PARTNERS LP		01/28/2016	Various		1,603,540	1,604,000	323	2FE
98212B-AC-7	WPX ENERGY INC		01/08/2016	CITIGROUP GLOBAL MARKETS		330,750	350,000	9,085	4FE
98389B-AR-1	XCEL ENERGY INC		03/03/2016	BARCLAYS		4,782,538	4,750,000	42,235	2FE
98389B-AS-9	XCEL ENERGY INC		03/03/2016	BARCLAYS		1,499,580	1,500,000		2FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	03/23/2016	CITIGROUP GLOBAL MARKETS		498,750	500,000	9,896	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,370,839,925	1,371,376,651	3,915,831	XXX
060505-EU-4	BANK OF AMERICA CORP		03/07/2016	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		3AM
4899999. Subtotal - Bonds - Hybrid Securities						2,500,000	2,500,000		XXX
8399997. Total - Bonds - Part 3						1,778,182,069	1,778,746,651	4,152,764	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,778,182,069	1,778,746,651	4,152,764	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	10,606.000	1,620,618			L
002824-10-0	ABBOTT LABS		03/10/2016	Various	14,277.000	559,358			L
00287Y-10-9	ABBVIE INC		01/06/2016	CITIGROUP GLOBAL MARKETS	5,400.000	308,683			L
G1151C-10-1	ACCENTURE PLC	E	02/29/2016	CREDIT SUISSE	548.000	55,173			L
H0023R-10-5	ACE LIMITED		01/14/2016	Various	6,094.710	676,526			L
00846U-10-1	AGILENT TECHNOLOGIES INC		02/29/2016	CREDIT SUISSE	1,234.000	46,386			L
009363-10-2	AIRGAS INC		02/01/2016	Various	2,361.000	327,307			L
015351-10-9	ALEXION PHARMACEUTICAL INC		02/05/2016	DEUTSCHE BANK AG	605.000	88,451			L
G0177J-10-8	ALLERGAN PLC	E	03/30/2016	CITIGROUP GLOBAL MARKETS	12,400.000	3,372,267			L
02079K-10-7	ALPHABET INC CLASS C		01/22/2016	Various	2,693.000	1,910,526			L
023135-10-6	AMAZON COM INC		01/20/2016	CITIGROUP GLOBAL MARKETS	343.000	189,401			L
023608-10-2	AMEREN CORP		03/23/2016	Various	17,651.000	862,636			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/10/2016	Various	8,866.000	825,350			L
031162-10-0	AMGEN INC		02/29/2016	CREDIT SUISSE	261.000	38,357			L
G03764-13-4	ANGLO AMERICAN PLC OMN STK	D	01/22/2016	JPMORGAN CHASE & CO.	37,216.000	136,040			U
G0408V-10-2	AON PLC	E	03/10/2016	Various	6,932.000	635,329			U
037833-10-0	APPLE INC.		03/30/2016	Various	25,748.000	2,574,356			L
038222-10-5	APPLIED MATERIALS INC		03/02/2016	Various	8,975.000	172,806			L
04247X-10-2	ARMSTRONG WORLD IND		01/20/2016	GOLDMAN, SACHS & CO.	1,554.000	57,789			L
00206R-10-2	AT&T INC		03/10/2016	Various	20,174.000	733,065			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/02/2016	MERGER	551.280	75,900			L
G0683Q-10-9	AVIVA ORD GBP0.25	D	01/22/2016	JPMORGAN CHASE & CO.	11,313.000	75,948			L
060505-10-4	BANK AMER CORP COM		03/02/2016	Various	61,140.000	801,191			L
067383-10-9	BARD (C.R.) INC.		03/10/2016	Various	4,433.000	824,865			L
07177M-10-3	BAXALTA INC		02/05/2016	DEUTSCHE BANK AG	1,919.000	74,553			L
071813-10-9	BAXTER INTL INC		03/10/2016	Various	15,547.000	585,705			L
081437-10-5	BEMIS CO INC		03/10/2016	Various	12,671.000	592,691			L
097023-10-5	BOEING CO		01/22/2016	Various	2,622.000	323,631			L
Y09827-10-9	BROADCOM LTD	F	02/05/2016	Various	12,348.280	1,426,744			L
115637-20-9	BROWN FORM AN CORP CLASS B		01/06/2016	BANK OF AMERICA/MERRILL LYNCH	3,174.000	303,117			L
127097-10-3	CABOT OIL + GAS CORP COM		03/04/2016	CITIGROUP GLOBAL MARKETS	1,237.000	27,229			L

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)
13057Q-10-7	CALIFORNIA RESOURCES CORP		02/25/2016	DISTRIBUTION	1,687.140	567			L
14040H-10-5	CAPITAL ONE FINL CORP		02/26/2016	Various	6,443.000	434,283			L
14149Y-10-8	CARDINAL HEALTH INC		03/10/2016	Various	7,355.000	594,811			L
12508E-10-1	CDK GLOBAL INC		03/04/2016	Various	1,630.000	75,034			L
156782-10-4	CERNER CORP		03/04/2016	CITIGROUP GLOBAL MARKETS	519.000	26,967			L
H1467J-10-4	CHUBB LTD	E	03/10/2016	Various	22,493.710	2,485,742			L
125509-10-9	CIGNA CORP		02/05/2016	DEUTSCHE BANK AG	567.000	75,785			L
172908-10-5	CINTAS COR P COM		03/23/2016	Various	9,589.000	864,538			L
17275R-10-2	CISCO SYS INC		01/22/2016	Various	13,889.000	325,276			L
172967-42-4	CITIGROUP INC		03/03/2016	Various	22,600.000	915,877			L
189054-10-9	CLOROX CO		03/18/2016	CITIGROUP GLOBAL MARKETS	5,207.000	663,323			L
191216-10-0	COCA COLA CO.		03/10/2016	Various	16,256.000	698,674			L
D172W1-27-9	COMMERZBANK AG	D	03/07/2016	Various	58,474.000	515,466			U
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		01/20/2016	BANK OF AMERICA/MERRILL LYNCH	1,118.000	163,278			L
22160K-10-5	COSTCO WHS L CORP NEW COM		03/10/2016	Various	5,268.000	781,953			L
22576C-10-1	CRESCENT POINT ENERGY	C	03/07/2016	MORGAN STANLEY	7,581.000	105,583			U
126650-10-0	CVS HEALTH CORPORATION		02/29/2016	Various	4,291.000	407,262			L
SBD6GN-D6-5	CYBG CDI PLC	D	02/03/2016	DISTRIBUTION	15,856.250	54,203			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	02/05/2016	DEUTSCHE BANK AG	1,200.000	76,462			U
235851-10-2	DANAHER CO RP COM		03/10/2016	Various	11,197.000	970,381			L
K22272-11-4	DANSKE BANK	D	01/22/2016	JPMORGAN CHASE & CO.	3,051.000	79,338			U
237194-10-5	DARDEN RESTAURANTS INC		01/20/2016	Various	1,845.000	110,334			L
247361-70-2	DELTA AIR LINES, INC.		01/06/2016	GOLDMAN, SACHS & CO.	6,356.000	311,140			L
254687-10-6	DISNEY WALT CO		03/10/2016	Various	10,984.000	1,041,337			L
256746-10-8	DOLLAR TREE INC		02/26/2016	GOLDMAN, SACHS & CO.	3,121.000	255,253			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/22/2016	Various	4,498.000	406,905			L
233331-10-7	DTE ENERGY CO		03/10/2016	Various	7,497.000	630,345			L
26441C-20-4	DUKE ENERGY HLDG CORP		03/10/2016	Various	7,269.000	543,811			L
278865-10-0	ECOLAB INC		01/22/2016	Various	3,579.000	371,638			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/07/2016	GOLDMAN, SACHS & CO.	4,800.000	420,198			L
532457-10-8	ELI LILLY & CO		01/22/2016	Various	4,882.000	401,158			L
518439-10-4	ESTEE LAUDER COS.		01/22/2016	Various	4,721.000	396,541			L
30231G-10-2	EXXON MOBIL CORP		01/20/2016	Various	21,608.000	1,661,202			L
30303M-10-2	FACEBOOK INC		03/29/2016	Various	13,936.000	1,604,970			L
31428X-10-6	FEDEX CORP		03/10/2016	Various	3,674.000	490,989			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/20/2016	GOLDMAN, SACHS & CO.	1,886.000	88,384			L
J14208-10-2	FUJI FILM HLDGS CO NPV	D	02/05/2016	DEUTSCHE BANK AG	2,000.000	77,580			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	03/07/2016	MORGAN STANLEY	30,000.000	105,279			U
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	01/22/2016	JPMORGAN CHASE & CO.	51,698.000	62,622			L
S26763-02-9	GOLDCORP INC	C	01/22/2016	JPMORGAN CHASE & CO.	8,100.000	79,687			U
40412C-10-1	HCA HOLDINGS INC		03/03/2016	GOLDMAN, SACHS & CO.	2,447.000	177,934			L
H36940-13-0	HOLCIM	D	09/08/2015	EXCHANGE	5,822.000	414,033			U
437076-10-2	HOME DEPOT INC		01/22/2016	Various	4,157.000	490,999			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/10/2016	Various	6,581.000	674,815			L
E6165F-16-6	IBERDROLA	D	01/12/2016	STOCK DIV.	3,417.520	20,169			U
452308-10-9	ILLINOIS TOOL WKS INC		03/10/2016	Various	6,421.000	581,817			L
452327-10-9	ILLUMINA INC		02/05/2016	Various	954.000	150,294			L
G4766E-10-8	INDIVIOR PLC	D	01/22/2016	JPMORGAN CHASE & CO.	52,971.000	119,026			U
J2467E-10-1	INPEX CORP	D	01/22/2016	JPMORGAN CHASE & CO.	9,800.000	79,273			U
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/05/2016	DEUTSCHE BANK AG	287.000	70,031			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/10/2016	Various	4,090.000	533,420			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	02/05/2016	Various	76,058.000	218,551			U
46120E-60-2	INTUITIVE SURGICAL INC		02/05/2016	DEUTSCHE BANK AG	219.000	120,669			L
G4984A-11-0	ITV PLC ORD GBP0.10	D	01/22/2016	JPMORGAN CHASE & CO.	20,967.000	77,945			U
471109-10-8	JARDEN CORP		01/20/2016	Various	2,374.000	117,896			L
478160-10-4	JOHNSON & JOHNSON		03/10/2016	Various	6,552.000	672,929			L
46625H-10-0	JP MORGAN CHASE & CO		03/03/2016	Various	25,423.000	1,487,556			L
494368-10-3	KIMBERLY-CLARK CORP		03/10/2016	Various	4,915.000	631,385			L
482480-10-0	KLA TENCOR CORP		03/29/2016	JPMORGAN CHASE & CO.	472.000	33,459			L
501044-10-1	KROGER CO		03/10/2016	Various	18,252.000	690,981			L
J36662-13-8	KUBOTA CORP	D	02/05/2016	DEUTSCHE BANK AG	6,000.000	79,554			U
Y5281M-11-1	LINK REIT	D	02/05/2016	DEUTSCHE BANK AG	24,500.000	135,979			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)
53578A-10-8	LINKEDIN CORP		03/04/2016	Various	616.000	105,195			L
539830-10-9	LOCKHEED MARTIN CORP		03/10/2016	Various	4,676.000	1,001,628			L
548661-10-7	LOWES COS INC USD0.50		02/29/2016	Various	2,016.000	137,794			L
574599-10-6	MASCO CORP		01/20/2016	GOLDMAN, SACHS & CO.	3,536.000	85,496			L
57636Q-10-4	MASTERCARD INC CLASS A		03/10/2016	Various	9,293.000	822,802			L
J41551-10-2	MAZDA MOTOR CORP	D	03/07/2016	MORGAN STANLEY	5,000.000	76,173			U
580135-10-1	MCDONALDS CORP		03/10/2016	Various	6,890.000	816,438			L
G5960L-10-3	MEDTRONIC PLC	E	03/10/2016	Various	8,504.000	642,040			L
58933Y-10-5	MERCK & CO. INC.		03/10/2016	Various	11,118.000	569,228			L
552953-10-1	MGM RESORTS INTERNATIONAL		03/07/2016	CITIGROUP GLOBAL MARKETS	21,003.000	411,063			L
594918-10-4	MICROSOFT CORP		01/22/2016	Various	33,551.000	1,769,467			L
606710-10-4	MITEL NETWORKS CORP	A	03/14/2016	STOCK DIV.	4,927.000	35,358			L
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	01/22/2016	JPMORGAN CHASE & CO.	30,000.000	155,243			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	02/05/2016	DEUTSCHE BANK AG	4,000.000	91,612			U
608190-10-4	MOHAWK INDUSTRIES INC		01/20/2016	GOLDMAN, SACHS & CO.	472.000	73,254			L
609207-10-5	MONDELEZ INTERNATIONAL INC		03/10/2016	Various	19,424.000	817,386			L
N59465-10-9	MYLAN NV	E	02/05/2016	DEUTSCHE BANK AG	1,436.000	74,974			L
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	01/22/2016	JPMORGAN CHASE & CO.	6,337.000	84,599			U
64110L-10-6	NETFLIX INC		01/20/2016	CITIGROUP GLOBAL MARKETS	1,043.000	104,600			L
65339F-10-1	NEXTERA ENERGY INC		03/29/2016	Various	6,694.000	745,020			L
654106-10-3	NIKE INC CL B		01/22/2016	Various	8,205.000	478,992			L
X61873-13-3	NOKIA OYJ EUR0.06	D	02/05/2016	Various	40,854.000	269,319			U
655664-10-0	NORDSTROM INC		03/03/2016	GOLDMAN, SACHS & CO.	3,300.000	173,561			L
666807-10-2	NORTHROP GRUMMAN CORP		03/10/2016	Various	5,989.000	1,105,885			L
K72807-13-2	NOVO-NORDISK B ORD	D	02/05/2016	Various	3,193.000	167,993			U
681919-10-6	OMNICOM GROUP		03/10/2016	Various	8,474.000	626,194			L
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	01/22/2016	JPMORGAN CHASE & CO.	4,000.000	127,887			U
69840W-10-8	PANERA BREAD COMPANY		01/20/2016	GOLDMAN, SACHS & CO.	596.000	107,749			L
70450Y-10-3	PAYPAL HOLDINGS INC		03/29/2016	JPMORGAN CHASE & CO.	808.000	31,277			L
713448-10-8	PEPSICO INC.		03/10/2016	Various	6,909.000	675,587			L
717081-10-3	PFIZER INC		03/10/2016	Various	32,939.000	997,709			L
742718-10-9	PROCTER & GAMBLE CO		03/10/2016	Various	17,040.000	1,391,323			L
G72899-10-0	PRUDENTIAL CORP	D	01/22/2016	JPMORGAN CHASE & CO.	5,316.000	101,997			L
755111-50-7	RAYTHEON COMPANY		03/10/2016	Various	5,028.000	612,051			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/05/2016	DEUTSCHE BANK AG	179.000	74,482			L
G74570-12-1	RELX PLC	D	02/05/2016	DEUTSCHE BANK AG	4,628.000	80,678			U
760759-10-0	REPUBLIC S VCS INC COM		03/10/2016	Various	16,306.000	726,158			L
767754-10-4	RITE AID CORP.		03/30/2016	Various	315,324.000	2,548,346			L
774341-10-1	ROCKWELL COLLINS INC		03/10/2016	Various	7,038.000	598,573			L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	01/22/2016	JPMORGAN CHASE & CO.	21,266.000	81,312			U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	02/15/2016	MERGER	38,805.480	863,729			U
G7800X-10-7	SANDS CHINA LTD		03/07/2016	MORGAN STANLEY	20,400.000	76,528			U
D66992-10-4	SAP AG	D	02/05/2016	DEUTSCHE BANK AG	960.000	74,585			U
G7945E-10-5	SEADRILL LTD	D	03/07/2016	MORGAN STANLEY	59,179.000	315,275			U
824348-10-6	SHERWIN WILLIAMS CO		01/20/2016	GOLDMAN, SACHS & CO.	331.000	79,567			L
G8124V-10-8	SHIRE PLC COM	D	01/22/2016	JPMORGAN CHASE & CO.	1,284.000	76,997			L
828806-10-9	SIMON PPTY GROUP INC		02/29/2016	CREDIT SUISSE	179.000	34,151			L
J75734-10-3	SMC CORP	D	01/22/2016	JPMORGAN CHASE & CO.	400.000	88,414			U
833034-10-1	SNAP ON IN C COM		03/10/2016	Various	4,836.000	754,905			L
SBWSW5-D9-1	SOUTH32 LTD	D	03/07/2016	Various	191,144.000	198,091			U
854502-10-1	STANLEY BLACK & DECKER INC		03/10/2016	Various	5,517.000	526,908			L
855244-10-9	STARBUCKS CORP		02/29/2016	Various	7,890.000	452,450			L
863667-10-1	STRYKER CORP		03/10/2016	Various	7,478.000	736,565			L
J77841-11-2	SUMITOMO REALTY & JPY50	D	03/07/2016	Various	7,000.000	184,206			U
867224-10-7	SUNCOR ENERGY INC	C	02/10/2016	MERGER	15,352.400	326,006			U
871829-10-7	SYSCO CORP		03/10/2016	Various	17,496.000	748,193			L
87612E-10-6	TARGET CORP		03/10/2016	Various	9,536.000	694,835			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	02/08/2016	CITIGROUP GLOBAL MARKETS	4,567.000	261,571			U
882508-10-4	TEXAS INST RS INC COM		02/29/2016	Various	7,266.000	362,781			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/22/2016	Various	3,059.000	409,422			L
88732J-20-7	TIME WARNER CABLE INC		03/29/2016	JPMORGAN CHASE & CO.	161.000	32,823			L
887317-30-3	TIME WARNER INC		02/02/2016	GOLDMAN, SACHS & CO.	6,000.000	426,131			L

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)
BA50EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	D	03/01/2016	DIRECT	2,825.000	39			U
872540-10-9	TJX COMPANIES INC		02/29/2016	Various	6,101.000	458,764			L
J89752-11-7	TOSHIBA CORP NPV	D	01/22/2016	JPMORGAN CHASE & CO.	50,000.000	93,117			U
SB5W3N-D5-3	TRANSOCEAN LTD	D	03/07/2016	MORGAN STANLEY	24,333.000	313,341			U
89417E-10-9	TRAVELERS COS INC		03/10/2016	Various	5,932.000	636,176			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		03/02/2016	GOLDMAN, SACHS & CO.	6,268.000	174,403			L
90184L-10-2	TWITTER INC		01/22/2016	JPMORGAN CHASE & CO.	4,941.000	90,691			L
B93562-12-0	UCB	D	01/22/2016	JPMORGAN CHASE & CO.	2,025.000	175,220			U
T960AS-10-1	Unicredit	D	01/22/2016	JPMORGAN CHASE & CO.	54,360.000	238,598			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/10/2016	Various	7,117.000	679,506			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/10/2016	Various	5,950.000	538,513			L
91324P-10-2	UNITEDHEALTH GROUP INC		02/29/2016	CREDIT SUISSE	292.000	35,256			L
91704F-10-4	URBAN EDGE PROPERTIES ORD		02/05/2016	Various	24,052.000	565,561			L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/07/2016	Various	1,908.000	122,359			U
920355-10-4	VALSPAR CORP.		01/20/2016	GOLDMAN, SACHS & CO.	990.000	74,473			L
92343V-10-4	VERIZON COMMUNICATIONS		03/10/2016	Various	20,202.000	974,359			L
92532F-10-0	VERTEX PHARMACEUTICALS		03/04/2016	CITIGROUP GLOBAL MARKETS	286.000	25,617			L
92826C-83-9	VISA INC		01/22/2016	Various	7,595.000	537,861			L
931142-10-3	WAL-MART STORES		03/10/2016	Various	8,127.000	523,375			L
94106L-10-9	WASTE MGMT INC DEL		03/10/2016	Various	12,223.000	665,802			L
949746-10-1	WELLS FARGO CO		03/10/2016	Various	12,147.000	592,374			L
966837-10-6	WHOLE FOODS MKT INC		03/02/2016	Various	5,409.000	175,815			L
969904-10-1	WILLIAMS SONOMA, INC.		01/20/2016	GOLDMAN, SACHS & CO.	1,318.000	63,613			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						82,330,293	XXX		XXX
BA509J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	03/08/2016	DIRECT	242,427.460	4,789,639			U
464287-20-0	ISHARES CORE S&P 500 ETF		03/02/2016	Various	96,260.000	18,889,469			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	03/29/2016	Various	1,777.000	85,291			L
46429B-69-7	ISHARES MSCI USA MIN VOL		01/22/2016	Various	34,448.000	1,387,460			L
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		02/08/2016	Various	117,084.000	7,045,793			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/29/2016	Various	1,187.000	127,634			L
464287-79-6	ISHARES US ENERGY ETF		03/02/2016	Various	303,391.000	9,711,868			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/02/2016	JPMORGAN CHASE & CO.	22,000.000	2,524,382			L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/30/2016	Various	463,398.000	89,501,067			L
9299999. Subtotal - Common Stocks - Mutual Funds						134,062,602	XXX		XXX
9799997. Total - Common Stocks - Part 3						216,392,896	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						216,392,896	XXX		XXX
9899999. Total - Preferred and Common Stocks						216,392,896	XXX		XXX
9999999 - Totals						1,994,574,964	XXX	4,152,764	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 42

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362157-XA-2	GOVT NATL MTG ASSOC I #156473		02/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2016	SCHEDULED REDEMPTION		798	798	829	799		(1)		(1)		798				11	09/15/2016	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2016	SCHEDULED REDEMPTION		122	122	127	122						122				2	03/15/2017	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2016	SCHEDULED REDEMPTION		551	551	572	553		(2)		(2)		551				11	03/15/2017	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2016	SCHEDULED REDEMPTION		765	765	800	771		(6)		(6)		765				17	02/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2016	SCHEDULED REDEMPTION		3	3	3	2						3					01/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2016	SCHEDULED REDEMPTION		351	351	367	362		(11)		(11)		351				7	12/15/2020	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2016	SCHEDULED REDEMPTION		154	154	175	171		(18)		(18)		154				2	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2016	SCHEDULED REDEMPTION		1,823	1,823	1,639	1,621		202		202		1,823				28	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2016	SCHEDULED REDEMPTION		291	291	299	300		(9)		(9)		291				6	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2016	SCHEDULED REDEMPTION		1,396	1,396	1,283	1,280		116		116		1,396				22	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2016	SCHEDULED REDEMPTION		117	117	120	121		(4)		(4)		117				2	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		03/01/2016	SCHEDULED REDEMPTION		264	264	302	291		(27)		(27)		264				4	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2016	SCHEDULED REDEMPTION		99	99	103	105		(5)		(5)		99				2	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2016	SCHEDULED REDEMPTION		418	418	458	466		(48)		(48)		418				8	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2016	SCHEDULED REDEMPTION		173	173	176	178		(4)		(4)		173				3	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2016	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2016	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					06/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2016	SCHEDULED REDEMPTION		160	160	155	157		3		3		160				2	06/15/2029	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2016	SCHEDULED REDEMPTION		128	128	135	136		(9)		(9)		128				2	07/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2016	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2016	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					10/15/2030	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2016	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2016	SCHEDULED REDEMPTION		64	64	69	73		(9)		(9)		64				1	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2016	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2016	SCHEDULED REDEMPTION		30,961	30,961	31,464	31,847		(886)		(886)		30,961				421	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2016	SCHEDULED REDEMPTION		7,220	7,220	6,957	7,164		56		56		7,220				146	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2016	SCHEDULED REDEMPTION		33	33	33	33						33				1	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		03/01/2016	SCHEDULED REDEMPTION		193	193	221	218		(26)		(26)		193				3	05/15/2027	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		01/01/2016	SCHEDULED REDEMPTION		24	24	25	24						24					01/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2016	SCHEDULED REDEMPTION		19	19	18	19						19					09/20/2016	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2016	SCHEDULED REDEMPTION		38	38	35	37						38				1	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2016	SCHEDULED REDEMPTION		13	13	11	12						13					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2016	SCHEDULED REDEMPTION		50	50	46	49		1		1		50				1	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		03/01/2016	SCHEDULED REDEMPTION		68	68	76	74		(6)		(6)		68				1	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2016	SCHEDULED REDEMPTION		75	75	70	75		1		1		75				1	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2016	SCHEDULED REDEMPTION		596	596	537	584		12		12		596				11	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		03/01/2016	SCHEDULED REDEMPTION		93	93	105	96		(3)		(3)		93				2	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2016	SCHEDULED REDEMPTION		83	83	78	82		2		2		83				2	06/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2016	SCHEDULED REDEMPTION		266	266	249	264		2		2		266				5	08/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2016	SCHEDULED REDEMPTION		389	389	362	375		14		14		389				8	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2016	SCHEDULED REDEMPTION		1,186	1,186	1,107	1,166		20		20		1,186				24	12/20/2017	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2016	SCHEDULED REDEMPTION		94	94	97	97		(2)		(2)		94				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2016	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				1	08/20/2021	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2016	SCHEDULED REDEMPTION		196	196	181	195		1		1		196				4	09/20/2016	1
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-AC-6	SAN CLEMENTE LEASING LLC		02/22/2016	SCHEDULED REDEMPTION		258,038	258,038	258,038	258,038						258,038				1,955	11/22/2022	1FE
912810-RP-5	TREASURY BOND		02/16/2016	CITIGROUP GLOBAL MARKETS		1,612,910	1,500,000	1,659,551			(50)		(50)		1,659,501		(46,591)	(46,591)	11,621	11/15/2045	1
912810-RQ-3	TREASURY BOND		03/23/2016	Various		44,787,891	46,500,000	44,570,410			408		408		44,570,818		217,073	217,073	98,764	02/15/2046	1
912828-H7-8	TREASURY NOTE		01/07/2016	CITIGROUP GLOBAL MARKETS		49,843,750	50,000,000	49,828,125	49,828,553		2,998		2,998		49,831,552		12,198	12,198	109,375	01/31/2017	1
912828-M8-0	TREASURY NOTE		01/12/2016	BARCLAYS		7,862,156	7,800,000	7,747,594	7,747,882		231		231		7,748,112		114,044	114,044	18,754	11/30/2022	1
912828-N5-5	TREASURY NOTE		01/20/2016	Various		102,447,598	102,250,000	102,078,535	102,078,769		2,851		2,851		102,081,620		365,977	365,977	38,990	12/31/2017	1
912828-Q4-5	TREASURY NOTE		03/31/2016	BARCLAYS		135,390,234	135,000,000	135,369,141							135,369,141		21,094	21,094		03/31/2018	1
912828-WP-1	TREASURY NOTE		01/07/2016	MORGAN STANLEY		44,299,225	44,320,000	44,264,600	44,264,703		724		724		44,265,427		33,798	33,798	25,430	06/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-K6-6	WI TREASURY NOTE		01/07/2016	WELLS FARGO		49,767,578	50,000,000	49,734,375	49,734,920		3,814		3,814		49,738,734		28,844	28,844	47,390	04/30/2017	1
912828-M9-8	WI TREASURY NOTE		01/07/2016	CITIGROUP GLOBAL MARKETS		19,626,031	19,600,000	19,495,875	19,496,703		386		386		19,497,089		128,942	128,942	33,939	11/30/2020	1
805649-AB-6	SAYARRA LTD	E	01/29/2016	SCHEDULED REDEMPTION		209,360	209,360	209,360	209,360						209,360				1,348	04/14/2022	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	03/01/2016	SCHEDULED REDEMPTION		362,520	362,520	388,984	362,520						362,520				16,273	09/01/2019	1FE
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	03/01/2016	SCHEDULED REDEMPTION		150,000	150,000	162,563	154,325		(4,325)		(4,325)		150,000				6,968	09/01/2020	1FE
0599999. Subtotal - Bonds - U.S. Governments						456,768,355	458,100,982	455,918,230	274,287,493		6,382		6,382		455,892,977		875,378	875,378	412,267	XXX	XXX
219868-BN-5	CORP ANDINA DE FOMENTO	F	01/26/2016	HSBC SECURITIES, INC.		31,792,500	27,000,000	26,952,750	26,979,448		412		412		26,979,860		4,812,640	4,812,640	335,156	06/04/2019	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2016	SCHEDULED REDEMPTION		361,111	361,111	394,112	373,023		(11,912)		(11,912)		361,111				14,444	01/15/2018	3FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/01/2016	SCHEDULED REDEMPTION		701,014	701,014	701,014	701,014						701,014				21,346	01/01/2023	2
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
87973P-AB-0	TEMASEK FINANCIAL I LTD	F	02/24/2016	Various		32,174,550	25,000,000	24,757,250	24,780,762		683		683		24,781,445		7,393,105	7,393,105	343,403	11/23/2039	1FE
1099999. Subtotal - Bonds - All Other Governments						67,529,175	55,562,125	55,297,426	55,334,191		(10,761)		(10,761)		55,323,430		12,205,745	12,205,745	753,424	XXX	XXX
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
650366-8B-6	NEWARK NJ G O PENSION 03 CAP		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,641,908	3,390,000	580,673	1,295,143		15,081		15,081		1,310,223		331,685	331,685		04/01/2031	1FE
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A		03/16/2016	Various		4,018,433	5,100,000	1,466,148	3,210,328		22,266		22,266		3,232,594		785,839	785,839		06/30/2023	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,393,786	9,115,000	2,783,329	5,230,382		35,753		35,753		5,266,135		1,127,651	1,127,651	12,771	XXX	XXX
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2016	SCHEDULED REDEMPTION		15	15	15	15		1		1		15					01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		03/01/2016	SCHEDULED REDEMPTION		35	35	40	39		(4)		(4)		35				1	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		03/01/2016	SCHEDULED REDEMPTION		14	14	17	16		(2)		(2)		14					09/01/2019	1
31353H-4K-0	FED HOME LOAN MTG CORP #541726		03/01/2016	SCHEDULED REDEMPTION		5	5	6	5						5					11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		03/01/2016	SCHEDULED REDEMPTION		38,655	38,655	41,047	40,780		(2,126)		(2,126)		38,655				379	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		03/01/2016	SCHEDULED REDEMPTION		2,722	2,722	2,890	2,885		(163)		(163)		2,722				27	09/01/2023	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2016	SCHEDULED REDEMPTION		17	17	18	17						17					04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2016	SCHEDULED REDEMPTION		206	206	218	216		(10)		(10)		206				4	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2016	SCHEDULED REDEMPTION		435	435	421	424		11		11		435				4	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2016	SCHEDULED REDEMPTION		1,521	1,521	1,506	1,508		13		13		1,521				16	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2016	SCHEDULED REDEMPTION		3,586	3,586	3,473	3,491		95		95		3,586				40	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2016	SCHEDULED REDEMPTION		328	328	317	326		2		2		328				3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2016	SCHEDULED REDEMPTION		3,046	3,046	2,938	3,017		29		29		3,046				26	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2016	SCHEDULED REDEMPTION		144	144	139	143		1		1		144				1	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2016	SCHEDULED REDEMPTION		1,318	1,318	1,274	1,306		12		12		1,318				12	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2016	SCHEDULED REDEMPTION		672	672	649	666		6		6		672				6	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2016	SCHEDULED REDEMPTION		1,650	1,650	1,592	1,634		16		16		1,650				15	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2016	SCHEDULED REDEMPTION		712	712	859	734		(23)		(23)		712				15	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2016	SCHEDULED REDEMPTION		183	183	193	193		(10)		(10)		183				4	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2016	SCHEDULED REDEMPTION		481	481	499	532		(51)		(51)		481				8	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2016	SCHEDULED REDEMPTION		43	43	44	46		(3)		(3)		43				1	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2016	SCHEDULED REDEMPTION		56	56	58	63		(7)		(7)		56				1	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2016	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2016	SCHEDULED REDEMPTION		205	205	212	222		(17)		(17)		205				3	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2016	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2016	SCHEDULED REDEMPTION		76	76	79	84		(8)		(8)		76				1	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2016	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		03/01/2016	SCHEDULED REDEMPTION		227	227	257	258		(31)		(31)		227				4	03/01/2026	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		01/01/2016	MATURED		22	22	23	22						22					01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2016	SCHEDULED REDEMPTION		1,550	1,550	1,495	1,539		11		11		1,550				13	04/01/2018	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		02/01/2016	Various		526	526	544	526						526				5	02/01/2016	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2016	SCHEDULED REDEMPTION		1,427	1,427	1,470	1,538		(110)		(110)		1,427				23	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2016	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2016	SCHEDULED REDEMPTION		176	176	181	191		(14)		(14)		176				3	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		03/01/2016	SCHEDULED REDEMPTION		33,490	33,490	34,451	34,988		(1,499)		(1,499)		33,490				359	08/01/2038	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)
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2016	SCHEDULED REDEMPTION		5,336	5,336	5,287	5,294		41		41		5,336				61	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		03/01/2016	SCHEDULED REDEMPTION		11,290	11,290	11,614	11,796		(506)		(506)		11,290				120	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		03/01/2016	SCHEDULED REDEMPTION		26,427	26,427	27,372	27,364		(937)		(937)		26,427				277	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2016	SCHEDULED REDEMPTION		13,187	13,187	13,659	13,688		(501)		(501)		13,187				147	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2016	SCHEDULED REDEMPTION		49,580	49,580	51,352	51,639		(2,059)		(2,059)		49,580				570	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2016	SCHEDULED REDEMPTION		84,018	84,018	87,021	87,419		(3,401)		(3,401)		84,018				929	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2016	SCHEDULED REDEMPTION		34,071	34,071	35,289	35,636		(1,565)		(1,565)		34,071				377	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2016	SCHEDULED REDEMPTION		56,634	56,634	58,659	59,179		(2,545)		(2,545)		56,634				671	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2016	SCHEDULED REDEMPTION		8,524	8,524	8,828	8,840		(317)		(317)		8,524				97	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2016	SCHEDULED REDEMPTION		11,720	11,720	12,138	12,168		(448)		(448)		11,720				130	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2016	SCHEDULED REDEMPTION		12,792	12,792	13,249	13,255		(463)		(463)		12,792				146	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		03/01/2016	SCHEDULED REDEMPTION		6,544	6,544	6,778	6,748		(203)		(203)		6,544				73	05/01/2024	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		03/01/2016	SCHEDULED REDEMPTION		6,192	6,192	6,414	6,232		(40)		(40)		6,192				69	04/01/2017	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2016	SCHEDULED REDEMPTION		10,795	10,795	11,181	11,148		(353)		(353)		10,795				120	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		03/01/2016	SCHEDULED REDEMPTION		12,365	12,365	12,807	12,801		(436)		(436)		12,365				146	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2016	SCHEDULED REDEMPTION		3,654	3,654	3,738	3,703		(48)		(48)		3,654				61	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2016	SCHEDULED REDEMPTION		3,475	3,475	3,418	3,446		30		30		3,475				46	08/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2016	SCHEDULED REDEMPTION		789	789	790	790						789				11	03/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2016	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2016	SCHEDULED REDEMPTION		8	8	7	8						8					05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2016	SCHEDULED REDEMPTION		30	30	29	30						30				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2016	SCHEDULED REDEMPTION		227	227	249	247		(20)		(20)		227				4	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2016	SCHEDULED REDEMPTION		7	7	8	7						7					02/01/2017	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2016	SCHEDULED REDEMPTION		135	135	130	134		1		1		135				3	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2016	SCHEDULED REDEMPTION		2,105	2,105	2,034	2,048		57		57		2,105				29	09/01/2019	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2016	SCHEDULED REDEMPTION		1,170	1,170	1,133	1,153		17		17		1,170				16	08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2016	SCHEDULED REDEMPTION		500	500	484	491		9		9		500				6	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2016	SCHEDULED REDEMPTION		827	827	800	813		13		13		827				11	12/01/2018	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2016	SCHEDULED REDEMPTION		762	762	737	749		13		13		762				10	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2016	SCHEDULED REDEMPTION		812	812	786	797		15		15		812				11	07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2016	SCHEDULED REDEMPTION		152	152	161	173		(21)		(21)		152				3	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2016	SCHEDULED REDEMPTION		68	68	72	78		(11)		(11)		68				1	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2016	SCHEDULED REDEMPTION		18	18	19	21		(3)		(3)		18					01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		01/01/2016	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2016	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2016	SCHEDULED REDEMPTION		110	110	114	110						110				1	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2016	SCHEDULED REDEMPTION		827	827	801	800		27		27		827				12	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2016	SCHEDULED REDEMPTION		986	986	954	958		28		28		986				14	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		03/01/2016	SCHEDULED REDEMPTION		102	102	107	102						102				1	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2016	SCHEDULED REDEMPTION		157	157	152	152		4		4		157				2	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2016	SCHEDULED REDEMPTION		478	478	463	464		14		14		478				6	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2016	SCHEDULED REDEMPTION		1,068	1,068	1,034	1,038		30		30		1,068				15	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2016	SCHEDULED REDEMPTION		1,517	1,517	1,593	1,526		(9)		(9)		1,517				20	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2016	SCHEDULED REDEMPTION		50	50	53	54		(4)		(4)		50				1	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2016	SCHEDULED REDEMPTION		7,492	7,492	7,864	7,535		(44)		(44)		7,492				100	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2016	SCHEDULED REDEMPTION		877	877	850	854		24		24		877				12	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2016	SCHEDULED REDEMPTION		1,512	1,512	1,464	1,470		42		42		1,512				20	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2016	SCHEDULED REDEMPTION		1,327	1,327	1,285	1,289		39		39		1,327				18	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2016	SCHEDULED REDEMPTION		758	758	734	736		22		22		758				11	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2016	SCHEDULED REDEMPTION		1,174	1,174	1,136	1,137		37		37		1,174				16	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2016	SCHEDULED REDEMPTION		1,196	1,196	1,158	1,161		35		35		1,196				17	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2016	SCHEDULED REDEMPTION		2,537	2,537	2,518	2,517		21		21		2,537				31	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		03/01/2016	SCHEDULED REDEMPTION		164,421	164,421	176,341	175,834		(11,413)		(11,413)		164,421				1,885	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2016	SCHEDULED REDEMPTION		143	143	146	147		(4)		(4)		143				2	02/01/2036	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2016	SCHEDULED REDEMPTION		7,933	7,933	8,138	8,126		(193)		(193)		7,933				85	05/01/2023	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2016	SCHEDULED REDEMPTION		447	447	455	449		(2)		(2)		447				8	12/01/2024	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2016	SCHEDULED REDEMPTION		50	50	53	54		(4)		(4)		50				1	12/01/2025	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2016	SCHEDULED REDEMPTION		2,287	2,287	2,401	2,291		(4)		(4)		2,287				27	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		03/01/2016	SCHEDULED REDEMPTION		8,507	8,507	8,818	8,627		(120)		(120)		8,507				95	04/01/2019	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)
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2016	SCHEDULED REDEMPTION		906	906	877	890		17		17		906				13	12/01/2018	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2016	SCHEDULED REDEMPTION		116	116	120	116						116				1	07/01/2016	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2016	SCHEDULED REDEMPTION		45	45	48	51		(6)		(6)		45				1	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2016	SCHEDULED REDEMPTION		110	110	116	120		(10)		(10)		110				2	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2016	SCHEDULED REDEMPTION		141	141	143	146		(5)		(5)		141				2	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2016	SCHEDULED REDEMPTION		408	408	415	408						408				4	04/01/2016	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2016	SCHEDULED REDEMPTION		51	51	54	59		(8)		(8)		51				1	06/01/2030	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2016	SCHEDULED REDEMPTION		307	307	320	309		(2)		(2)		307				4	12/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2016	SCHEDULED REDEMPTION		4,794	4,794	5,018	4,830		(36)		(36)		4,794				63	05/01/2017	1
31385J-LM-8	FED NATL MTG ASSOC #545832		03/01/2016	SCHEDULED REDEMPTION		141	141	148	142		(1)		(1)		141				2	08/01/2017	1
31385K-NE-1	FED NATL MTG ASSOC #546789		02/01/2016	SCHEDULED REDEMPTION		463	463	471	463						463				3	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		01/01/2016	SCHEDULED REDEMPTION		43	43	44	43						43					03/01/2016	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2016	SCHEDULED REDEMPTION		71	71	76	81		(9)		(9)		71				1	06/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		03/01/2016	SCHEDULED REDEMPTION		12,559	12,559	13,184	12,650		(91)		(91)		12,559				167	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2016	SCHEDULED REDEMPTION		5,591	5,591	5,866	5,629		(38)		(38)		5,591				74	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2016	SCHEDULED REDEMPTION		7,026	7,026	7,375	7,065		(40)		(40)		7,026				93	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2016	SCHEDULED REDEMPTION		1,504	1,504	1,579	1,516		(12)		(12)		1,504				20	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2016	SCHEDULED REDEMPTION		322	322	335	325		(3)		(3)		322				4	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		03/01/2016	SCHEDULED REDEMPTION		1,102	1,102	1,157	1,109		(7)		(7)		1,102				15	03/01/2018	1
31385X-6P-7	FED NATL MTG ASSOC #556278		02/01/2016	SCHEDULED REDEMPTION		221	221	225	221						221				2	03/01/2016	1
31386D-RG-7	FED NATL MTG ASSOC #560387		01/01/2016	MATURED		42	42	43	42						42					01/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		01/01/2016	MATURED		16	16	16	16						16					01/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2016	SCHEDULED REDEMPTION		84	84	87	84						84				1	06/01/2016	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2016	Various		524	524	533	524						524				6	03/01/2016	1
31386S-EE-3	FED NATL MTG ASSOC #571733		02/01/2016	Various		20	20	20	20						20					02/01/2016	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2016	SCHEDULED REDEMPTION		174	174	173	174						174				2	04/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2016	SCHEDULED REDEMPTION		219	219	225	220						219				3	04/01/2016	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2016	SCHEDULED REDEMPTION		127	127	126	127						127				1	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		03/01/2016	SCHEDULED REDEMPTION		182	182	191	182						182				2	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2016	Various		1,366	1,366	1,395	1,367		(1)		(1)		1,366				15	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2016	SCHEDULED REDEMPTION		2,093	2,093	2,148	2,097		(3)		(3)		2,093				32	07/01/2016	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2016	SCHEDULED REDEMPTION		1,270	1,270	1,230	1,234		37		37		1,270				16	04/01/2021	1
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2016	SCHEDULED REDEMPTION		1,792	1,792	1,851	1,796		(5)		(5)		1,792				22	09/01/2016	1
31387D-MB-2	FED NATL MTG ASSOC #580954		03/01/2016	SCHEDULED REDEMPTION		376	376	395	377		(1)		(1)		376				5	05/01/2016	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2016	SCHEDULED REDEMPTION		3,738	3,738	3,924	3,750		(12)		(12)		3,738				49	07/01/2016	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2016	SCHEDULED REDEMPTION		384	384	399	398		(14)		(14)		384				7	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2016	SCHEDULED REDEMPTION		35	35	35	35						35					05/01/2016	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2016	SCHEDULED REDEMPTION		450	450	458	451		(1)		(1)		450				7	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		02/01/2016	SCHEDULED REDEMPTION		588	588	597	588						588				4	07/01/2016	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2016	SCHEDULED REDEMPTION		209	209	212	209						209				3	07/01/2016	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2016	SCHEDULED REDEMPTION		158	158	153	152		6		6		158				2	06/01/2021	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2016	SCHEDULED REDEMPTION		122	122	124	122						122				2	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2016	SCHEDULED REDEMPTION		140	140	143	141						140				2	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2016	SCHEDULED REDEMPTION		268	268	272	268						268				4	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		02/01/2016	SCHEDULED REDEMPTION		171	171	174	171						171				1	09/01/2016	1
31387X-UC-7	FED NATL MTG ASSOC #597379		03/01/2016	SCHEDULED REDEMPTION		422	422	443	423		(1)		(1)		422				4	09/01/2016	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2016	SCHEDULED REDEMPTION		479	479	487	480		(1)		(1)		479				7	09/01/2016	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2016	SCHEDULED REDEMPTION		38	38	39	38						38				1	09/01/2016	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2016	SCHEDULED REDEMPTION		999	999	1,048	1,004		(5)		(5)		999				14	11/01/2016	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2016	SCHEDULED REDEMPTION		208	208	212	209						208				3	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2016	SCHEDULED REDEMPTION		20,414	20,414	21,619	23,304		(2,891)		(2,891)		20,414				433	07/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2016	SCHEDULED REDEMPTION		2,771	2,771	2,909	2,788		(17)		(17)		2,771				37	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2016	SCHEDULED REDEMPTION		376	376	391	378		(2)		(2)		376				5	12/01/2016	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2016	SCHEDULED REDEMPTION		73	73	75	73						73				1	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2016	SCHEDULED REDEMPTION		52	52	54	53						52				1	01/01/2017	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		01/01/2016	SCHEDULED REDEMPTION		166	166	174	167		(1)		(1)		166				1	08/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2016	SCHEDULED REDEMPTION		6,231	6,231	6,418	6,255		(23)		(23)		6,231				75	02/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2016	SCHEDULED REDEMPTION		1,232	1,232	1,282	1,243		(10)		(10)		1,232				16	05/01/2017	1
31390J-D9-9	FED NATL MTG ASSOC #647328		03/01/2016	SCHEDULED REDEMPTION		3,881	3,881	4,311	4,253		(372)		(372)		3,881				58	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		03/01/2016	SCHEDULED REDEMPTION		280	280	294	282		(2)		(2)		280				4	06/01/2017	1
31390M-ST-2	FED NATL MTG ASSOC #650430		03/01/2016	SCHEDULED REDEMPTION		765	765	803	770		(5)		(5)		765				11	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2016	SCHEDULED REDEMPTION		904	904	940	911		(8)		(8)		904				11	07/01/2017	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2016	SCHEDULED REDEMPTION		16,921	16,921	17,197	16,976		(55)		(55)		16,921				207	09/01/2017	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2016	SCHEDULED REDEMPTION		1,197	1,197	1,188	1,189		8		8		1,197				12	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2016	SCHEDULED REDEMPTION		1,855	1,855	1,942	1,996		(140)		(140)		1,855				27	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2016	SCHEDULED REDEMPTION		725	725	759	775		(50)		(50)		725				10	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2016	SCHEDULED REDEMPTION		2,037	2,037	2,133	2,112		(75)		(75)		2,037				29	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2016	SCHEDULED REDEMPTION		211	211	212	212		(1)		(1)		211				3	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2016	SCHEDULED REDEMPTION		1,405	1,405	1,440	1,448		(43)		(43)		1,405				20	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2016	SCHEDULED REDEMPTION		8,791	8,791	9,012	9,057		(266)		(266)		8,791				131	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2016	SCHEDULED REDEMPTION		840	840	855	845		(5)		(5)		840				9	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2016	SCHEDULED REDEMPTION		189	189	198	191		(3)		(3)		189				3	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2016	SCHEDULED REDEMPTION		1,891	1,891	1,924	1,901		(10)		(10)		1,891				21	12/01/2018	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2016	SCHEDULED REDEMPTION		1,595	1,595	1,623	1,603		(9)		(9)		1,595				18	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2016	SCHEDULED REDEMPTION		2,079	2,079	2,115	2,087		(8)		(8)		2,079				23	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2016	SCHEDULED REDEMPTION		1,488	1,488	1,538	1,503		(15)		(15)		1,488				18	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2016	SCHEDULED REDEMPTION		229	229	236	231		(3)		(3)		229				3	01/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2016	SCHEDULED REDEMPTION		1,016	1,016	1,050	1,027		(11)		(11)		1,016				12	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2016	SCHEDULED REDEMPTION		442	442	457	446		(4)		(4)		442				5	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2016	SCHEDULED REDEMPTION		1,862	1,862	1,895	1,871		(9)		(9)		1,862				21	01/01/2019	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2016	SCHEDULED REDEMPTION		38	38	39	38						38					02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2016	SCHEDULED REDEMPTION		9,419	9,419	9,690	9,669		(250)		(250)		9,419				106	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2016	SCHEDULED REDEMPTION		3,848	3,848	4,039	3,931		(84)		(84)		3,848				52	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2016	SCHEDULED REDEMPTION		2,743	2,743	2,840	2,784		(41)		(41)		2,743				38	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2016	SCHEDULED REDEMPTION		319	319	321	321		(2)		(2)		319				5	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2016	SCHEDULED REDEMPTION		1,685	1,685	1,714	1,695		(10)		(10)		1,685				19	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		03/01/2016	SCHEDULED REDEMPTION		476	476	485	479		(2)		(2)		476				5	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2016	SCHEDULED REDEMPTION		11,935	11,935	11,996	11,996		(61)		(61)		11,935				189	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2016	SCHEDULED REDEMPTION		624	624	640	642		(17)		(17)		624				9	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2016	SCHEDULED REDEMPTION		246	246	252	252		(6)		(6)		246				4	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2016	SCHEDULED REDEMPTION		102	102	102	102		(1)		(1)		102				2	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2016	SCHEDULED REDEMPTION		30	30	30	30						30					02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2016	SCHEDULED REDEMPTION		320	320	322	322		(2)		(2)		320				5	02/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2016	SCHEDULED REDEMPTION		156	156	157	157		(1)		(1)		156				2	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2016	SCHEDULED REDEMPTION		188	188	189	189		(1)		(1)		188				2	02/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2016	SCHEDULED REDEMPTION		1,643	1,643	1,680	1,698		(55)		(55)		1,643				29	04/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2016	SCHEDULED REDEMPTION		158	158	162	163		(5)		(5)		158				2	06/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		03/01/2016	SCHEDULED REDEMPTION		8,762	8,762	9,083	9,059		(297)		(297)		8,762				98	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2016	SCHEDULED REDEMPTION		64	64	65	65		(2)		(2)		64				1	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2016	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2016	SCHEDULED REDEMPTION		1,835	1,835	1,881	1,885		(50)		(50)		1,835				21	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2016	SCHEDULED REDEMPTION		4,236	4,236	4,346	4,341		(104)		(104)		4,236				46	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		03/01/2016	SCHEDULED REDEMPTION		6,588	6,588	6,829	6,825		(237)		(237)		6,588				73	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2016	SCHEDULED REDEMPTION		160	160	164	165		(5)		(5)		160				2	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2016	SCHEDULED REDEMPTION		481	481	493	493		(12)		(12)		481				7	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2016	SCHEDULED REDEMPTION		1,048	1,048	1,074	1,065		(17)		(17)		1,048				15	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2016	SCHEDULED REDEMPTION		339	339	347	350		(11)		(11)		339				5	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2016	SCHEDULED REDEMPTION		18	18	18	18						18					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		03/01/2016	SCHEDULED REDEMPTION		5,310	5,310	5,505	5,480		(170)		(170)		5,310				59	02/01/2022	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2037	1
31411L-RL-7	FED NATL MTG ASSOC #911391		03/01/2016	SCHEDULED REDEMPTION		6,657	6,657	6,812	6,835		(178)		(178)		6,657				82	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2016	SCHEDULED REDEMPTION		27,744	27,744	28,761	28,481		(737)		(737)		27,744				336	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		03/01/2016	SCHEDULED REDEMPTION		3,814	3,814	3,953	3,961		(148)		(148)		3,814				43	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		03/01/2016	SCHEDULED REDEMPTION		8,669	8,669	8,987	8,914		(246)		(246)		8,669				96	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2016	SCHEDULED REDEMPTION		377	377	380	382		(5)		(5)		377				5	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		03/01/2016	SCHEDULED REDEMPTION		21,186	21,186	21,970	21,929		(743)		(743)		21,186				202	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		03/01/2016	SCHEDULED REDEMPTION		10,337	10,337	10,716	10,685		(348)		(348)		10,337				123	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2016	SCHEDULED REDEMPTION		4,805	4,805	4,981	4,982		(177)		(177)		4,805				54	04/01/2022	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2016	SCHEDULED REDEMPTION		300	300	308	308		(8)		(8)		300				4	04/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2016	SCHEDULED REDEMPTION		494	494	506	506		(13)		(13)		494				7	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2016	SCHEDULED REDEMPTION		3,287	3,287	3,369	3,381		(95)		(95)		3,287				36	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2016	SCHEDULED REDEMPTION		299	299	306	307		(8)		(8)		299				4	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2016	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				1	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		03/01/2016	SCHEDULED REDEMPTION		10,339	10,339	10,730	10,751		(411)		(411)		10,339				112	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		03/01/2016	SCHEDULED REDEMPTION		2,093	2,093	2,142	2,165		(71)		(71)		2,093				26	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		03/01/2016	SCHEDULED REDEMPTION		15,514	15,514	16,083	16,075		(561)		(561)		15,514				186	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2016	SCHEDULED REDEMPTION		1,710	1,710	1,753	1,758		(47)		(47)		1,710				19	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		03/01/2016	SCHEDULED REDEMPTION		5,617	5,617	5,823	5,821		(204)		(204)		5,617				62	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2016	SCHEDULED REDEMPTION		187	187	192	192		(5)		(5)		187				3	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		03/01/2016	SCHEDULED REDEMPTION		30,095	30,095	31,198	31,050		(955)		(955)		30,095				370	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		03/01/2016	SCHEDULED REDEMPTION		194	194	199	196		(3)		(3)		194				2	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2016	SCHEDULED REDEMPTION		226	226	228	228		(2)		(2)		226				3	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2016	SCHEDULED REDEMPTION		12,355	12,355	12,665	12,722		(367)		(367)		12,355				199	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		03/01/2016	SCHEDULED REDEMPTION		410	410	421	419		(10)		(10)		410				4	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		03/01/2016	SCHEDULED REDEMPTION		229	229	235	235		(5)		(5)		229				2	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		03/01/2016	SCHEDULED REDEMPTION		91	91	93	93		(3)		(3)		91				1	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		03/01/2016	SCHEDULED REDEMPTION		24,866	24,866	25,777	25,595		(728)		(728)		24,866				299	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2016	SCHEDULED REDEMPTION		511	511	525	519		(8)		(8)		511				5	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		03/01/2016	SCHEDULED REDEMPTION		6,706	6,706	6,952	6,876		(170)		(170)		6,706				73	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		03/01/2016	SCHEDULED REDEMPTION		6,920	6,920	7,173	7,162		(242)		(242)		6,920				77	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		03/01/2016	SCHEDULED REDEMPTION		7,803	7,803	8,089	8,020		(216)		(216)		7,803				87	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		03/01/2016	SCHEDULED REDEMPTION		2,609	2,609	2,670	2,698		(89)		(89)		2,609				22	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		03/01/2016	SCHEDULED REDEMPTION		1,534	1,534	1,569	1,585		(51)		(51)		1,534				13	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		03/01/2016	SCHEDULED REDEMPTION		6,673	6,673	6,828	6,909		(235)		(235)		6,673				83	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2016	SCHEDULED REDEMPTION		23,283	23,283	23,886	23,857		(574)		(574)		23,283				198	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		03/01/2016	SCHEDULED REDEMPTION		4,863	4,863	5,041	5,057		(194)		(194)		4,863				54	02/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		03/01/2016	SCHEDULED REDEMPTION		18,489	18,489	18,918	19,084		(595)		(595)		18,489				174	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		03/01/2016	SCHEDULED REDEMPTION		43	43	45	45		(1)		(1)		43					03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		03/01/2016	SCHEDULED REDEMPTION		42,852	42,852	44,422	44,654		(1,802)		(1,802)		42,852				363	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		03/01/2016	SCHEDULED REDEMPTION		316	316	324	323		(7)		(7)		316				3	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		03/01/2016	SCHEDULED REDEMPTION		3,927	3,927	4,071	4,078		(151)		(151)		3,927				44	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		03/01/2016	SCHEDULED REDEMPTION		630	630	646	644		(14)		(14)		630				6	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		03/01/2016	SCHEDULED REDEMPTION		223	223	228	233		(10)		(10)		223				3	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		03/01/2016	SCHEDULED REDEMPTION		1,502	1,502	1,537	1,561		(59)		(59)		1,502				18	05/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		03/01/2016	SCHEDULED REDEMPTION		5,025	5,025	5,209	5,163		(138)		(138)		5,025				56	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		03/01/2016	SCHEDULED REDEMPTION		88,486	88,486	91,728	91,067		(2,582)		(2,582)		88,486				759	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2016	SCHEDULED REDEMPTION		33,318	33,318	34,539	34,497		(1,179)		(1,179)		33,318				295	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		03/01/2016	SCHEDULED REDEMPTION		2,031	2,031	2,084	2,082		(51)		(51)		2,031				20	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		03/01/2016	SCHEDULED REDEMPTION		5,338	5,338	5,533	5,524		(186)		(186)		5,338				59	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		03/01/2016	SCHEDULED REDEMPTION		8,552	8,552	8,865	8,748		(196)		(196)		8,552				96	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		03/01/2016	SCHEDULED REDEMPTION		4,222	4,222	4,376	4,389		(168)		(168)		4,222				47	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		03/01/2016	SCHEDULED REDEMPTION		5,548	5,548	5,691	5,660		(113)		(113)		5,548				55	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		03/01/2016	SCHEDULED REDEMPTION		459,617	459,617	477,930	468,759		(9,142)		(9,142)		459,617				4,081	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		03/01/2016	SCHEDULED REDEMPTION		287,630	287,630	303,675	295,775		(8,145)		(8,145)		287,630				2,758	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		03/01/2016	SCHEDULED REDEMPTION		8,273	8,273	8,677	8,649		(376)		(376)		8,273				55	07/01/2027	1
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		03/01/2016	SCHEDULED REDEMPTION		3,982	3,982	3,506	3,982						3,982				81	12/01/2018	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		03/01/2016	SCHEDULED REDEMPTION		37,545	37,545	34,011	35,898		1,646		1,646		37,545				630	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		03/01/2016	SCHEDULED REDEMPTION		84,872	84,872	78,942	82,250		2,622		2,622		84,872				1,571	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		03/01/2016	SCHEDULED REDEMPTION		25,856	25,856	23,411	24,690		1,166		1,166		25,856				426	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		03/01/2016	SCHEDULED REDEMPTION		17,086	17,086	14,812	15,850		1,235		1,235		17,086				267	04/15/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		03/01/2016	SCHEDULED REDEMPTION		573	573	589	579		(6)		(6)		573				12	06/25/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		03/01/2016	SCHEDULED REDEMPTION		10,428	10,428	7,688	9,821		607		607		10,428				151	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		03/01/2016	SCHEDULED REDEMPTION		19,760	19,760	16,009	18,779		980		980		19,760				339	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		03/01/2016	SCHEDULED REDEMPTION		121,468	121,468	112,707	117,877		3,591		3,591		121,468				2,060	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		03/01/2016	SCHEDULED REDEMPTION		38,989	38,989	29,320	34,314		4,675		4,675		38,989				622	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		03/01/2016	SCHEDULED REDEMPTION		6,145	6,145	6,486	6,269		(124)		(124)		6,145				88	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		03/01/2016	SCHEDULED REDEMPTION		107,442	107,442	101,102	103,515		3,927		3,927		107,442				991	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		03/01/2016	SCHEDULED REDEMPTION		73,770	73,770	69,645	71,389		2,381		2,381		73,770				623	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		03/01/2016	SCHEDULED REDEMPTION		24,057	24,057	23,074	23,520		537		537		24,057				242	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		03/01/2016	SCHEDULED REDEMPTION		147,676	147,676	141,028	144,105		3,570		3,570		147,676				1,226	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		03/01/2016	SCHEDULED REDEMPTION		91,658	91,658	87,532	89,528		2,130		2,130		91,658				765	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		03/01/2016	SCHEDULED REDEMPTION		48,068	48,068	50,050	49,142		(1,074)		(1,074)		48,068				551	05/15/2032	1
31358U-7D-2	FNR 1993-70 Z RMBS		03/01/2016	SCHEDULED REDEMPTION		2,021	2,021	2,107	2,021						2,021				31	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB RMBS		03/01/2016	SCHEDULED REDEMPTION		67,298	67,298	66,294	67,185		113		113		67,298				746	01/25/2018	1
31393B-R5-6	FNR 2003-35 ME RMBS		03/01/2016	SCHEDULED REDEMPTION		261,058	261,058	265,055	261,464		(406)		(406)		261,058				2,915	05/25/2018	1
31397M-WQ-6	FNR 2008-82 EY RMBS		03/01/2016	SCHEDULED REDEMPTION		493,435	493,435	477,630	489,449		3,987		3,987		493,435				5,583	09/25/2023	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		02/01/2016	SCHEDULED REDEMPTION		547	547	522	537		10		10		547				12	09/01/2017	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		03/01/2016	SCHEDULED REDEMPTION		92,656	92,656	85,628	89,728		2,928		2,928		92,656				1,614	05/15/2022	1
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		03/01/2016	CALLED @ 62.946		1,743,599	2,770,000	995,134	1,935,365		25,690		25,690		1,961,055		(217,456)	(217,456)		03/01/2025	1FE
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		577,500	1,500,000	263,010									577,500	577,500		10/01/2020	6*
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,506,350	6,510,000	1,100,125									2,506,350	2,506,350		10/01/2025	6*
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		7,418,950	19,270,000	3,234,855									7,418,950	7,418,950		10/01/2031	6*
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
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP		01/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		173,745	250,000	80,888	155,152		286		286		155,438		18,307	18,307		08/15/2024	1FE
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP		03/07/2016	Various		362,533	530,000	161,242	310,345		2,255		2,255		312,600		49,933	49,933		08/15/2025	1FE
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		03/07/2016	SECONDMARKET INC		2,062,500	2,200,000	1,929,336	1,941,061		1,434		1,434		1,942,496		120,004	120,004	1,152	08/01/2041	1FE
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2016	CALLED @ 100.000		440,000	440,000	434,694	439,236		21		21		439,257		743	743	15,125	02/01/2021	1FE
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A		01/01/2016	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				57,880	01/01/2016	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2016	CALLED @ 100.000		7,190,000	7,190,000	7,190,000	7,190,000						7,190,000				213,903	01/01/2037	1FE
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		03/10/2016	Various		4,364,810	5,165,000	1,995,446	3,873,939		33,644		33,644		3,907,583		457,227	457,227		02/15/2021	1FE
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B		02/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		142,850	200,000	54,270	121,970		579		579		122,549		20,301	20,301		02/15/2024	1FE
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2016	MATURED		555,000	555,000	509,645	555,000						555,000				11,799	01/01/2016	1FE
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		03/15/2016	Various		833,904	1,865,000	281,056	595,900		4,794		4,794		600,694		233,210	233,210		04/01/2034	1FE
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		02/05/2016	Various		160,204	400,000	56,456	119,838		408		408		120,246		39,958	39,958		04/01/2035	1FE
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		03/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		34,671	100,000	10,838	23,114		256		256		23,370		11,301	11,301		04/01/2039	1FE
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		03/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,330,006	4,165,000	422,373	901,828		6,556		6,556		908,384		421,622	421,622		04/01/2040	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						36,160,121	59,301,453	24,989,957	24,454,432		42,376		42,376		24,496,808		11,663,314	11,663,314	346,058	XXX	XXX
002824-BA-7	ABBOTT LABORATORIES		01/22/2016	BAIRD (ROBERT W.) & CO. INC.		1,481,220	1,500,000	1,497,510	1,497,775		24		24		1,497,799		(16,579)	(16,579)	14,025	03/15/2022	1FE
024747-AC-1	ABC SUPPLY CO INC		03/11/2016	JEFFERIES & COMPANY, INC.		517,775	500,000	501,250	501,164		(67)		(67)		501,097		16,678	16,678	11,797	04/15/2021	4FE
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		875	875	871	871		4		4		875					02/11/2022	3FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		37,474	37,474	37,098	37,097		378		378		37,474					11/25/2019	5
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		02/11/2016	SCHEDULED REDEMPTION		7,114	7,114	7,095	7,095		19		19		7,114				53	09/26/2021	4FE
00507U-AH-4	ACTAVIS FUNDING SCS	E	01/22/2016	JPMORGAN CHASE & CO.		198,586	200,000	196,774	196,779		4		4		196,783		1,803	1,803	1,132	06/15/2044	2FE
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		02/06/2016	SCHEDULED REDEMPTION		1,343,750	1,343,750	1,343,750	1,343,750						1,343,750				55,766	08/06/2017	2FE
00101J-AG-1	ADT CORP		03/11/2016	Market Axess		498,435	750,000	556,875	562,367		527		527		562,895		(64,460)	(64,460)	24,477	07/15/2042	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,980	9,980		20		20		10,000				73	07/25/2021	4FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2016	SCHEDULED REDEMPTION		374,850	374,850	374,850	374,850						374,850				6,438	06/30/2022	5
00828K-AF-2	AFFINION GROUP TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		7,694	7,694	7,666	7,665		30		30		7,694				61	04/30/2018	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)
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	03/31/2016	SCHEDULED REDEMPTION		1,597	1,597	1,592	1,592		5		5		1,597				6	10/03/2019	4FE
L0001U-AC-3	AI CHEM & CY US ACQ TRANCHE B-2 TL	F	03/31/2016	SCHEDULED REDEMPTION		829	829	826	826		3		3		829				3	10/03/2019	4FE
00131L-AE-5	AIA GROUP LTD	F	03/11/2016	NOMURA SECURITIES INTERNATIONAL INC		749,214	750,000	740,505							740,505		8,709	8,709		03/16/2046	1Z
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2016	SCHEDULED REDEMPTION		29,941	29,941	29,941	29,941						29,941				580	09/15/2024	2FE
009158-AR-7	AIR PRODUCTS & CHEMICALS		01/28/2016	Market Axess		5,090,250	5,000,000	4,997,000	4,998,141		25		25		4,998,166		92,084	92,084	37,083	11/03/2021	1FE
010392-FN-3	ALABAMA POWER CO		01/22/2016	GOLDMAN, SACHS & CO.		294,027	300,000	288,108	288,211		79		79		288,290		5,737	5,737	2,707	04/01/2025	1FE
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2016	SCHEDULED REDEMPTION		90,000	90,000	90,000	90,000						90,000				1,766	01/01/2027	3FE
N0306W-AF-2	AMAYA HLDGS BV USD 1ST LIEN TL	F	03/31/2016	SCHEDULED REDEMPTION		2,481	2,481	2,461	2,461		21		21		2,481				31	08/01/2021	4FE
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		305,957	305,957	305,957	305,957						305,957				8,567	01/15/2022	3FE
023772-AB-2	AMERICAN AIRLINES INC ABS		01/15/2016	SCHEDULED REDEMPTION		224,878	224,878	224,878	224,878						224,878				4,498	01/15/2027	1FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		01/15/2016	SCHEDULED REDEMPTION		276,727	276,727	276,727	276,727						276,727				6,849	07/15/2024	2FE
025816-BH-1	AMERICAN EXPRESS CO		02/01/2016	WELLS FARGO		902,537	909,000	907,097	907,177		70		70		907,247		(4,710)	(4,710)	1,808	05/22/2018	1FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/29/2016	Various		1,505,683	1,500,000	1,499,250			1		1		1,499,251		6,432	6,432	878	04/01/2026	2Z
03027X-AE-0	AMERICAN TOWER CORP		01/22/2016	MORGAN STANLEY		250,285	250,000	250,698	250,686		(8)		(8)		250,678		(393)	(393)	3,163	09/15/2021	2FE
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	STIFEL CAPITAL MARKETS		1,507,605	1,500,000	1,495,695			1		1		1,495,696		11,909	11,909	183	02/15/2026	1Z
030981-AF-1	AMERIGAS PART/FIN CORP		02/26/2016	DEUTSCHE BANK AG		244,375	250,000	252,500	251,174		(53)		(53)		251,121		(6,746)	(6,746)	4,604	05/20/2021	3FE
031652-BE-9	AMKOR TECHNOLOGIES INC		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		491,250	500,000	520,000	508,659		(112)		(112)		508,547		(17,297)	(17,297)	3,865	06/01/2021	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		01/22/2016	BARCLAYS		120,000	125,000	117,813	118,136		57		57		118,193		1,807	1,807	2,568	10/01/2022	3FE
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		02/25/2016	VARIOUS		3,597,996											3,597,996	3,597,996		10/20/2012	6*
032511-BH-9	ANADARKO PETROLEUM CORP		03/01/2016	MORGAN STANLEY		9,818,875	9,650,000	9,650,000	9,650,000						9,650,000		168,875	168,875	288,796	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
034863-AM-2	ANGLO AMERICAN PLC	F	01/22/2016	BARCLAYS		1,250,000	2,000,000	2,002,060	2,001,609		(20)		(20)		2,001,589		(751,589)	(751,589)	23,375	04/15/2021	2FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/10/2016	Various		4,531,268	4,500,000	4,485,915			85		85		4,486,000		45,267	45,267	3,865	02/01/2021	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/29/2016	Various		6,494,875	6,354,000	6,329,918			200		200		6,330,118		164,757	164,757	13,677	02/01/2023	1FE
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/24/2016	Various		3,096,758	3,000,000	2,974,980			37		37		2,975,017		121,740	121,740	6,952	02/01/2036	1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	R	03/10/2016	Various		6,128,964	5,714,000	5,700,572			19		19		5,700,591		428,373	428,373	26,428	02/01/2046	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	02/04/2016	Various		1,523,948	1,500,000	1,497,495			8		8		1,497,503		26,445	26,445	2,053	02/01/2026	1FE
03674X-AD-8	ANTERO RESOURCES CORP		03/09/2016	EXCHANGE		3,126,080	3,125,000	3,126,250	3,126,114		(34)		(34)		3,126,080				47,852	06/01/2023	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		02/26/2016	DEUTSCHE BANK AG		1,282,500	1,500,000	1,571,250	1,552,642		(2,148)		(2,148)		1,550,494		(267,994)	(267,994)	27,099	11/01/2021	3FE
037833-BW-9	APPLE INC		03/09/2016	GOLDMAN, SACHS & CO.		1,177,030	1,124,000	1,118,717			10		10		1,118,727		58,304	58,304	2,951	02/23/2036	1FE
037833-BX-7	APPLE INC		03/08/2016	Various		5,157,253	5,000,000	4,971,150			7		7		4,971,157		186,096	186,096	3,391	02/23/2046	1FE
037833-BY-5	APPLE INC		03/22/2016	Various		4,601,865	4,500,000	4,538,145			(37)		(37)		4,538,108		63,757	63,757	5,823	02/23/2026	1FE
038522-AH-1	ARAMARK		03/31/2016	EXCHANGE		85,000	85,000	85,000	85,000						85,000				1,258	01/15/2024	4FE
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		01/15/2016	SCHEDULED REDEMPTION		19,144	19,144	19,129	19,116		28		28		19,144					07/26/2016	2FE
03852C-AU-0	ARAMARK CORP US TERM F LOAN		03/31/2016	SCHEDULED REDEMPTION		7,498	7,498	7,474	7,474		24		24		7,498				62	02/24/2021	3FE
03938L-AP-9	ARCELORMITTAL	F	02/05/2016	MORGAN STANLEY		58,688	75,000	77,385	77,362		(4)		(4)		77,359		(18,671)	(18,671)	1,917	10/15/2039	3FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW		03/31/2016	SCHEDULED REDEMPTION		6,263	6,263	6,264	6,264		(1)		(1)		6,263					12/17/2019	4FE
04021L-AA-8	ARGOS MERGER SUB INC		02/04/2016	OPPENHEIMER & CO., INC.		75,094	75,000	75,000	75,000						75,000		94	94	2,138	03/15/2023	4FE
007036-UQ-7	ARMT_05-11 RMBS		03/25/2016	SCHEDULED REDEMPTION		257,436	257,436	120,995	128,935		128,501		128,501		257,436				408	12/26/2053	1FM
2254W0-MM-4	ARMT_05-12 RMBS		03/28/2016	SCHEDULED REDEMPTION		172,828	172,828	77,935	82,755		90,073		90,073		172,828				240	02/25/2055	1FM
046353-AF-5	ASTRAZENECA PLC	F	02/03/2016	JPMORGAN CHASE & CO.		4,991,450	5,000,000	4,879,300	4,919,947		2,117		2,117		4,922,064		69,386	69,386	37,917	09/18/2019	1FE
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		03/11/2016	SCHEDULED REDEMPTION		11,232	11,232	11,026	11,025		207		207		11,232				143	05/24/2019	4FE
00206R-CT-7	AT&T INC		02/02/2016	JPMORGAN CHASE & CO.		753,555	750,000	749,505							749,505		4,050	4,050		02/17/2026	2FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		03/15/2016	SCHEDULED REDEMPTION		309,466	309,466	338,191	312,030		(2,564)		(2,564)		309,466				4,872	07/15/2016	1
05070G-AE-8	AUDATEX NORTH AMERICA IN		03/03/2016	TENDER OFFER		6,818,350	7,084,000	7,332,760	7,265,751		(8,509)		(8,509)		7,257,243		(438,893)	(438,893)	92,092	06/15/2021	4FE
05070G-AG-3	AUDATEX NORTH AMERICA INC		03/03/2016	TENDER OFFER		2,863,438	2,975,000	3,152,750	3,119,750		(3,895)		(3,895)		3,115,855		(252,418)	(252,418)	61,752	11/01/2023	4FE
G2967P-AB-0	AVAGO TECHNOLOGIES TERM LOAN	E	02/01/2016	SCHEDULED REDEMPTION		856,017	856,017	852,505	852,524		3,493		3,493		856,017				4,280	05/06/2021	3FE
053807-AS-2	AVNET INC		03/22/2016	Various		1,147,376	1,150,000	1,141,674							1,141,674		5,702	5,702		04/15/2026	2Z
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		01/06/2016	SCHEDULED REDEMPTION		858,904	858,904	855,163	855,208		3,697		3,697		858,904				644	06/12/2021	4FE
05947U-4K-1	BACM_05-6 CMBS		01/01/2016	SCHEDULED REDEMPTION		1,466,614	1,466,614	1,447,797	1,466,614						1,466,614				6,542	09/10/2047	1FM
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	R	01/27/2016	MORGAN STANLEY		752,633	750,000	741,150	741,192		61		61		741,253		11,380	11,380	4,091	12/15/2025	2FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		03/01/2016	SCHEDULED REDEMPTION			102,535	34,165	39,352		(39,352)		(39,352)						1,161	02/25/2052	1FM
06051G-FT-1	BANK OF AMERICA CORP		02/05/2016	UNION BANK OF SWITZERLAND		639,534	646,000	644,107	644,147		39		39		644,187		(4,653)	(4,653)	5,229	10/19/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
06051G-FU-8	BANK OF AMERICA CORP		03/01/2016	NOMURA SECURITIES INTERNATIONAL INC		748,500	750,000	750,000							750,000		(1,500)	(1,500)	93	03/03/2026	1Z
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2016	SCHEDULED REDEMPTION		367,594	367,594	367,594	367,594						367,594				5,240	12/01/2016	1FE
063679-JJ-4	BANK OF MONTREAL	A	01/25/2016	MATURED		10,000,000	10,000,000	9,846,600	9,997,792		2,208		2,208		10,000,000				131,250	01/25/2016	1FE
06406H-BS-7	BANK OF NEW YORK MELLON		01/15/2016	MATURED		15,000,000	15,000,000	14,995,500	14,999,964		36		36		15,000,000				187,500	01/15/2016	1FE
06738E-AN-5	BARCLAYS PLC	F	01/07/2016	Various		2,548,779	2,550,000	2,537,556							2,537,556		11,223	11,223		01/12/2026	1Z
071813-BA-6	BAXTER INTERNATIONAL INC		03/02/2016	TENDER OFFER		12,930,000	12,000,000	11,959,920	11,983,354		718		718		11,984,072		945,928	945,928	295,500	08/15/2019	2FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		235,329	235,329	237,388	235,855		(527)		(527)		235,329				2,987	05/26/2037	1FM
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		4,992	4,992	4,967	4,971		22		22		4,992				57	10/01/2021	4FE
055451-AL-2	BHP BILLITON FIN USA LTD	F	03/08/2016	Various		9,066,480	9,000,000	8,918,730	8,948,911		1,522		1,522		8,950,433		116,047	116,047	88,924	11/21/2021	1FE
055450-AH-3	BHP FINANCE USA LTD	F	03/09/2016	BARCLAYS		4,559,370	4,000,000	4,170,040	4,106,616		(1,481)		(1,481)		4,105,134		454,236	454,236	135,533	03/01/2026	1FE
12883*-AA-5	BIOTRONICS (DKA CALDER) TL		03/31/2016	SCHEDULED REDEMPTION		60,000	60,000	59,455	59,452		548		548		60,000				910	09/01/2020	4
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2016	SCHEDULED REDEMPTION		1,155,999	1,155,999	1,147,329	1,157,248		(1,249)		(1,249)		1,155,999				28,539	12/30/2016	2
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS	E	03/21/2016	SCHEDULED REDEMPTION		14,635,598	14,635,598	14,635,598	14,635,598						14,635,598				49,556	06/20/2017	1FE
092113-AL-3	BLACK HILLS CORP		01/11/2016	Various		1,504,598	1,500,000	1,495,455			1		1		1,495,456		9,142	9,142	82	01/15/2026	1Z
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		02/04/2016	HSBC SECURITIES, INC.		775,460	950,028	949,086	949,084		18		18		949,102		(173,642)	(173,642)	4,618	09/10/2020	4FE
05568N-AF-9	BNSF RAILWAY COMPANY ABS		01/02/2016	SCHEDULED REDEMPTION		1,283,037	1,283,037	1,283,037	1,283,037						1,283,037				36,124	07/02/2016	1
097751-BJ-9	BOMBARDIER INC	A	01/13/2016	CITIGROUP GLOBAL MARKETS		2,709,375	3,750,000	3,724,375	3,726,384		137		137		3,726,521		(1,017,146)	(1,017,146)	58,750	10/15/2022	4FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		03/15/2016	SCHEDULED REDEMPTION		202,737	202,737	232,434	213,857		(11,120)		(11,120)		202,737				3,472	09/15/2021	1
09776N-AF-9	BON TON STORES INC		01/21/2016	CREDIT SUISSE		1,736,350	4,961,000	1,525,508	1,536,986		14,843		14,843		1,551,829		184,521	184,521	45,200	06/15/2021	5FE
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	Various		1,805,510	1,800,000	1,794,744							1,794,744		10,766	10,766		02/01/2026	1Z
05565Q-BJ-6	BP CAPITAL MARKETS PLC	F	02/24/2016	BARCLAYS		2,459,263	2,334,000	2,406,867	2,361,560		(1,276)		(1,276)		2,360,284		98,979	98,979	51,781	03/10/2019	1FE
05565Q-BU-1	BP CAPITAL MARKETS PLC	F	03/09/2016	BARCLAYS		5,070,000	5,000,000	5,035,617	5,022,247		(700)		(700)		5,021,547		48,454	48,454	65,780	11/01/2021	1FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		7,519	7,519	7,461	7,459		60		60		7,519				15	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		01/28/2016	HSBC SECURITIES, INC.		725,681	727,500	715,952	716,008		132		132		716,139		9,542	9,542	2,829	01/30/2020	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	F	03/20/2016	SCHEDULED REDEMPTION		22,397	22,397	22,397	22,397						22,397				259	12/20/2025	1FE
07384M-6H-0	BSARM_04-12 RMBS		03/01/2016	SCHEDULED REDEMPTION		263,548	263,548	259,141	258,276		5,272		5,272		263,548				1,780	10/25/2051	1FM
07387B-EG-4	BSCMS_05-PW10 CMBS		01/01/2016	SCHEDULED REDEMPTION			6,225	1,470	1,197		(1,197)		(1,197)						30	12/11/2040	1FM
118230-AG-6	BUCKEYE PARTNERS LP		03/18/2016	BARCLAYS		8,400,000	8,000,000	8,000,000	8,000,000						8,000,000		400,000	400,000	333,422	01/15/2018	2FE
118230-AH-4	BUCKEYE PARTNERS LP		03/07/2016	WELLS FARGO		12,103,080	12,000,000	11,921,880	11,966,625		1,601		1,601		11,968,226		134,854	134,854	375,833	08/15/2019	2FE
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	I	03/31/2016	SCHEDULED REDEMPTION		5,733	5,733	5,669	5,669		64		64		5,733				54	12/10/2021	4FE
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		01/15/2016	SCHEDULED REDEMPTION		1,059,263	1,059,263	987,975	1,036,613		22,650		22,650		1,059,263				24,231	01/15/2021	1FE
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		03/01/2016	SCHEDULED REDEMPTION		856,688	856,688	856,688	856,688						856,688				16,263	08/01/2022	1
128068-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		01/20/2016	SCHEDULED REDEMPTION		435,149	435,149	430,800	430,995		4,154		4,154		435,149				10,637	08/11/2022	3
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2016	SCHEDULED REDEMPTION		68,997	68,997	68,997	68,997						68,997				921	05/10/2025	2
129268-AA-6	CALEDONIA GENERATING LLC ABS		03/31/2016	SCHEDULED REDEMPTION		630,141	630,141	630,141	630,141						630,141				2,720	02/28/2022	1FE
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		03/31/2016	SCHEDULED REDEMPTION		6,326	6,326	6,352	6,346		(20)		(20)		6,326				64	10/09/2019	3FE
13342B-AE-5	CAMERON INTL CORP		02/26/2016	BARCLAYS		7,257,640	7,059,000	6,999,069	7,023,182		996		996		7,024,177		233,463	233,463	80,296	06/01/2021	2FE
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	02/19/2016	Various		1,502,573	1,500,000	1,494,255			1		1		1,494,256		8,316	8,316	115	03/01/2026	1FE
136385-AR-2	CANADIAN NATL RESOURCES	A	03/03/2016	Various		10,005,053	12,000,000	11,952,720	11,970,271		662		662		11,970,933		(1,965,880)	(1,965,880)	112,636	11/15/2021	2FE
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	I	01/15/2016	SCHEDULED REDEMPTION		520,282	520,282	520,282	519,172		1,110		1,110		520,282				19,485	01/15/2021	1
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	03/11/2016	MORGAN STANLEY		1,126,864	1,090,000	1,109,037	1,109,037		(1)		(1)		1,109,036		17,828	17,828	34,309	09/15/2115	2FE
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL		03/31/2016	SCHEDULED REDEMPTION		238,929	238,929	237,877	237,895		1,034		1,034		238,929				2,460	04/10/2019	3FE
14313J-AD-3	CARMX_12-2 ABS		03/15/2016	SCHEDULED REDEMPTION		1,606,387	1,606,387	1,609,525	1,608,097		(1,709)		(1,709)		1,606,387				4,129	12/15/2017	1FE
14313P-AC-1	CARMX_13-4 ABS		03/15/2016	SCHEDULED REDEMPTION		1,026,404	1,026,404	1,025,642	1,025,826		577		577		1,026,404				1,809	07/16/2018	1FE
14313Q-AC-9	CARMX_14-1 ABS		03/15/2016	SCHEDULED REDEMPTION		2,983,478	2,983,478	2,979,399	2,980,974		2,504		2,504		2,983,478				5,206	10/15/2018	1FE
14313R-AC-7	CARMX_14-2 ABS		03/15/2016	SCHEDULED REDEMPTION		950,775	950,775	949,809	950,057		718		718		950,775				2,112	01/15/2019	1FE
147446-AR-9	CASE NEW HOLLAND INC		03/23/2016	U.S. BANCORP		1,076,300	1,000,000	1,088,050	1,070,264		(8,686)		(8,686)		1,061,579		14,721	14,721	25,813	12/01/2017	3FE
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2016	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				38,610	03/30/2020	2
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		03/15/2016	SCHEDULED REDEMPTION		103,229	103,229	103,229	103,229						103,229				1,396	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		03/01/2016	SCHEDULED REDEMPTION		131,025	131,025	73,540	57,495		73,530		73,530		131,025				705	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		03/01/2016	SCHEDULED REDEMPTION		205,132	205,132	116,372	100,708		104,424		104,424		205,132				981	02/25/2047	1FM
17305E-FN-0	CCCIT_14-A2 ABS		01/21/2016	DEUTSCHE BANK AG		66,601,221	66,621,000	66,537,724	66,540,259		4,817		4,817		66,545,075		56,145	56,145	290,123	02/22/2019	1FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		03/01/2016	SCHEDULED REDEMPTION		26,182	26,182	18,340	17,332		8,850		8,850		26,182				50	03/25/2035	1FM
16678R-FD-4	CCMFC_06-1A RMBS		02/25/2016	SCHEDULED REDEMPTION			52,849	3,456												12/25/2046	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		03/01/2016	SCHEDULED REDEMPTION		87,482	87,482	61,810	58,279		29,203		29,203		87,482				146	10/25/2035	1FM
15135U-AD-1	CENOVUS ENERGY INC	A	03/11/2016	Various		9,350,000	10,000,000	9,993,300	9,997,028		134		134		9,997,162		(647,162)	(647,162)	228,792	10/15/2019	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
15135B-AG-6	CENTENE ESCROW CORP		01/29/2016	Various		410,794	400,000	400,000							400,000		10,794	10,794		02/15/2024	1Z
153527-AL-0	CENTRAL GARDEN & PET COMPANY		03/23/2016	SUNTRUST INVESTMENT SERVICES, INC.		78,023	75,000	75,225	60,000		(5)		(5)		75,220		2,802	2,802	1,786	11/15/2023	4FE
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016		01/15/2016	MATURED		30,000,000	30,000,000	30,000,000	30,043,320		(43,320)		(43,320)		30,000,000				591,833	01/15/2016	2FE
161571-GJ-7	CHAIT_14-A1 ABS		01/19/2016	Various		23,942,373	23,927,000	23,941,426	23,940,664		(763)		(763)		23,939,901		2,472	2,472	28,280	01/15/2019	1FE
161571-HA-5	CHAIT_15-7 ABS		03/23/2016	JPMORGAN CHASE & CO.		34,675,195	34,500,000	34,490,582	34,491,903		765		765		34,492,668		182,527	182,527	161,460	07/15/2020	1FE
161175-AM-6	CHARTER COMMUNICATIONS INC		01/22/2016	JPMORGAN CHASE & CO.		597,660	600,000	600,000	600,000						600,000		(2,340)	(2,340)	15,051	07/23/2025	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2016	SCHEDULED REDEMPTION		169,408	202,055	140,962	142,647		26,761		26,761		169,408				1,149	03/25/2037	1FM
16282F-AC-5	CHECKOUT HOLDING CORP TLB		03/31/2016	SCHEDULED REDEMPTION		5,985	5,985	5,961	5,961		24		24		5,985				68	04/09/2021	4FE
165167-CQ-8	CHESAPEAKE ENERGY CORP		03/30/2016	Various		3,833,740	7,344,000	3,561,840	3,561,840		35,036		35,036		3,596,876		236,864	236,864	128,092	12/15/2022	4FE
166764-AH-3	CHEVRON CORP		02/23/2016	GOLDMAN, SACHS & CO.		1,272,293	1,272,000	1,272,000	1,272,000						1,272,000		293	293	6,990	06/24/2023	1FE
166764-AM-2	CHEVRON CORP		03/17/2016	Various		1,951,740	2,000,000	1,991,040	1,991,232		464		464		1,991,697		(39,957)	(39,957)	5,671	11/15/2019	1FE
166764-AT-7	CHEVRON CORP		01/22/2016	BB&T CAPITAL MARKETS		965,420	1,000,000	984,940	985,167		159		159		985,326		(19,906)	(19,906)	9,644	03/03/2022	1FE
166764-AY-6	CHEVRON CORP		02/18/2016	Various		1,490,190	1,500,000	1,500,000	1,500,000						1,500,000		(9,810)	(9,810)	8,366	11/17/2020	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2016	SCHEDULED REDEMPTION		394,655	394,655	394,655	394,273		382		382		394,655				15,964	09/30/2017	2
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		03/31/2016	SCHEDULED REDEMPTION		6,719	6,719	6,679	6,678		41		41		6,719				23	01/27/2021	3FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		03/31/2016	SCHEDULED REDEMPTION		3,901	3,901	3,871	3,869		32		32		3,901				12	12/31/2018	3FE
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		03/31/2016	SCHEDULED REDEMPTION		3,652	3,652	3,631	3,630		22		22		3,652				12	12/31/2019	3FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		01/27/2016	JPMORGAN CHASE & CO.		150,375	150,000	154,125	153,125		(159)		(159)		152,966		(2,591)	(2,591)	3,545	08/15/2018	3FE
125509-BU-2	CIGNA CORPORATION		01/22/2016	JPMORGAN CHASE & CO.		485,975	500,000	499,690	499,711		2		2		499,713		(13,738)	(13,738)	4,604	04/15/2025	2FE
125581-GP-7	CIT GROUP INC		02/03/2016	JPMORGAN CHASE & CO.		2,015,000	2,000,000	2,041,120	2,034,272		(2,111)		(2,111)		2,032,161		(17,161)	(17,161)	40,847	08/15/2017	3FE
125581-GQ-5	CIT GROUP INC		02/12/2016	CITIGROUP GLOBAL MARKETS		510,938	545,000	559,306	558,638		(230)		(230)		558,408		(47,470)	(47,470)	13,852	08/15/2022	3FE
125581-GR-3	CIT GROUP INC		02/22/2016	CITIGROUP GLOBAL MARKETS		1,710,625	1,750,000	1,778,750	1,775,767		(428)		(428)		1,775,339		(64,714)	(64,714)	49,583	08/01/2023	3FE
172967-HR-5	CITIGROUP INC		02/05/2016	DEUTSCHE BANK AG		2,988,360	3,000,000	2,991,471	2,991,994		654		654		2,992,648		(4,288)	(4,288)	7,289	05/01/2017	2FE
172967-KA-8	CITIGROUP INC		01/27/2016	WELLS FARGO		979,980	1,000,000	998,760	998,768		7		7		998,775		(18,795)	(18,795)	15,081	09/29/2027	2FE
172967-KG-5	CITIGROUP INC		02/05/2016	CITIGROUP GLOBAL MARKETS		1,129,534	1,125,000	1,123,504			10		10		1,123,513		6,020	6,020	3,238	01/12/2026	2FE
172967-KJ-9	CITIGROUP INC		03/02/2016	BNP CAPITAL MARKETS		1,119,953	1,125,000	1,122,773							1,122,773		(2,820)	(2,820)		03/09/2026	1Z
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		409,391	409,391	407,728	409,129		263		263		409,391				4,882	08/25/2037	1FM
191216-BR-0	COCA-COLA CO		03/04/2016	BAIRD (ROBERT W.) & CO. INC.		1,497,735	1,500,000	1,499,340	1,499,398		62		62		1,499,460		(1,725)	(1,725)	4,813	10/27/2017	1FE
21987B-AM-0	CODELCO INC	F	01/28/2016	HSBC SECURITIES, INC.		7,800,940	7,000,000	8,358,910	7,518,273		(13,687)		(13,687)		7,504,586		296,354	296,354	287,292	01/15/2019	1FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	03/31/2016	SCHEDULED REDEMPTION		355	355	352	352		3		3		355				3	09/06/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		03/31/2016	SCHEDULED REDEMPTION		2,145	2,145	2,072	2,071		74		74		2,145				19	09/06/2021	4FE
20007#-AB-3	COMAR LLC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		29,688	29,688	29,512	29,511		176		176		29,688				394	10/21/2019	4
20030N-BR-1	COMCAST CORP		03/09/2016	MIZUHO SECURITIES USA INC.		758,655	750,000	748,853			9		9		748,861		9,794	9,794	1,203	03/01/2023	1FE
20030N-BS-9	COMCAST CORP		02/29/2016	Various		3,072,405	3,000,000	2,994,360			13		13		2,994,373		78,032	78,032	2,625	03/01/2026	1FE
14041N-ET-4	COMET_14-A5-A ABS		01/21/2016	DEUTSCHE BANK AG		14,671,971	14,605,000	14,638,382	14,637,003		(1,197)		(1,197)		14,635,806		36,166	36,166	23,766	07/15/2020	1FE
20605P-AB-7	CONCHO RESOURCES INC		02/26/2016	BARCLAYS		970,000	1,000,000	1,065,000	1,032,370		(1,669)		(1,669)		1,030,701		(60,701)	(60,701)	44,139	01/15/2021	3FE
20605P-AD-3	CONCHO RESOURCES INC		02/24/2016	Various		3,840,165	4,350,000	4,428,500	4,411,009		(1,890)		(1,890)		4,409,119		(568,954)	(568,954)	96,782	10/01/2022	3FE
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,479	2,479		21		21		2,500				28	05/14/2021	4FE
20826F-AE-6	CONOCOPHILLIPS CO		02/04/2016	KEYCORP		908,140	1,000,000	996,620	996,674		55		55		996,729		(88,589)	(88,589)	6,708	11/15/2021	1FE
20826F-AQ-9	CONOCOPHILLIPS CO		03/07/2016	Various		1,866,986	1,870,000	1,869,252							1,869,252		(2,267)	(2,267)	411	03/15/2026	2Z
20826F-AR-7	CONOCOPHILLIPS CO		03/08/2016	Various		750,344	750,000	742,328			1		1		742,328		8,016	8,016	248	03/15/2046	2Z
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		5,038	5,038	5,038	5,038						5,038					12/23/2020	3FE
210382-AA-5	CONSTELLIS HOLDINGS LLC		02/16/2016	STIFEL CAPITAL MARKETS		135,013	175,000	174,148	174,235		18		18		174,254		(39,241)	(39,241)	4,379	05/15/2020	4FE
210518-CY-0	CONSUMERS ENERGY CO		01/29/2016	WELLS FARGO		1,023,380	1,000,000	998,605	998,608		2		2		998,610		24,770	24,770	9,908	11/15/2045	1FE
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		03/31/2016	SCHEDULED REDEMPTION		10,625	10,625	10,706	10,689		(64)		(64)		10,625				87	04/01/2019	3FE
212015-AD-3	CONTINENTAL RESOURCES		03/08/2016	SEAPORT GROUP		1,425,000	1,500,000	1,623,750	1,550,674		(3,509)		(3,509)		1,547,165		(122,165)	(122,165)	49,167	10/01/2020	2FE
212015-AF-8	CONTINENTAL RESOURCES		03/08/2016	WELLS FARGO		947,500	1,000,000	1,070,000	1,032,233		(1,750)		(1,750)		1,030,484		(82,984)	(82,984)	31,667	04/01/2021	2FE
212015-AH-4	CONTINENTAL RESOURCES		03/08/2016	Various		5,571,819	6,475,000	6,507,000	6,493,434		(767)		(767)		6,492,667		(920,848)	(920,848)	158,278	09/15/2022	2FE
212015-AL-5	CONTINENTAL RESOURCES		03/11/2016	STIFEL CAPITAL MARKETS		4,349,068	5,300,000	5,356,250	5,345,872		(1,107)		(1,107)		5,344,764		(995,697)	(995,697)	99,555	04/15/2023	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2016	SCHEDULED REDEMPTION		496,449	496,449	494,463	495,290		1,159		1,159		496,449				11,791	07/12/2022	1FE
216871-AF-0	COOPER US INC		01/15/2016	MATURED		10,000,000	10,000,000	9,981,700	9,999,853		147		147		10,000,000				118,750	01/15/2016	2FE
22237P-AC-7	CPMH 2005-1, A3 ABS		03/01/2016	SCHEDULED REDEMPTION		198,929	198,929	198,904	198,929						198,929				2,140	12/15/2035	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
13056M-AB-3	CRART_15-2 ABS		03/15/2016	SCHEDULED REDEMPTION		1,103,219	1,103,219	1,101,581			1,638		1,638		1,103,219				1,618	02/15/2018	1FE
225433-AD-3	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/02/2016	CREDIT SUISSE		677,432	700,000	698,746			38		38		698,784		(21,352)	(21,352)	8,609	03/26/2020	2FE
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	F	01/18/2016	EXCHANGE		1,002,915	1,000,000	1,002,950	1,002,931		(18)		(18)		1,002,913			2	12,983	09/15/2022	2FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/14/2016	Various		988,405	1,000,000	1,002,915			(63)		(63)		1,002,852		(14,447)	(14,447)	19,211	09/15/2022	2FE
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	03/14/2016	Various		2,210,955	2,250,000	2,245,770	2,245,816		152		152		2,245,968		(35,013)	(35,013)	17,708	12/10/2020	2FE
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	F	01/18/2016	EXCHANGE		698,746	700,000	698,705	698,734		13		13		698,747		(2)	(2)	5,989	03/26/2020	2FE
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		02/10/2016	Various		792,160	1,250,000	1,283,407	1,270,737		(820)		(820)		1,269,916		(477,756)	(477,756)	12,708	12/15/2020	4FE
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/01/2016	Various		2,837,508	4,114,000	4,147,613	4,143,931		(817)		(817)		4,143,114		(1,305,607)	(1,305,607)	107,052	04/01/2023	4FE
22818V-AB-3	CROWN AMER/CAP CORP III		02/28/2016	CALLED @ 103.125		2,000,000	2,000,000	2,037,500	2,016,772		(789)		(789)		2,015,983		(15,983)	(15,983)	134,375	02/01/2021	3FE
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		02/02/2016	Various		1,408,001	1,400,000	1,399,678							1,399,678		8,323	8,323		02/15/2021	2FE
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		01/29/2016	Various		1,405,958	1,400,000	1,395,394							1,395,394		10,564	10,564		02/15/2026	2Z
126307-AF-4	CSC HOLDINGS LLC		02/23/2016	BANK OF AMERICA/MERRILL LYNCH		502,500	500,000	561,250	554,104		(1,234)		(1,234)		552,870		(50,370)	(50,370)	9,469	11/15/2021	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2016	SCHEDULED REDEMPTION		63,155	94,996	68,700	71,253		(8,098)		(8,098)		63,155				1,003	04/25/2036	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		97,152	97,412	64,172	60,743		36,409		36,409		97,152				1,147	04/25/2036	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		113,484	113,484	115,647	113,571		(87)		(87)		113,484				1,469	09/26/2037	1FM
12644J-AE-5	CSMC_10-10R RMBS		03/01/2016	SCHEDULED REDEMPTION		307,640	307,640	309,851	307,987		(347)		(347)		307,640				3,734	03/26/2037	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		03/31/2016	SCHEDULED REDEMPTION		61,998	61,998	61,998	61,998						61,998				832	09/30/2038	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		03/10/2016	SCHEDULED REDEMPTION		67,572	67,572	67,572	67,572						67,572				1,094	01/10/2024	2
126650-BC-3	CVS PASS-THROUGH TRUST ABS		03/10/2016	SCHEDULED REDEMPTION		275,069	275,069	275,069	301,108		(26,040)		(26,040)		275,069				3,596	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		03/01/2016	SCHEDULED REDEMPTION		45,958	45,958	44,644	44,754		1,204		1,204		45,958				536	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		496,147	577,861	529,722	448,716		47,431		47,431		496,147				6,782	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		03/01/2016	SCHEDULED REDEMPTION		200,548	313,217	280,691	230,977		(30,429)		(30,429)		200,548				3,863	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		03/25/2016	SCHEDULED REDEMPTION		233,466	287,351	188,680	162,377		71,089		71,089		233,466				560	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		240,927	270,710	206,589	214,469		26,458		26,458		240,927				3,367	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		03/01/2016	SCHEDULED REDEMPTION		468,044	598,439	492,835	483,301		(15,257)		(15,257)		468,044				7,078	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		157,817	163,685	122,279	117,582		40,235		40,235		157,817				1,760	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2016	SCHEDULED REDEMPTION		20,757	20,757	20,720	20,996		(239)		(239)		20,757				63	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2016	SCHEDULED REDEMPTION		137,106	146,324	122,079	114,794		22,312		22,312		137,106				1,777	03/25/2039	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		118,288	118,288	118,285	118,287		1		1		118,288				1,413	04/25/2036	1FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		261,777	261,777	261,774	261,776		1		1		261,777				3,319	11/25/2036	2FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		292,227	292,227	146,107	292,227						292,227				3,742	05/26/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2016	SCHEDULED REDEMPTION		168,828	196,445	165,046	160,012		8,815		8,815		168,828				1,992	08/27/2046	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
237266-AG-6	DARLING INGREDIENTS INC		02/05/2016	WELLS FARGO		296,250	300,000	300,000	300,000						300,000		(3,750)	(3,750)	9,182	01/15/2022	3FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		02/18/2016	JPMORGAN CHASE & CO.		486,250	500,000	488,105	488,159		140		140		488,299		(2,049)	(2,049)	7,778	05/01/2025	4FE
23918K-AP-3	DAVITA INC		02/23/2016	JPMORGAN CHASE & CO.		5,250,000	5,000,000	5,158,863	5,115,315		(3,751)		(3,751)		5,111,564		138,437	138,437	132,697	08/15/2022	4FE
254683-BL-8	DCENT_14-A5 ABS		01/21/2016	DEUTSCHE BANK AG		11,435,180	11,400,000	11,420,594	11,417,853		(686)		(686)		11,417,167		18,013	18,013	18,047	04/15/2020	1FE
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	02/03/2016	DEUTSCHE BANK AG		399,200	400,000	400,560	400,526		(55)		(55)		400,471		(1,271)	(1,271)	1,183	12/30/2016	2FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2016	SCHEDULED REDEMPTION		322,401	322,401	322,401	322,401						322,401				9,994	01/02/2020	1FE
25389N-AJ-6	DIGITALGLOBE INC TERM LOAN B		01/19/2016	J. P. MORGAN SECURITIES, INC.		1,886,650	1,945,000	1,955,791	1,955,839		(155)		(155)		1,955,684		(69,034)	(69,034)	4,876	01/31/2020	3FE
25459H-AT-2	DIRECTV HOLDINGS LLC		03/25/2016	EXCHANGE		10,000,006	10,000,000	9,999,950	10,000,006						10,000,006				274,444	03/15/2020	2FE
254683-BA-2	DISC_13-2 ABS		02/15/2016	SCHEDULED REDEMPTION		10,037,000	10,037,000	10,040,921	10,037,768		(768)		(768)		10,037,000				11,543	08/15/2018	1FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		01/04/2016	SCHEDULED REDEMPTION		5,239	5,239	5,225	5,226		13		13		5,239				59	06/08/2020	4FE
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1		01/26/2016	SCHEDULED REDEMPTION		905,638	905,638	901,403	901,393		4,245		4,245		905,638				3,065	07/06/2022	3FE
257375-AK-1	DOMINION GAS HOLDINGS LLC		03/08/2016	MORGAN STANLEY		503,650	500,000	498,315	498,354		61		61		498,415		5,235	5,235	4,433	11/15/2020	1FE
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,736	3,736		14		14		3,750				43	05/28/2021	3FE
256882-AB-7	DPL INC		02/05/2016	CALLED @ 103.307		1,092,000	1,092,000	1,115,205	1,096,100		(482)		(482)		1,095,618		(3,618)	(3,618)	57,797	10/15/2016	3FE
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	02/16/2016	SCHEDULED REDEMPTION		570,536	570,536	453,609	547,898		22,638		22,638		570,536				863	11/14/2021	1FE
266233-AD-7	DUQUESNE LIGHT HOLDINGS		01/25/2016	MORGAN STANLEY		8,498,009	7,545,000	8,442,101	8,149,912		(6,783)		(6,783)		8,143,129		354,880	354,880	70,483	12/01/2021	2FE
27876G-BE-7	ECHOSTAR DBS CORP		02/01/2016	MATURED		3,250,000	3,250,000	3,257,813	3,250,138		(138)		(138)		3,250,000				115,781	02/01/2016	3FE
28336L-BR-9	EL PASO CORP		02/22/2016	BARCLAYS		5,681,250	5,625,000	5,670,938	5,641,508		(966)		(966)		5,640,543		40,707	40,707	95,156	06/01/2018	2FE
28336L-BT-5	EL PASO CORP		02/15/2016	MATURED		7,000,000	7,000,000	7,367,500	7,009,476		(9,476)		(9,476)		7,000,000				288,750	02/15/2016	2FE
28336L-BQ-1	EL PASO CORPORATION		02/22/2016	BARCLAYS		513,000	500,000	498,750	499,686		31		31		499,717		13,283	13,283	6,806	06/15/2017	2FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	02/25/2016	SCHEDULED REDEMPTION		260,882	260,882	260,882	260,882						260,882				3,750	05/25/2025	2FE
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP		03/08/2016	WELLS FARGO		3,610,145	3,850,000	3,835,164	3,835,883		514		514		3,836,397		(226,252)	(226,252)	72,522	10/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29273V-AF-7	ENERGY TRANSFER EQUITY LP		02/12/2016	BANK OF AMERICA/MERRILL LYNCH		793,170	1,259,000	1,240,115	1,240,797		150		150		1,240,947		(447,777)	(447,777)	14,811	06/01/2027	3FE
29273R-AH-2	ENERGY TRANSFER PARTNERS		02/26/2016	BARCLAYS		14,962,500	15,000,000	14,955,900	14,986,348		865		865		14,987,213		(24,713)	(24,713)	672,792	07/01/2018	2FE
26874R-AA-6	ENI SPA	F	02/25/2016	GOLDMAN, SACHS & CO.		3,083,250	3,000,000	2,946,995	2,967,820		1,016		1,016		2,968,837		114,413	114,413	51,875	10/01/2020	1FE
29364D-AU-4	ENTERGY ARKANSAS INC		01/07/2016	MORGAN STANLEY		1,062,432	1,050,000	1,046,546			3		3		1,046,549		15,883	15,883	408	04/01/2026	1Z
29379V-AP-8	ENTERPRISE PRODUCTS OPER		02/26/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		5,609,729	5,333,000	5,317,054	5,324,709		265		265		5,324,975		284,755	284,755	139,428	09/01/2020	2FE
26875P-AD-3	EOG RESOURCES INC		02/26/2016	WELLS FARGO		28,111,449	26,675,000	28,013,745	27,259,177		(27,485)		(27,485)		27,231,692		879,757	879,757	379,285	06/01/2019	1FE
26875P-AP-6	EOG RESOURCES INC		03/08/2016	Various		2,254,253	2,250,000	2,246,715			15		15		2,246,730		7,523	7,523	5,101	01/15/2026	2FE
26881L-AF-9	EP MINERALS LLC TERM LOAN		02/29/2016	SCHEDULED REDEMPTION		24,163	24,163	24,056	22,434		99		99		24,163				316	08/20/2020	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/04/2016	SCHEDULED REDEMPTION		20,237	20,237	20,237	20,237						20,237				184	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/04/2016	SCHEDULED REDEMPTION		27,750	27,750	27,750	27,750						27,750				236	10/01/2025	1FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		03/31/2016	SCHEDULED REDEMPTION		5,876	5,876	4,535	2,479		1,338		1,338		5,876				56	09/18/2021	4FE
30231G-AF-9	EXXON MOBIL CORP		02/22/2016	Various		19,804,168	20,000,000	20,000,000	20,000,000						20,000,000		(195,832)	(195,832)	251,937	03/06/2025	1FE
31428X-BG-0	FEDEX CORP		03/21/2016	Various		754,129	750,000	746,708							746,708		7,422	7,422		04/01/2046	1Z
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	F	01/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,795,000	3,000,000	3,000,000	3,000,000						3,000,000		(205,000)	(205,000)	41,563	04/15/2023	3FE
31677A-AB-0	FIFTH THIRD BANK (OHIO)		03/11/2016	DEUTSCHE BANK AG		753,705	750,000	749,258							749,258		4,447	4,447	80	03/15/2026	2Z
32007U-BJ-7	FIRST DATA CORP 2018 NEW DOL TL		03/29/2016	SCHEDULED REDEMPTION		481,792	481,792	481,579	481,556		236		236		481,792				263	03/23/2018	3FE
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2016	SCHEDULED REDEMPTION		774,469	774,469	774,469	773,050		1,419		1,419		774,469				32,566	07/15/2020	2
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2016	SCHEDULED REDEMPTION		467,041	467,041	467,041	466,961		81		81		467,041				19,639	01/15/2020	2
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,959		41		41		5,000				70	07/01/2020	4FE
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	03/21/2016	SCHEDULED REDEMPTION		729,239	729,239	602,899	712,790		16,449		16,449		729,239				1,474	09/20/2019	1FE
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD	F	01/14/2016	EXCHANGE		198,501	200,000	198,426	198,496		5		5		198,501				765	06/15/2025	2FE
340711-AQ-3	FLORIDA GAS TRANSMISSION		03/09/2016	JPMORGAN CHASE & CO.		5,571,500	5,000,000	4,991,000	4,996,166		204		204		4,996,370		575,130	575,130	130,569	05/15/2019	2FE
34530J-AD-8	FORDL_14-A ABS		03/15/2016	SCHEDULED REDEMPTION		10,320,413	10,320,413	10,318,397	10,319,445		969		969		10,320,413				15,036	04/15/2017	1FE
34530F-AE-4	FORDL_2013-B ABS		02/15/2016	SCHEDULED REDEMPTION		5,327,085	5,327,085	5,332,079	5,328,505		(1,421)		(1,421)		5,327,085				6,182	10/15/2016	1FE
34531P-AA-9	FORDO_16-A ABS		03/15/2016	Various		34,574,273	34,575,210	34,575,210							34,575,210		(938)	(938)	16,700	02/15/2017	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		02/29/2016	MORGAN STANLEY		889,778	1,333,000	1,329,628	1,330,791		55		55		1,330,846		(441,068)	(441,068)	23,924	03/01/2022	2FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/29/2016	Various		3,995,975	6,667,000	6,122,421	6,126,367		4,265		4,265		6,130,631		(2,134,656)	(2,134,656)	114,820	03/15/2023	2FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		01/27/2016	BARCLAYS		41,250	100,000	69,000	69,127		25		25		69,152		(27,902)	(27,902)	2,059	03/15/2043	2FE
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		01/28/2016	Various		3,798,395	6,668,000	6,665,661	6,666,416		16		16		6,666,432		(2,868,037)	(2,868,037)	70,054	03/15/2020	2FE
35671D-BH-7	FREEPORT-MCMORAN INC		02/29/2016	Various		312,940	556,000	275,220			1,989		1,989		277,209		35,731	35,731	5,600	11/14/2021	2FE
358070-AA-8	FRESNILLO PLC	F	03/11/2016	Various		12,113,000	12,000,000	11,909,040	11,924,478		1,179		1,179		11,925,657		187,343	187,343	188,833	11/13/2023	2FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		03/01/2016	SCHEDULED REDEMPTION		25,738	25,738		25,738		(1)		(1)		25,738				315	01/25/2035	1FM
36467W-AB-5	GAMESTOP CORP		03/10/2016	BANK OF AMERICA/MERRILL LYNCH		542,918	550,000	550,000							550,000		(7,083)	(7,083)	588	03/15/2021	3Z
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	E	03/01/2016	Various		208,646	(826,578)	331,033	1	589,285	(1,207,218)		(617,933)		208,646					10/27/2020	6S
29274A-A*-6	GAS NATURAL / ENERGY WEST		02/12/2016	PRINCIPAL PAYDOWN		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				16,555	06/29/2017	2
36740P-AA-1	GATES GLOBAL LLC		01/29/2016	CITIGROUP GLOBAL MARKETS		479,375	650,000	572,625	575,192		732		732		575,924		(96,549)	(96,549)	21,450	07/15/2022	5FE
396789-LN-7	GCCFC 2005-GG5 AJ CMBS		03/01/2016	SCHEDULED REDEMPTION		321,502	321,502	321,502	321,502						321,502				4,337	04/10/2037	1FM
36159J-CY-5	GEMNT_12-3 ABS		03/23/2016	JPMORGAN CHASE & CO.		33,458,125	33,500,000	33,529,570	33,517,105		(3,423)		(3,423)		33,513,682		(55,557)	(55,557)	83,073	03/16/2020	1FE
37045V-AF-7	GENERAL MOTORS CO		03/11/2016	CITIGROUP GLOBAL MARKETS		515,695	500,000	500,000	500,000						500,000		15,695	15,695	14,236	10/02/2043	2FE
37045V-AG-5	GENERAL MOTORS CO		01/12/2016	WELLS FARGO		93,584	100,000	96,442	96,474		12		12		96,486		(2,902)	(2,902)	1,156	04/01/2025	2FE
37045V-AK-6	GENERAL MOTORS CO		03/11/2016	Various		10,213,175	10,000,000	9,992,000			2		2		9,992,002		221,173	221,173	6,554	04/01/2036	2FE
37045V-AL-4	GENERAL MOTORS CO		03/11/2016	JEFFERIES & COMPANY, INC.		770,042	700,000	699,363							699,363		70,679	70,679	3,019	04/01/2046	2FE
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		01/12/2016	WELLS FARGO		983,606	1,045,000	1,006,596	1,006,945		132		132		1,007,076		(23,470)	(23,470)	20,900	01/15/2025	2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/26/2016	CITIGROUP GLOBAL MARKETS		751,410	750,000	749,468							749,468		1,942	1,942	88	03/01/2021	2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY I		02/26/2016	BANK OF AMERICA/MERRILL LYNCH		751,909	750,000	747,293			1		1		747,293		4,616	4,616	109	03/01/2026	2Z
74971X-AC-1	GENON ENERGY INC		02/29/2016	RBC DOMINION SECURITIES		41,250	50,000	50,375	50,263		(30)		(30)		50,233		(8,983)	(8,983)	853	06/15/2017	4FE
373334-KE-0	GEORGIA POWER CO		03/15/2016	BANK OF AMERICA/MERRILL LYNCH		750,810	750,000	747,180			7		7		747,187		3,623	3,623	677	04/01/2026	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	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)
375558-BD-4	GILEAD SCIENCES INC		01/12/2016	JEFFERIES & COMPANY, INC.		513,850	500,000	504,525	504,518		(3)		(3)		504,515		9,335	9,335	7,983	03/01/2046	1FE
375558-BF-9	GILEAD SCIENCES INC		01/21/2016	BARCLAYS		509,550	500,000	502,255	502,236		(13)		(13)		502,224		7,326	7,326	6,692	03/01/2026	1FE
378272-AL-2	GLENCORE FUNDING LLC	R	01/13/2016	BARCLAYS		473,635	752,000	693,578	694,093		218		218		694,310		(220,675)	(220,675)	7,771	04/16/2025	2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		89,403	91,549	75,103	63,678		25,725		25,725		89,403				605	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		03/01/2016	SCHEDULED REDEMPTION		473,660	483,872	364,098	255,046		218,614		218,614		473,660				6,073	12/25/2040	1FM
361894-AE-8	GMFALT_14-1 ABS		03/20/2016	SCHEDULED REDEMPTION		2,368,042	2,368,042	2,366,747			1,295		1,295		2,368,042				3,986	05/22/2017	1FE
38143U-8H-7	GOLDMAN SACHS & CO		02/23/2016	GOLDMAN, SACHS & CO.		1,052,367	1,050,000	1,047,575			1		1		1,047,575		4,792	4,792	109	02/25/2026	1Z
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2016	SCHEDULED REDEMPTION		875,000	875,000	875,000	863,850		11,150		11,150		875,000				41,300	02/01/2021	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2016	SCHEDULED REDEMPTION		387,931	387,931	387,931	387,931						387,931				6,992	02/10/2024	2FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		03/31/2016	SCHEDULED REDEMPTION		36,098	36,098	35,682	35,662		436		436		36,098				16	06/30/2020	4FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		03/11/2016	Market Axess		245,053	250,000	250,248	250,245		(10)		(10)		250,234		(5,182)	(5,182)	3,646	06/01/2022	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		03/28/2016	SCHEDULED REDEMPTION			77,330												136	10/27/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		89,744	97,031	79,868	76,267		13,477		13,477		89,744				1,215	01/25/2037	1FM
362631-AB-9	GSR_06-OA1 RMBS		03/25/2016	SCHEDULED REDEMPTION		304,758	304,758	215,616	282,794		21,964		21,964		304,758				416	08/25/2046	1FM
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		02/22/2016	JPMORGAN CHASE & CO.		3,158,750	3,500,000	3,479,440	3,479,492		38		38		3,479,530		(320,780)	(320,780)	87,349	10/15/2045	2FE
406216-BF-7	HALLIBURTON CO		01/12/2016	Various		1,980,114	2,000,000	1,999,485	1,999,509		4		4		1,999,513		(19,399)	(19,399)	9,300	11/15/2020	1FE
406216-BH-3	HALLIBURTON CO		03/08/2016	Various		2,481,687	2,500,000	2,501,215	2,501,204		(23)		(23)		2,501,181		(19,494)	(19,494)	23,401	11/15/2022	1FE
406216-AZ-4	HALLIBURTON COMPANY		01/28/2016	RBC DOMINION SECURITIES		4,880,250	5,000,000	4,983,500	4,989,670		138		138		4,989,808		(109,558)	(109,558)	34,757	11/15/2021	1FE
41284B-AB-2	HARLY_15-1 ABS		03/15/2016	SCHEDULED REDEMPTION		4,359,240	4,359,240	4,352,088	4,353,569		5,671		5,671		4,359,240				7,679	01/15/2019	1FE
413627-BL-3	HARRAHS OPERATING CO INC		03/31/2016	DISTRIBUTION		3,802		3,802							3,802					06/01/2017	6FE
44890U-AC-8	HART_14-B ABS		03/15/2016	SCHEDULED REDEMPTION		2,084,999	2,084,999	2,083,696	2,083,996		1,003		1,003		2,084,999				4,133	12/17/2018	1FE
404119-BN-8	HCA INC		03/11/2016	BANK OF AMERICA/MERRILL LYNCH		309,000	300,000	302,625			(33)		(33)		302,592		6,408	6,408	7,542	03/15/2024	3FE
404119-BR-9	HCA INC		03/02/2016	Various		3,149,474	3,115,000	3,245,063	3,236,620		(1,604)		(1,604)		3,235,016		(85,542)	(85,542)	89,037	02/01/2025	4FE
404122-AN-3	HCA INC TRANCHE B-4 TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		16,199	16,199	16,086	16,085		114		114		16,199				137	05/01/2018	3FE
404122-AP-8	HCA INC TRANCHE B5 TERM LOAN		03/18/2016	SCHEDULED REDEMPTION		3,449,238	3,449,238	3,433,841	3,431,621		17,617		17,617		3,449,238				5,499	03/31/2017	3FE
40415R-AR-6	HD SUPPLY INC		03/30/2016	BARCLAYS		254,375	250,000	250,000							250,000		4,375	4,375		04/15/2024	4Z
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	5,003	5,003		(3)		(3)		5,000				57	06/02/2021	4FE
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		2,450	2,450	2,442	2,441		9		9		2,450				6	03/11/2018	3FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,734		16		16		3,750				40	08/19/2021	3FE
429580-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
43739E-BS-5	HMBT_05-4 RMBS		03/25/2016	SCHEDULED REDEMPTION		425,817	425,817	329,210	348,719		77,098		77,098		425,817				638	10/25/2035	1FM
437076-BL-5	HOME DEPOT INC		02/04/2016	Various		1,498,980	1,500,000	1,494,660							1,494,660		4,320	4,320		04/01/2021	1Z
437076-BM-3	HOME DEPOT INC		02/04/2016	Various		1,497,728	1,500,000	1,490,340							1,490,340		7,388	7,388		04/01/2026	1Z
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		03/21/2016	SCHEDULED REDEMPTION		2,595,618	2,595,618	2,593,543	2,594,825		794		794		2,595,618				4,023	03/21/2019	1FE
404280-AV-1	HSBC HOLDINGS PLC	F	03/02/2016	Various		1,128,095	1,125,000	1,122,435							1,122,435		5,660	5,660		03/08/2021	1Z
404280-AW-9	HSBC HOLDINGS PLC	F	03/02/2016	Various		1,133,967	1,125,000	1,123,369							1,123,369		10,598	10,598		03/08/2026	1Z
443510-AG-7	HUBBELL INC		02/23/2016	JPMORGAN CHASE & CO.		597,971	600,000	595,464							595,464		2,507	2,507		03/01/2026	1Z
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2016	SCHEDULED REDEMPTION		191,429	191,429	190,671	190,735		694		694		191,429				2,115	05/31/2033	2FE
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		02/22/2016	JPMORGAN CHASE & CO.		104,000	100,000	100,000	100,000						100,000		4,000	4,000	1,361	11/15/2025	3FE
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	5,021	5,022		(22)		(22)		5,000				16	08/12/2021	3FE
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1		03/31/2016	SCHEDULED REDEMPTION		4,899	4,899	4,889	4,889		10		10		4,899				30	04/19/2019	3FE
448055-AB-9	HUSKY ENERGY INC	A	03/01/2016	NATIONAL BANK OF CANADA		10,000,000	10,000,000	9,957,500	9,986,524		621		621		9,987,145		12,855	12,855	134,958	06/15/2019	2FE
448055-AF-0	HUSKY ENERGY INC	A	03/01/2016	NATIONAL BANK OF CANADA		8,240,000	8,000,000	7,981,360	7,991,355		336		336		7,991,691		248,309	248,309	127,278	12/15/2019	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		03/21/2016	SCHEDULED REDEMPTION		108,496	108,496	57,750	26,254		82,242		82,242		108,496				353	11/19/2034	1FM
448579-AF-9	HYATT HOTELS CORP		03/01/2016	Various		749,840	750,000	749,400							749,400		440	440		03/15/2026	2Z
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		03/05/2016	SCHEDULED REDEMPTION		162,278	162,278	162,278	162,278						162,278				2,678	10/05/2021	1
451102-BA-4	ICAHN ENTERPRISES LP		02/01/2016	CITIGROUP GLOBAL MARKETS		987,500	1,000,000	1,005,710	1,004,544		(339)		(339)		1,004,205		(16,705)	(16,705)	13,514	03/15/2017	3FE
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/30/2016	SCHEDULED REDEMPTION		4,813	4,813	4,791	4,795		18		18		4,813				43	03/17/2021	3FE
454889-AQ-9	INDIANA MICHIGAN POWER CO		03/01/2016	WELLS FARGO		449,334	450,000	448,457							448,457		877	877	57	03/15/2046	2FE
45672N-AD-3	INFOR (US) INC		03/17/2016	EXCHANGE		1,852,845	1,850,000	1,853,375	1,852,972		(127)		(127)		1,852,845				40,751	05/15/2022	5FE
44987C-AF-5	ING BANK NV	F	02/02/2016	DEUTSCHE BANK AG		24,949,250	25,000,000	25,000,000	25,000,000						25,000,000		(50,750)	(50,750)	63,533	08/17/2018	1FE
45720#-AA-8	INJURED WORKERS PHARMA TL		03/31/2016	SCHEDULED REDEMPTION		12,500	12,500	12,403	12,400		100		100		12,500				57	07/22/2020	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	E	03/21/2016	CANTOR FITZGERALD		89,760	88,000	88,000							88,000		1,760	1,760		02/15/2024	4FE
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL		01/19/2016	SCHEDULED REDEMPTION		720,580	720,580	712,234	713,624		6,956		6,956		720,580				11,501	11/26/2018	4
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/24/2016	Various		4,260,325	4,250,000	4,235,763			23		23		4,235,785		24,540	24,540	2,779	02/19/2026	1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		03/10/2016	Various		4,171,750	4,000,000	3,969,440			19		19		3,969,459		202,291	202,291	7,572	02/19/2046	1FE
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		03/23/2016	CITIGROUP GLOBAL MARKETS		658,128	600,000	654,600			(125)		(125)		654,475		3,653	3,653	4,308	08/15/2022	3FE
46284V-AA-9	IRON MOUNTAIN INC		01/20/2016	GOLDMAN, SACHS & CO.		260,000	250,000	250,000	250,000						250,000		10,000	10,000	4,833	10/01/2020	4FE
471109-AN-8	JARDEN CORP		03/17/2016	BARCLAYS		78,000	75,000	75,000	75,000						75,000		3,000	3,000	1,479	11/15/2023	3FE
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		03/31/2016	SCHEDULED REDEMPTION		3,636	3,636	3,627	3,629		8		8		3,636				41	06/19/2021	4FE
24422E-TF-6	JOHN DEERE CAPITAL CORP		01/12/2016	BANK OF AMERICA/MERRILL LYNCH		1,513,455	1,500,000	1,498,455			6		6		1,498,461		14,994	14,994	744	01/08/2021	1Z
478045-AA-5	JOHN SEVIER COMB CYCLE		01/15/2016	SCHEDULED REDEMPTION		73,453	73,453	73,453	73,453						73,453				1,699	01/15/2042	1FE
478160-BH-6	JOHNSON & JOHNSON		02/26/2016	NBInv Riverside Cars1		1,596,489	1,450,000	1,597,146			(97)		(97)		1,597,049		(559)	(559)	11,011	12/05/2023	1FE
478160-BU-7	JOHNSON & JOHNSON		02/26/2016	CITIGROUP GLOBAL MARKETS		749,468	750,000	746,063							746,063		3,405	3,405	74	03/01/2036	1Z
478160-BV-5	JOHNSON & JOHNSON		02/26/2016	BARCLAYS		748,515	750,000	745,020							745,020		3,495	3,495	77	03/01/2046	1Z
478366-AR-8	JOHNSON CONTROLS INC		01/15/2016	MATURED		6,500,000	6,500,000	6,831,300	6,502,591		(2,591)		(2,591)		6,500,000				178,750	01/15/2016	2FE
46625H-HQ-6	JP MORGAN SECURITIES		02/08/2016	JPMORGAN CHASE & CO.		10,864,600	10,000,000	9,996,100	9,998,115		45		45		9,998,159		866,441	866,441	187,000	03/25/2020	1FE
46628G-AF-6	JPALT RMBS		03/01/2016	SCHEDULED REDEMPTION		305,293	402,207	306,660	306,821		(1,528)		(1,528)		305,293				2,689	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2016	SCHEDULED REDEMPTION		30,335	30,335	22,305	18,185		12,150		12,150		30,335				141	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		03/01/2016	SCHEDULED REDEMPTION			107,292	13,557											1,234	11/25/2036	1FM
46630L-AK-0	JPMAC_07-CH1 RMBS		03/01/2016	Various			680,722	54,843	25,113	243,371			243,371		268,484		(268,484)	(268,484)	5,433	11/25/2036	6FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2016	SCHEDULED REDEMPTION		159,036	159,036	126,512	110,698		48,338		48,338		159,036				1,515	06/25/2042	1FM
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS		03/01/2016	SCHEDULED REDEMPTION		159,919	159,919	160,712	160,158		(239)		(239)		159,919				1,552	07/15/2042	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		133,084	146,420	103,903	107,784		25,300		25,300		133,084				909	04/25/2036	1FM
46625H-KA-7	JPMORGAN CHASE & CO		02/05/2016	MORGAN STANLEY		889,974	900,000	895,140	895,245		121		121		895,366		(5,392)	(5,392)	11,081	01/23/2020	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		03/15/2016	SCHEDULED REDEMPTION		43,424	43,424	38,024	19,817		23,607		23,607		43,424				389	04/15/2022	6FE
485260-BH-5	KANSAS GAS & ELECTRIC		02/16/2016	CALLED @ 100.000		5,572,929	5,572,929	6,067,526	5,572,929						5,572,929				119,762	03/29/2021	1FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/31/2016	SCHEDULED REDEMPTION		345	345	344	344		1		1		345				3	03/11/2021	3FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		68,750	68,750	66,752	66,912		1,838		1,838		68,750				1,173	12/31/2020	4FE
487836-BP-2	KELLOGG CO		02/29/2016	JPMORGAN CHASE & CO.		1,508,190	1,500,000	1,498,440							1,498,440		9,750	9,750		04/01/2026	2FE
487836-BQ-0	KELLOGG CO		03/08/2016	Various		1,506,037	1,500,000	1,485,045			1		1		1,485,046		20,991	20,991	375	04/01/2046	2FE
492386-AU-1	KERR-MCGEE CORP		03/09/2016	CANTOR FITZGERALD		2,000,000	2,000,000	2,118,780	2,073,230		(1,322)		(1,322)		2,071,908		(71,908)	(71,908)	97,261	07/01/2024	2FE
49327X-AB-6	KEY BANK NA		03/03/2016	MATURED		205,000	205,000	197,694	204,806		194		194		205,000				5,214	03/03/2016	2FE
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		03/09/2016	KEYCORP		498,170	500,000	502,750	502,568		(36)		(36)		502,532		(4,362)	(4,362)	4,947	10/15/2027	1FE
49327M-2F-0	KEYBANK NA		03/03/2016	KEYCORP		502,465	500,000	503,340	503,289		(149)		(149)		503,141		(676)	(676)	2,882	12/15/2019	1FE
494550-BL-9	KINDER MORGAN ENER PART		02/26/2016	BANK OF AMERICA/MERRILL LYNCH		6,282,500	7,000,000	6,986,980	6,991,100		195		195		6,991,295		(708,795)	(708,795)	138,469	09/01/2022	2FE
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/22/2016	BARCLAYS		2,010,000	2,000,000	2,075,000	2,025,155		(1,768)		(1,768)		2,023,387		(13,387)	(13,387)	73,333	01/15/2018	2FE
494580-AD-5	KINDRED HEALTHCARE INC		02/19/2016	JEFFERIES & COMPANY, INC.		612,000	800,000	786,000	787,352		240		240		787,592		(175,592)	(175,592)	18,275	04/15/2022	4FE
49461B-AF-1	KINETICS CONCEPT / KCI USA		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		174,250	170,000	170,000							170,000		4,250	4,250		02/15/2021	1Z
50076Q-AZ-9	KRAFT FOODS GROUP INC		03/02/2016	RBC DOMINION SECURITIES		4,099,480	4,000,000	3,965,979	3,975,414		628		628		3,976,042		123,438	123,438	35,389	06/06/2022	2FE
501797-AK-0	L BRANDS INC		03/15/2016	EXCHANGE		11,949,098	11,650,000	11,951,835	11,950,647		(1,549)		(1,549)		11,949,098				300,352	11/01/2035	3FE
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		03/11/2016	SCHEDULED REDEMPTION		20,232	20,232	19,498	20,405		(174)		(174)		20,232				260	02/15/2040	1FM
52108H-S3-9	LBUBS_04-C7 CMBS		03/11/2016	SCHEDULED REDEMPTION				174,816	27,427		(27,427)		(27,427)						6,496	10/15/2036	1FE
52108M-DS-9	LBUBS_06-C1 CMBS		03/11/2016	SCHEDULED REDEMPTION			6,775	70												02/15/2041	1FM
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2016	SCHEDULED REDEMPTION		40,873	40,873	35,813	36,779		4,094		4,094		40,873				674	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		03/10/2016	SCHEDULED REDEMPTION		35,654	35,654	43,583	41,495		(5,841)		(5,841)		35,654				521	01/10/2034	1
524901-AV-7	LEGG MASON INC		03/18/2016	Various		757,917	750,000	749,655							749,655		8,262	8,262	99	03/15/2026	1Z
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		03/05/2016	SCHEDULED REDEMPTION		65,565	65,565	65,565	65,565						65,565				822	02/05/2027	1
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		27,727	27,727	27,655	27,655		72		72		27,727				168	04/09/2021	4FE
53944V-AH-2	LLOYDS BANK PLC	F	01/22/2016	STIFEL CAPITAL MARKETS		506,090	500,000	502,845	502,821		(19)		(19)		502,802		3,288	3,288	3,549	05/14/2025	1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		411,698	486,736	394,300	384,094		27,604		27,604		411,698				5,823	02/25/2036	1FM
539830-BE-8	LOCKHEED MARTIN CORP		01/22/2016	BANK OF NEW YORK		476,420	500,000	479,185	479,366		138		138		479,504		(3,084)	(3,084)	5,881	03/01/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
540424-AS-7	LOEWS CORP		03/29/2016	BANK OF AMERICA/MERRILL LYNCH		533,532	524,000	522,868			2		2		522,870		10,661	10,661	491	04/01/2026	1Z
52523K-AL-8	LXS 2006-17, WF62 RMBS		03/01/2016	SCHEDULED REDEMPTION		334,919	382,134	305,582	312,806		22,114		22,114		334,919				4,623	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		03/01/2016	SCHEDULED REDEMPTION		84,158	209,992	170,416	166,458		(82,300)		(82,300)		84,158				2,448	04/25/2037	1FM
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		03/07/2016	JEFFERIES & COMPANY, INC.		1,079,673	1,050,000	1,048,688			3		3		1,048,691		30,982	30,982	1,604	03/01/2026	2FE
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1	E	03/31/2016	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,735		15		15		3,750				33	03/19/2021	3FE
563571-AH-1	MANITOWOC COMPANY INC		03/03/2016	CALLED @ 104.250		1,000,000	1,000,000	991,650	995,105		142		142		995,248		4,752	4,752	71,306	11/01/2020	3FE
55378V-AA-7	MANITOWOC FSG OPERATIONS LLC		02/09/2016	GOLDMAN, SACHS & CO.		201,000	200,000	200,000							200,000		1,000	1,000		02/15/2024	4Z
56501R-AC-0	MANULIFE FINANCIAL CORP	A	03/02/2016	Various		745,135	750,000	748,178			1		1		748,179		(3,044)	(3,044)	259	03/04/2026	1Z
565849-AF-3	MARATHON OIL CORP		03/28/2016	Various		472,853	473,000	504,062	503,323		(2,897)		(2,897)		500,426		(27,573)	(27,573)	14,284	03/15/2018	2FE
565849-AN-6	MARATHON OIL CORP		03/07/2016	BARCLAYS		2,516,250	3,050,000	3,042,938	3,043,594		263		263		3,043,857		(527,607)	(527,607)	22,646	06/01/2020	2FE
55336V-AB-6	MARATHON PETROLEUM CORP		02/26/2016	GOLDMAN, SACHS & CO.		4,386,365	5,000,000	5,036,690	5,036,632		(1,188)		(1,188)		5,035,444		(649,079)	(649,079)	150,486	02/15/2023	2FE
55336V-AF-7	MARATHON PETROLEUM CORP		01/06/2016	CANTOR FITZGERALD		222,813	250,000	253,789	253,786		(10)		(10)		253,776		(30,964)	(30,964)	1,354	12/01/2024	2FE
55336V-AH-3	MARATHON PETROLEUM CORP		03/11/2016	DEUTSCHE BANK AG		221,950	250,000	246,405	246,158		67		67		246,225		(24,275)	(24,275)	3,555	06/01/2025	2FE
576433-UF-1	MARM 2004-13 3A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		236,057	236,057	228,275	228,544		7,514		7,514		236,057				1,440	08/21/2054	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		03/01/2016	SCHEDULED REDEMPTION		198,291	198,291	205,766	208,533		(10,242)		(10,242)		198,291				2,941	12/25/2045	4FM
571903-AN-3	MARRIOTT INTERNATIONAL INC		01/21/2016	JPMORGAN CHASE & CO.		5,003,250	5,000,000	4,987,750	4,988,369		139		139		4,988,508		14,742	14,742	52,309	03/01/2021	2FE
55265K-YV-5	MAST_03-6 RMBS		03/01/2016	SCHEDULED REDEMPTION		178,168	178,168	170,253	175,118		3,050		3,050		178,168				2,149	07/25/2033	1FM
55265K-TK-5	MASTR 2003-3 2A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		232,307	232,307	227,942	231,382		925		925		232,307				2,727	04/25/2018	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		97,787	97,787	96,603	97,462		325		325		97,787				1,036	08/25/2019	1FM
57665R-AA-4	MATCH GROUP		02/10/2016	STIFEL CAPITAL MARKETS		6,328,125	6,250,000	6,000,000	6,003,367		3,447		3,447		6,006,815		321,310	321,310	105,469	12/15/2022	3FE
587729-AC-8	MBART_14-1 ABS		03/15/2016	SCHEDULED REDEMPTION		928,975	928,975	927,813	928,194		781		781		928,975				2,021	10/15/2018	1FE
58772P-AD-0	MBART_15-1 ABS		03/24/2016	WELLS FARGO		37,995,547	38,000,000	37,995,375	37,996,188		457		457		37,996,646		(1,099)	(1,099)	148,517	12/16/2019	1FE
58013M-EL-4	MCDONALD'S CORP		01/26/2016	CITIGROUP GLOBAL MARKETS		8,368,720	8,000,000	7,952,880	7,972,496		361		361		7,972,857		395,863	395,863	55,583	05/20/2021	2FE
58013M-EY-6	MCDONALDS CORPORATION		03/11/2016	CITIGROUP GLOBAL MARKETS		782,760	750,000	747,570	747,582		41		41		747,623		35,137	35,137	7,477	01/30/2026	2FE
15135#-BD-3	MDU RESOURCES GROUP INC / CENTENNIAL ENE		02/01/2016	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				272,000	02/01/2016	2
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/01/2016	JPMORGAN CHASE & CO.		3,596,250	3,700,000	3,829,750	3,802,293		(1,184)		(1,184)		3,801,109		(204,859)	(204,859)	74,534	04/01/2023	4FE
58445M-AP-7	MEDIACOM LLC/US		03/30/2016	JEFFERIES & COMPANY, INC.		1,856,610	1,764,000	1,848,020	1,822,587		(3,251)		(3,251)		1,819,335		37,275	37,275	81,352	02/15/2022	4FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		03/15/2016	SCHEDULED REDEMPTION		209,405	209,405	210,060	209,940		(535)		(535)		209,405				2,668	04/15/2028	1
585055-BG-0	MEDTRONIC INC		03/28/2016	MIZUHO SECURITIES USA INC.		514,580	500,000	503,244	503,020		(171)		(171)		502,849		11,731	11,731	6,806	03/15/2020	1FE
58711P-AL-6	MENS WEARHOUSE TLB		02/01/2016	SCHEDULED REDEMPTION		4,773	4,773	4,731	4,732		40		40		4,773				54	06/18/2021	4FE
593171-BK-6	MEZZ_05-C3 CMBS		03/01/2016	SCHEDULED REDEMPTION			412,556	32,434											7,088	05/17/2044	5*
55288*-AA-5	MGE POWER LLC ABS		03/25/2016	SCHEDULED REDEMPTION		192,400	192,400	193,042	192,792		(392)		(392)		192,400				1,519	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		03/25/2016	SCHEDULED REDEMPTION		161,141	161,141	161,141	161,141						161,141				1,163	10/25/2033	1
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,971	4,967		33		33		5,000				14	12/20/2017	3FE
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		03/31/2016	SCHEDULED REDEMPTION		6,250	6,250	6,203	6,203		47		47		6,250					07/08/2021	4FE
61913P-AQ-5	MHL_05-1 RMBS		03/25/2016	SCHEDULED REDEMPTION		69,547	69,547	69,547	69,547						69,547				196	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		03/25/2016	SCHEDULED REDEMPTION		173,866	173,866	173,866	172,824		1,043		1,043		173,866				466	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		03/25/2016	SCHEDULED REDEMPTION		460,336	460,336	450,623	451,813		8,523		8,523		460,336				725	08/25/2035	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		01/29/2016	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				76	01/28/2020	3FE
595137-AB-6	MICROSEMI CORP		01/08/2016	MORGAN STANLEY		123,000	120,000	120,000							120,000		3,000	3,000		04/15/2023	1Z
594918-BA-1	MICROSOFT CORP		01/22/2016	Market Axess		998,480	1,000,000	993,750	993,838		67		67		993,905		4,575	4,575	10,885	02/12/2022	1FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		03/15/2016	SCHEDULED REDEMPTION		1,629,450	1,629,450	1,629,450	1,629,450						1,629,450				48,884	03/15/2025	2FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		03/15/2016	SCHEDULED REDEMPTION		169,270	169,270	169,270	169,270						169,270				4,443	03/15/2025	2FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	F	02/24/2016	MITSUBISHI UFJ SECURITIES (USA)		757,020	750,000	748,950							748,950		8,070	8,070		03/01/2026	1Z
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		03/01/2016	SCHEDULED REDEMPTION		243,936	243,936	238,228	239,111		4,825		4,825		243,936				1,334	02/25/2035	1FM
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
608190-AH-7	MOHAWK INDUSTRIES INC		01/15/2016	MATURED		2,753,000	2,753,000	2,785,843	2,753,277		(277)		(277)		2,753,000				84,311	01/15/2016	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		03/31/2016	SCHEDULED REDEMPTION		7,500	7,500	7,523	7,517		(17)		(17)		7,500				81	03/27/2020	4FE
61746B-DQ-6	MORGAN STANLEY		02/05/2016	HSBC SECURITIES, INC.		1,012,690	1,000,000	991,240	992,478		83		83		992,561		20,129	20,129	10,872	04/29/2024	1FE
61746B-DZ-6	MORGAN STANLEY		01/22/2016	Various		6,684,309	6,666,000	6,652,335							6,652,335		31,975	31,975		01/27/2026	1Z
61748H-HC-8	MSM_04-11A RMBS		03/25/2016	SCHEDULED REDEMPTION		137,275	137,275	137,275	137,275						137,275				264	07/25/2053	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61748H-AN-1	MSM_04-5AR RMBS		03/01/2016	SCHEDULED REDEMPTION		34,099	34,099	33,986	34,020		79		79		34,099				69	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2016	SCHEDULED REDEMPTION		388,244	478,686	395,465	381,165		7,079		7,079		388,244				6,741	04/25/2058	1FM
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		03/31/2016	SCHEDULED REDEMPTION		8,506	8,506	8,449	8,448		58		58		8,506					08/19/2022	3FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		03/01/2016	SCHEDULED REDEMPTION		195,509	195,509	119,848	92,737		102,772		102,772		195,509				994	10/25/2051	1FM
65475U-AD-4	NAROT_12-A ABS		03/15/2016	SCHEDULED REDEMPTION		3,988,299	3,988,299	3,993,129	3,990,312		(2,013)		(2,013)		3,988,299				7,461	07/16/2018	1FE
65475W-AD-0	NAROT_15-B ABS		03/24/2016	WELLS FARGO		19,483,242	19,500,000	19,498,450	19,498,702		150		150		19,498,852		(15,610)	(15,610)	76,213	03/16/2020	1FE
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		01/15/2016	SCHEDULED REDEMPTION		508,525	508,525	506,847	508,103		422		422		508,525				15,246	01/15/2019	2
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		01/04/2016	SCHEDULED REDEMPTION		19,277	19,277	19,160	19,160		117		117		19,277					12/23/2021	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/30/2016	SCHEDULED REDEMPTION		535,320	535,320	535,320	535,320						535,320				8,311	06/30/2027	2FE
64110L-AH-9	NETFLIX INC		02/09/2016	EXCHANGE		2,138,225	2,125,000	2,140,000	2,138,415		(190)		(190)		2,138,225				37,010	02/15/2022	4FE
64110L-AK-2	NETFLIX INC		02/09/2016	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,604	02/15/2025	4FE
64753U-AB-4	NEW MILLENNIUM CLOSING TL		03/31/2016	SCHEDULED REDEMPTION		3,592	3,592	3,068	3,055		536		536		3,592				23	12/21/2020	4Z
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		01/21/2016	WELLS FARGO		3,002,073	3,000,000	3,008,553	3,008,220		(276)		(276)		3,007,944		(5,871)	(5,871)	2,706	12/15/2017	1FE
65120F-AA-2	NEWCREST FINANCE PTY LTD	F	01/28/2016	CITIGROUP GLOBAL MARKETS		3,604,060	4,000,000	3,995,200	3,996,929		36		36		3,996,965		(392,905)	(392,905)	36,589	11/15/2021	2FE
651229-AU-0	NEWELL RUBBERMAID INC		03/22/2016	GOLDMAN, SACHS & CO.		2,274,503	2,250,000	2,246,288							2,246,288		28,215	28,215		04/01/2021	2Z
651229-AW-6	NEWELL RUBBERMAID INC		03/24/2016	Various		1,532,944	1,500,000	1,496,970							1,496,970		35,974	35,974		04/01/2026	2Z
651229-AX-4	NEWELL RUBBERMAID INC		03/21/2016	GOLDMAN, SACHS & CO.		622,194	600,000	600,000							600,000		22,194	22,194		04/01/2036	1Z
651229-AY-2	NEWELL RUBBERMAID INC		03/21/2016	Various		4,113,420	4,000,000	3,985,440							3,985,440		127,980	127,980		04/01/2046	2FE
651290-AP-3	NEWFIELD EXPLORATION CO		02/24/2016	NOMURA SECURITIES INTERNATIONAL INC		503,183	575,000	618,844	606,961		(736)		(736)		606,225		(103,043)	(103,043)	19,195	01/30/2022	3FE
651290-AQ-1	NEWFIELD EXPLORATION CO		02/24/2016	Various		1,679,500	2,000,000	2,035,000	2,028,155		(405)		(405)		2,027,750		(348,250)	(348,250)	73,609	07/01/2024	3FE
65334H-AE-2	NEXEN INC	A	02/23/2016	WELLS FARGO		3,248,880	3,000,000	2,899,380	2,909,705		379		379		2,910,084		338,796	338,796	81,271	03/10/2035	1FE
65334H-AG-7	NEXEN INC	A	02/24/2016	CITIGROUP GLOBAL MARKETS		5,720,800	5,000,000	5,099,400	5,090,905		(333)		(333)		5,090,572		630,228	630,228	92,444	05/15/2037	1FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		01/11/2016	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,990		10		10		5,000				29	04/15/2021	3FE
65539B-AA-6	NMRR_10-1RA RMBS		03/01/2016	SCHEDULED REDEMPTION		239,912	239,912	240,961	240,423		(512)		(512)		239,912				3,345	07/26/2037	1FM
655044-AF-2	NOBLE ENERGY INC		02/25/2016	SOCIETE GENERALE		7,863,750	9,000,000	8,994,060	8,996,179		95		95		8,996,274		(1,132,524)	(1,132,524)	78,850	12/15/2021	2FE
655044-AM-7	NOBLE ENERGY INC		01/21/2016	TENDER OFFER		2,134,000	2,200,000	2,192,062	2,192,337		38		38		2,192,374		(58,374)	(58,374)	17,951	06/01/2024	2FE
65504L-AF-4	NOBLE HOLDING INTL LTD	E	02/25/2016	BARCLAYS		5,575,000	10,000,000	9,986,000	9,992,020		161		161		9,992,181		(4,417,181)	(4,417,181)	208,767	03/01/2021	2FE
65557C-AP-8	NORDEA BANK AB	F	02/09/2016	DEUTSCHE BANK AG		2,842,875	2,850,000	2,856,480	2,856,285		(264)		(264)		2,856,022		(13,147)	(13,147)	6,163	09/17/2018	1FE
65557C-AR-4	NORDEA BANK AB	F	02/04/2016	BNP CAPITAL MARKETS		1,006,456	1,000,000	999,475	999,528		10		10		999,537		6,919	6,919	9,833	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
656560-AJ-8	NORTEK INC INCREMENTAL 1 TL		03/09/2016	CITIBANK		938,233	985,022	983,067	983,125		64		64		983,189		(44,956)	(44,956)	8,129	10/30/2020	3FE
62943W-AB-5	NRG YIELD OPERATING LLC		01/28/2016	CITIGROUP GLOBAL MARKETS		620,625	750,000	782,786	781,041		(343)		(343)		780,698		(160,073)	(160,073)	18,701	08/15/2024	3FE
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		03/31/2016	SCHEDULED REDEMPTION		5,798	5,798	5,787	5,787		11		11		5,798				45	05/21/2020	4FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		03/31/2016	SCHEDULED REDEMPTION		6,702	6,702	6,689	6,676		26		26		6,702				55	05/21/2020	4FE
62947Q-AT-5	NXP BV	F	03/31/2016	CITIGROUP GLOBAL MARKETS		102,625	100,000	99,875	99,883		4		4		99,887		2,738	2,738	1,413	06/15/2022	3FE
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2	R	03/31/2016	SCHEDULED REDEMPTION		5,013	5,013	5,001	5,001		12		12		5,013				57	10/18/2019	4FE
674599-BZ-7	OCCIDENTAL PETROLEUM COR		02/01/2016	MATURED		10,000,000	10,000,000	9,994,000	9,999,897		103		103		10,000,000				125,000	02/01/2016	1FE
674599-CC-7	OCCIDENTAL PETROLEUM COR		03/01/2016	Various		19,835,312	20,000,000	19,617,950	19,760,989		5,881		5,881		19,766,870		68,442	68,442	340,458	02/15/2022	1FE
674599-CH-6	OCCIDENTAL PETROLEUM CORP		03/29/2016	Various		750,310	750,000	748,290							748,290		2,020	2,020		04/15/2026	1Z
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		03/29/2016	JPMORGAN CHASE & CO.		376,241	376,000	373,082							373,082		3,158	3,158		04/15/2046	1FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		02/15/2016	SCHEDULED REDEMPTION		297,532	297,532	297,532	315,806		(18,274)		(18,274)		297,532				9,521	06/15/2040	2
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		753,554	750,000	749,303							749,303		4,251	4,251		04/15/2026	1Z
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		03/31/2016	SCHEDULED REDEMPTION		54,696	54,696	54,092	54,084		612		612		54,696				691	06/07/2019	4FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		03/01/2016	SCHEDULED REDEMPTION		63,970	63,970	56,992	56,805		7,165		7,165		63,970				634	03/25/2037	1FM
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	CITIGROUP GLOBAL MARKETS		754,335	750,000	748,740							748,740		5,595	5,595		03/15/2026	1Z
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,479	2,479		21		21		2,500				32	07/28/2021	4FE
694308-HN-0	PACIFIC GAS AND ELECTRIC CO		01/12/2016	MITSUBISHI UFJ SECURITIES (USA)		496,045	500,000	491,885	491,897		5		5		491,902		4,143	4,143	4,132	03/15/2046	1FE
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	Various		598,444	600,000	598,404							598,404		40	40		03/01/2026	1FE
70556M-AA-0	PALS_00-1 ABS		03/25/2016	DISTRIBUTION		58,917											58,917	58,917		12/25/2015	6Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		02/29/2016	SCHEDULED REDEMPTION		622,971	622,971	622,971	622,971						622,971				21,446	07/31/2029	2FE
702150-AC-7	PARTY CITY HOLDCO INC		01/05/2016	MORGAN STANLEY		192,500	200,000	200,000	200,000						200,000		(7,500)	(7,500)	4,730	08/15/2023	5FE
706451-BS-9	PEMEX PROJ FDG MASTER TR	R	02/24/2016	JEFFERIES & COMPANY, INC.		9,292,500	9,000,000	9,034,650	9,009,414		(656)		(656)		9,008,758		283,742	283,742	255,875	03/01/2018	2FE
713448-CU-0	PEPSICO INC		03/29/2016	DEUTSCHE BANK AG		5,762,596	5,769,000	5,760,704	5,760,931		859		859		5,761,790		806	806	15,130	04/30/2018	1FE
713448-DD-7	PEPSICO INC		02/23/2016	JEFFERIES & COMPANY, INC.		4,129,045	3,875,000	4,099,401			(22)		(22)		4,099,380		29,665	29,665	63,227	04/14/2046	1FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		03/31/2016	SCHEDULED REDEMPTION		220,174	220,174	218,063	218,216		1,958		1,958		220,174				3,200	12/16/2021	4
71677H-AF-2	PET SMART INC TL		01/29/2016	SCHEDULED REDEMPTION		7,500	7,500	7,549	7,548		(48)		(48)		7,500				81	03/11/2022	3FE
71645W-AM-3	PETROBRAS INTL FIN CO	F	02/25/2016	JEFFERIES & COMPANY, INC.		1,850,000	2,000,000	2,055,000	2,017,293		(1,250)		(1,250)		2,016,044		(166,044)	(166,044)	58,750	03/01/2018	3FE
71645W-AN-1	PETROBRAS INTL FIN CO	F	02/25/2016	BARCLAYS		1,468,500	1,650,000	1,905,750	1,758,448		(5,144)		(5,144)		1,753,304		(284,804)	(284,804)	59,916	03/15/2019	3FE
71645W-AP-6	PETROBRAS INTL FIN CO	F	03/01/2016	Various		6,422,500	8,000,000	8,537,525	8,284,316		(11,141)		(11,141)		8,273,175		(1,850,675)	(1,850,675)	285,104	01/20/2020	3FE
71645W-AR-2	PETROBRAS INTL FIN CO	F	02/29/2016	Various		3,718,750	5,000,000	5,209,050	5,128,918		(3,830)		(3,830)		5,125,087		(1,406,337)	(1,406,337)	160,503	01/27/2021	3FE
71644E-AH-5	PETRO-CANADA LTD	A	03/03/2016	NATIONAL BANK OF CANADA		1,546,860	1,500,000	1,497,435	1,499,247		55		55		1,499,302		47,558	47,558	28,485	05/15/2018	1FE
71654Q-BG-6	PETROLEOS MEXICANOS	F	02/25/2016	JEFFERIES & COMPANY, INC.		4,300,000	5,000,000	4,986,893	4,989,743		213		213		4,989,957		(689,957)	(689,957)	102,569	01/30/2023	2FE
71654Q-BK-7	PETROLEOS MEXICANOS	F	03/07/2016	HSBC SECURITIES, INC.		481,422	500,000	498,750	498,781		86		86		498,867		(17,445)	(17,445)	4,804	07/18/2018	2FE
716743-AD-1	PETRONAS CAPITAL LTD	F	02/24/2016	GOLDMAN, SACHS & CO.		34,654,030	32,000,000	31,734,660	31,887,491		4,422		4,422		31,891,913		2,762,117	2,762,117	912,042	08/12/2019	1FE
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		03/31/2016	Various		2,505,370	2,533,495	2,509,729	2,509,592		750		750		2,510,342		(4,972)	(4,972)	41,218	08/19/2020	5
717081-DR-1	PFIZER INC		03/02/2016	BARCLAYS		5,337,140	4,720,000	4,885,511	4,873,771		(5,530)		(5,530)		4,868,241		468,899	468,899	139,764	08/12/2020	1FE
743873-BX-8	PFMLT_05-2 RMBS		03/01/2016	SCHEDULED REDEMPTION		128,259	128,259	69,260	72,512		55,746		55,746		128,259				664	09/25/2036	1FM
718546-AJ-3	PHILLIPS 66		03/02/2016	WELLS FARGO		10,132,940	10,000,000	9,998,491	9,999,507		44		44		9,999,551		133,389	133,389	84,894	05/01/2017	2FE
718549-AA-6	PHILLIPS 66 PARTNERS LP		02/24/2016	Various		6,518,090	7,000,000	7,000,000	7,000,000						7,000,000		(481,910)	(481,910)	97,461	02/15/2020	2FE
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB		03/31/2016	SCHEDULED REDEMPTION		3,500	3,500	3,480	3,479		21		21		3,500				11	10/01/2021	3FE
73329A-AC-2	PILOT_14-1 ABS		03/20/2016	SCHEDULED REDEMPTION		3,163,656	3,163,656	3,165,633	3,165,004		(1,349)		(1,349)		3,163,656				8,146	11/20/2017	1FE
723787-AK-3	PIONEER NATURAL RESOURCE		02/25/2016	BARCLAYS		8,965,910	9,500,000	9,446,800	9,463,033		831		831		9,463,864		(497,954)	(497,954)	235,574	07/15/2022	2FE
723787-AL-1	PIONEER NATURAL RESOURCES CO		03/21/2016	SOCIETE GENERALE		1,499,040	1,500,000	1,496,250	1,496,295		156		156		1,496,451		2,589	2,589	15,381	01/15/2021	2FE
723787-AM-9	PIONEER NATURAL RESOURCES CO		03/18/2016	BARCLAYS		1,501,193	1,500,000	1,498,335	1,498,344		28		28		1,498,372		2,821	2,821	18,542	01/15/2026	2FE
724060-AA-6	PIPELINE FUNDING CO LLC ABS		01/15/2016	SCHEDULED REDEMPTION		33,000	33,000	33,000	33,000						33,000				1,238	01/15/2030	2AM
72650R-AP-7	PLAINS ALL AMER PIPELINE		02/24/2016	WELLS FARGO		10,326,629	10,335,000	11,134,309	10,474,391		(21,269)		(21,269)		10,453,122		(126,493)	(126,493)	393,878	01/15/2017	2FE
72650R-AW-2	PLAINS ALL AMER PIPELINE		03/02/2016	BARCLAYS		9,850,000	10,000,000	9,952,300	9,977,994		897		897		9,978,891		(128,891)	(128,891)	370,556	01/15/2020	2FE
74681@-AK-5	PLFT_00-1 ABS		02/29/2016	DIRECT			8,735,299	133,031												02/29/2016	1AM
69349L-AM-0	PNC BANK NA		02/05/2016	GOLDMAN, SACHS & CO.		2,606,725	2,500,000	2,493,000	2,494,467		68		68		2,494,536		112,189	112,189	51,458	07/25/2023	1FE
73316P-JR-2	POPLR 2005-6 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		445,699	445,699	446,117	445,719		(20)		(20)		445,699				3,862	01/25/2036	1FM
73316P-GK-0	POPLR_05-5 RMBS		03/01/2016	SCHEDULED REDEMPTION		227,583	227,583	225,731	226,187		1,396		1,396		227,583				2,416	11/25/2035	1FM
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,989		11		11		5,000				60	08/02/2021	4FE
73931D-AC-6	POWER PRODUCTS LLC TLB		03/31/2016	SCHEDULED REDEMPTION		50,466	50,466	50,185	50,201		265		265		50,466				242	12/13/2019	4FE
73934@-AA-4	POWER STOP LLC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		46,875	46,875	46,445	46,442		433		433		46,875				652	05/29/2021	4
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	03/24/2016	SCHEDULED REDEMPTION		164,836	164,836	164,836	164,836						164,836				448	03/24/2034	1FE
74733V-AC-4	QEP RESOURCES INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,102,000	1,450,000	1,450,000	1,450,000						1,450,000		(348,000)	(348,000)	26,009	05/01/2023	3FE
74834L-AX-8	QUEST DIAGNOSTICS INC		01/22/2016	CREDIT SUISSE		1,463,430	1,500,000	1,499,340	1,499,385		4		4		1,499,389		(35,959)	(35,959)	17,063	03/30/2025	2FE
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B		02/29/2016	J. P. MORGAN SECURITIES, INC.		995,000	995,000	992,705	992,700		56		56		992,756		2,244	2,244	5,390	04/29/2022	3FE
76110W-PD-2	RASC 2002-KS4 RMBS		03/01/2016	SCHEDULED REDEMPTION		46,023	47,591	40,292	33,919		12,103		12,103		46,023				606	07/25/2032	1FM
75405U-AB-2	RASGAS 3 2016	F	03/31/2016	SCHEDULED REDEMPTION		1,078,000	1,078,000	1,078,000	1,078,000						1,078,000				31,434	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	03/31/2016	SCHEDULED REDEMPTION		485,000	485,000	459,833	476,845		8,155		8,155		485,000				12,848	09/30/2020	1FE
45660N-VZ-5	RAST 2003-A13 RMBS		03/01/2016	SCHEDULED REDEMPTION		312,773	312,773	302,746	306,962		5,811		5,811		312,773				4,185	01/25/2034	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		03/01/2016	SCHEDULED REDEMPTION		289,784	289,784	240,521	270,369		19,415		19,415		289,784				3,321	04/25/2035	1FM
75444J-AC-8	RAVN AIR GROUP INC TL		01/29/2016	BNP PARIBAS SECURITIES CORP		8,383,523	8,446,875	8,413,749	8,413,765		259		259		8,414,023		(30,500)	(30,500)	35,723	08/02/2021	4Z
760761-AD-8	REPUBLIC SERVICES INC		02/02/2016	STIFEL CAPITAL MARKETS		1,685,025	1,500,000	1,732,920	1,643,192		(2,089)		(2,089)		1,641,103		43,922	43,922	17,500	11/15/2021	2FE
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		03/31/2016	SCHEDULED REDEMPTION		25,000	25,000	24,893	24,888		112		112		25,000					03/18/2021	4FE
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		03/01/2016	SCHEDULED REDEMPTION		52,379	52,379	52,352	52,374		5		5		52,379				727	01/25/2028	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		1,022,549	1,022,549	1,022,404	1,022,503		46		46		1,022,549				13,239	04/25/2037	2FM
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		03/01/2016	SCHEDULED REDEMPTION		928,683	928,683	928,365	928,631		52		52		928,683				12,146	06/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110V-JQ-2	RFMS2_02-HI2 RMBS		03/01/2016	SCHEDULED REDEMPTION		34,740	34,740	34,723	34,773		(33)		(33)		34,740				572	03/25/2032	1FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		03/01/2016	SCHEDULED REDEMPTION		123,121	123,121	121,274	122,824		298		298		123,121				1,401	07/25/2034	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		03/01/2016	SCHEDULED REDEMPTION		85,521	92,847	69,672	69,635		15,886		15,886		85,521				1,234	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		03/01/2016	SCHEDULED REDEMPTION		678,896	718,635	560,275	568,707		110,189		110,189		678,896				9,859	09/25/2037	1FM
767201-AK-2	RIO TINTO FIN USA LTD	F	03/08/2016	MORGAN STANLEY		5,075,750	5,000,000	4,961,250	4,979,542		756		756		4,980,298		95,452	95,452	62,708	11/02/2020	1FE
76720A-AF-3	RIO TINTO FIN USA PLC	F	03/01/2016	GOLDMAN, SACHS & CO.		1,866,100	2,000,000	1,973,760	1,981,717		435		435		1,982,153		(116,053)	(116,053)	30,826	08/21/2022	1FE
767201-AS-5	RIO TINTO FINANCE (USA) LTD	F	03/01/2016	CITIGROUP GLOBAL MARKETS		7,143,525	7,500,000	7,449,975	7,452,228		741		741		7,452,969		(309,444)	(309,444)	61,719	06/15/2025	1FE
771196-AS-1	ROCHE HLDGS INC	R	03/24/2016	CALLED @ 112.757		418,000	418,000	465,196	436,065		(1,228)		(1,228)		434,837		(16,837)	(16,837)	67,467	03/01/2019	1FE
771196-BJ-0	ROCHE HOLDINGS INC	R	01/07/2016	MORGAN STANLEY		1,001,400	1,000,000	994,610	994,669		14		14		994,683		6,717	6,717	5,167	11/10/2025	1FE
77340R-AP-2	ROCKIES EXPRESS PIPELINE		02/24/2016	RBC DOMINION SECURITIES		693,750	750,000	750,000	750,000						750,000		(56,250)	(56,250)	28,000	01/15/2019	3FE
77714T-AA-9	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE		98,447	100,000	98,345	98,442		5		5		98,447				906	11/15/2023	4FE
780082-AD-5	ROYAL BANK OF CANADA	A	01/25/2016	Various		701,554	700,000	698,502							698,502		3,052	3,052	90	01/27/2026	1Z
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		03/31/2016	SCHEDULED REDEMPTION		6,551	6,551	6,551	6,551						6,551				58	11/09/2020	2FE
78355H-JP-5	RYDER SYSTEM INC		03/01/2016	MATURED		9,650,000	9,650,000	9,638,999	9,649,636		364		364		9,650,000				173,700	03/01/2016	2FE
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/11/2016	CITIGROUP GLOBAL MARKETS		951,880	1,000,000	947,710	947,798		1,124		1,124		948,922		2,958	2,958	23,594	04/15/2023	3FE
785592-AE-6	SABINE PASS LIQUEFACTION LLC		02/26/2016	BANK OF AMERICA/MERRILL LYNCH		9,427,625	9,950,000	10,319,692	10,236,095		(8,437)		(8,437)		10,227,658		(800,033)	(800,033)	328,039	02/01/2021	3FE
785592-AH-9	SABINE PASS LIQUEFACTION LLC		02/25/2016	BANK OF AMERICA/MERRILL LYNCH		4,687,500	5,000,000	5,013,578	5,011,893		(263)		(263)		5,011,630		(324,130)	(324,130)	144,097	03/15/2022	3FE
785592-AK-2	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		3,494,035	3,500,000	3,493,750	3,494,016		19		19		3,494,035				73,281	03/01/2025	3FE
785583-AK-1	SABINE PASS LNG LP		01/25/2016	RBC DOMINION SECURITIES		5,079,273	4,900,000	5,096,000	5,022,384		(3,011)		(3,011)		5,019,373		59,900	59,900	76,971	11/01/2020	4FE
18503T-AB-6	SAGE AUTO INTERIORS 1ST LIEN TLB		03/31/2016	SCHEDULED REDEMPTION		45,000	45,000	44,610	44,626		374		374		45,000				683	10/08/2020	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2016	SCHEDULED REDEMPTION		279,688	279,688	279,688	278,422		1,266		1,266		279,688				6,132	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2016	SCHEDULED REDEMPTION		55,938	55,938	55,938	55,938						55,938				993	07/15/2025	2
80105N-AG-0	SANOFI-AVENTIS	F	01/26/2016	BNP CAPITAL MARKETS		10,729,100	10,000,000	9,897,600	9,941,130		783		783		9,941,913		787,187	787,187	133,333	03/29/2021	1FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		592,116	619,700	483,808	428,495		163,621		163,621		592,116				7,243	10/25/2035	1FM
80685P-AA-6	SCHLUMBERGER NORGE AS	E	02/25/2016	Various		20,959,420	20,000,000	19,935,400	19,963,818		1,089		1,089		19,964,908		994,512	994,512	526,167	01/15/2021	1FE
80874P-AK-5	SCIENTIFIC GAMES CORP		02/02/2016	CITIGROUP GLOBAL MARKETS		39,600	55,000	50,188	50,396		136		136		50,533		(10,933)	(10,933)	1,738	09/15/2018	5FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		03/15/2016	Various		1,829,000	1,980,000	1,962,361	1,962,934		464		464		1,963,398		(134,398)	(134,398)	10,744	10/01/2021	3FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		03/31/2016	SCHEDULED REDEMPTION		17,578	17,578	17,343	17,343		236		236		17,578				144	04/30/2020	5
816851-AW-9	SEMPRA ENERGY		01/06/2016	BARCLAYS		2,710,290	2,750,000	2,745,985	2,746,344		23		23		2,746,367		(36,077)	(36,077)	21,267	03/15/2020	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		03/31/2016	SCHEDULED REDEMPTION		1,951	1,951	1,954	1,954		(2)		(2)		1,951					10/14/2021	2FE
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		3,740	3,740	3,736	3,735		5		5		3,740				10	05/09/2017	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2016	SCHEDULED REDEMPTION		1,996,155	1,996,155	1,999,656	1,997,419		(1,264)		(1,264)		1,996,155				58,188	01/02/2020	1
822582-AJ-1	SHELL INTERNATIONAL FIN	F	03/01/2016	Various		14,698,447	13,935,000	13,886,785	13,914,590		854		854		13,915,445		783,003	783,003	266,190	09/22/2019	1FE
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	03/01/2016	Various		4,968,000	5,000,000	5,048,950	5,042,969		(2,337)		(2,337)		5,040,632		(72,632)	(72,632)	28,750	11/15/2018	1FE
822582-BP-6	SHELL INTERNATIONAL FINANCE BV	F	03/02/2016	Various		5,498,044	5,625,000	5,594,119	5,594,948		1,041		1,041		5,595,989		(97,945)	(97,945)	40,430	11/10/2020	1FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	F	03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,954	9,954		46		46		10,000				107	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		03/31/2016	SCHEDULED REDEMPTION		133,333	133,333	133,201	133,103		231		231		133,333				1,114	05/01/2021	4FE
828807-CW-5	SIMON PROPERTY GROUP LP		03/11/2016	Various		2,252,723	2,250,000	2,236,523			67		67		2,236,589		16,133	16,133	4,331	01/15/2026	1FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		03/10/2016	CANTOR FITZGERALD		84,556	83,000	83,000							83,000		1,556	1,556		03/15/2026	4FE
829229-AP-8	SINCLAIR TELEVISION GROUP TLB-1		03/31/2016	SCHEDULED REDEMPTION		5,000	5,000	4,994	4,994		6		6		5,000				15	07/30/2021	3FE
82967N-AQ-1	SIRIUS XM RADIO INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		876,758	837,000	873,795	870,514		(2,790)		(2,790)		867,723		9,034	9,034	20,899	10/01/2020	3FE
82967N-AU-2	SIRIUS XM RADIO INC		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		2,020,000	2,000,000	1,996,250	1,996,479		54		54		1,996,532		23,468	23,468	42,403	04/15/2025	3FE
78454L-AK-6	SM ENERGY CO		03/01/2016	CREDIT SUISSE		270,143	597,000	597,879	597,813		(25)		(25)		597,788		(327,645)	(327,645)	11,071	11/15/2022	3FE
78454L-AL-4	SM ENERGY CO		01/22/2016	BANK OF AMERICA/MERRILL LYNCH		1,301,519	2,485,000	2,398,025	2,400,951		484		484		2,401,435		(1,099,916)	(1,099,916)	21,744	06/01/2025	3FE
84265V-AE-5	SOUTHERN PERU COPPER COR	R	03/02/2016	BARCLAYS		4,537,500	5,000,000	4,962,500	4,965,206		105		105		4,965,311		(427,811)	(427,811)	132,188	04/16/2040	2FE
844741-AU-2	SOUTHWEST AIRLINES ABS		01/02/2016	SCHEDULED REDEMPTION		317,166	317,166	317,166	318,747		(1,581)		(1,581)		317,166				12,687	01/02/2021	1FE
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		01/22/2016	WELLS FARGO		870,360	1,000,000	995,820	996,104		26		26		996,130		(125,770)	(125,770)	12,833	03/15/2025	2FE
84762L-AT-2	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		1,230,057	1,206,000	1,231,199	1,230,419		(377)		(377)		1,230,042		15	15	52,394	07/15/2025	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)
847788-AT-3	SPEEDWAY MOTORSPORTS INC		01/13/2016	JANNEY MONTGOMERY SCOTT LLC		2,010,000	2,000,000	2,000,000	2,000,000						2,000,000		10,000	10,000	47,833	02/01/2023	3FE
85207U-AE-5	SPRINT CORP		01/21/2016	CREDIT SUISSE		472,500	750,000	750,000	750,000						750,000		(277,500)	(277,500)	19,786	09/15/2021	4FE
85207U-AH-8	SPRINT CORP		01/20/2016	OPPENHEIMER & CO., INC.		1,506,250	2,500,000	2,476,875	2,478,513		122		122		2,478,636		(972,386)	(972,386)	19,792	06/15/2024	4FE
85207U-AJ-4	SPRINT CORP		01/25/2016	OPPENHEIMER & CO., INC.		3,385,400	5,325,000	4,552,875	4,563,917		3,792		3,792		4,567,709		(1,182,309)	(1,182,309)	183,603	02/15/2025	4FE
852061-AK-6	SPRINT NEXTEL CORP		03/07/2016	Various		287,313	275,000	309,286	304,152		(1,768)		(1,768)		302,384		(15,072)	(15,072)	7,775	11/15/2018	3FE
86909V-AC-6	SQART_14-1 ABS		03/15/2016	SCHEDULED REDEMPTION		2,663,103	2,663,103	2,661,022	2,662,531		572		572		2,663,103				5,876	02/15/2018	1FE
855244-AJ-8	STARBUCKS CORP		02/03/2016	MORGAN STANLEY		754,545	750,000	749,573			1		1		749,573		4,972	4,972	175	02/04/2021	1FE
85744N-AA-9	STATE STREET BANK & TRST		01/15/2016	MATURED		5,000,000	5,000,000	4,989,150	4,999,947		53		53		5,000,000				132,500	01/15/2016	1FE
85771P-AM-4	STATOIL ASA	E	02/22/2016	WELLS FARGO		1,272,609	1,300,000	1,293,227	1,293,393		416		416		1,293,810		(21,201)	(21,201)	2,460	05/15/2018	1FE
858119-BD-1	STEEL DYNAMICS INC		03/24/2016	CITIGROUP GLOBAL MARKETS		102,000	100,000	91,750	91,777		171		171		91,948		10,052	10,052	2,735	10/01/2024	3FE
863667-AJ-0	STRYKER CORP		03/08/2016	BANK OF AMERICA/MERRILL LYNCH		1,126,873	1,100,000	1,087,834			1		1		1,087,835		39,038	39,038	141	03/15/2046	2Z
863667-AM-3	STRYKER CORP		03/09/2016	MIZUHO SECURITIES USA INC.		752,108	750,000	749,715			1		1		749,716		2,392	2,392	219	03/15/2021	2FE
863667-AN-1	STRYKER CORP		03/08/2016	JEFFERIES & COMPANY, INC.		757,260	750,000	745,110			1		1		745,111		12,149	12,149	73	03/15/2026	2Z
864486-AG-0	SUBURBAN PROPANE PARTNRS		01/25/2016	JPMORGAN CHASE & CO.		445,625	460,000	494,500	480,641		(461)		(461)		480,179		(34,554)	(34,554)	16,680	08/01/2021	3FE
86722T-AA-0	SUNCOR ENERGY INC	A	03/03/2016	NATIONAL BANK OF CANADA		3,615,115	3,500,000	3,495,905	3,498,773		89		89		3,498,862		116,253	116,253	57,526	06/01/2018	1FE
87020P-AG-2	SWEDBANK AB	F	03/07/2016	CREDIT SUISSE		1,497,833	1,500,000	1,498,260							1,498,260		(428)	(428)		03/10/2021	1Z
871829-BD-8	SYSCO CORP		03/22/2016	MORGAN STANLEY		378,990	375,000	373,714							373,714		5,276	5,276		04/01/2046	1Z
87425E-AM-5	TALISMAN ENERGY	A	03/31/2016	TENDER OFFER		7,717,140	8,298,000	8,665,767	8,544,799		(11,269)		(11,269)		8,533,530		(816,390)	(816,390)	207,450	02/01/2021	2FE
00386S-AD-4	TAQA ABU DHABI NATL ENER	F	02/23/2016	BARCLAYS		5,525,000	5,000,000	4,992,250	4,997,443		138		138		4,997,581		527,419	527,419	206,424	08/01/2018	1FE
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/25/2016	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,389	01/15/2018	3FE
87612B-AK-8	TARGA RESOURCES PARTNERS		03/11/2016	BANK OF AMERICA/MERRILL LYNCH		2,817,040	3,062,000	3,154,644	3,130,006		(3,239)		(3,239)		3,126,767		(309,727)	(309,727)	122,002	08/01/2022	3FE
87612B-AH-5	TARGA RESOURCES PARTNERS LP		03/08/2016	BANK OF AMERICA/MERRILL LYNCH		975,000	1,000,000	1,027,500	1,021,311		(1,233)		(1,233)		1,020,079		(45,079)	(45,079)	42,014	02/01/2021	3FE
87612B-AR-3	TARGA RESOURCES PARTNERS LP		03/08/2016	BARCLAYS		831,900	885,000	856,325	857,420		1,264		1,264		858,684		(26,784)	(26,784)	11,763	11/15/2019	3FE
87612B-AT-9	TARGA RESOURCES PARTNERS LP		03/08/2016	RBC DOMINION SECURITIES		976,820	1,000,000	1,000,000							1,000,000		(23,180)	(23,180)	7,778	01/15/2018	3FE
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	R	01/15/2016	SCHEDULED REDEMPTION		379,019	379,019	379,019	379,019						379,019				11,048	01/15/2021	2
872267-AC-3	TCFAT_14-1 ABS		03/15/2016	SCHEDULED REDEMPTION		4,563,683	4,563,683	4,556,629	4,560,866		2,818		2,818		4,563,683				10,090	09/17/2018	1FE
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		03/31/2016	Various		9,089	4,005										9,089	9,089		12/31/2016	6FE
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN	E	01/15/2016	SCHEDULED REDEMPTION		601,944	601,944	601,944	601,944						601,944				3,493	06/24/2016	5AM
878742-AY-1	TECK RESOURCES LIMITED	A	01/06/2016	BARCLAYS		2,453,640	5,334,000	5,290,688	5,302,885		94		94		5,302,979		(2,849,339)	(2,849,339)	88,275	02/01/2023	3FE
878744-AA-9	TECK RESOURCES LIMITED	A	01/13/2016	Various		382,320	648,000	538,705	542,069		1,309		1,309		543,378		(161,058)	(161,058)	7,452	03/01/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		03/31/2016	SCHEDULED REDEMPTION		3,245	3,245	3,118	3,112		133		133		3,245				10	03/18/2020	3FE
88031R-AA-6	TENASKA ALABAMA		03/30/2016	SCHEDULED REDEMPTION		537,128	537,128	554,295	552,647		(15,520)		(15,520)		537,128				8,225	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		03/30/2016	SCHEDULED REDEMPTION		238,422	238,422	232,805	235,173		3,249		3,249		238,422				3,607	12/30/2023	2FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		03/31/2016	SCHEDULED REDEMPTION		68,518	68,518	67,541	67,551		967		967		68,518				1,212	09/05/2019	5*
881609-AZ-4	TESORO CORP		02/24/2016	Various		8,010,713	8,805,000	8,828,846	8,821,295		(454)		(454)		8,820,840		(810,128)	(810,128)	194,164	10/01/2022	3FE
501044-DC-2	THE KROGER CO		01/15/2016	BARCLAYS		753,780	750,000	748,223			2		2		748,225		5,555	5,555	438	02/01/2026	2Z
70259#-AA-5	THE PASHA GROUP		03/01/2016	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				2,167	12/30/2024	4
920355-AH-7	THE VALSPAR CORP		01/22/2016	KEYCORP		1,088,440	1,131,000	1,152,851	1,151,137		(138)		(138)		1,150,999		(62,558)	(62,558)	18,247	02/01/2025	2FE
883556-AZ-5	THERMO FISHER SCIENTIFIC		02/02/2016	BANK OF AMERICA/MERRILL LYNCH		3,087,030	3,000,000	2,994,270	2,996,527		52		52		2,996,580		90,450	90,450	51,000	08/15/2021	2FE
87258B-AF-8	TMFS HOLDINGS LLC TL		02/01/2016	SCHEDULED REDEMPTION		9,875,000	9,875,000	9,792,354	9,792,184		82,816		82,816		9,875,000				48,278	07/30/2021	4FE
89033*-AA-2	TOO FACED COSMETICS TL		03/31/2016	SCHEDULED REDEMPTION		56,250	56,250	55,706	55,721		529		529		56,250				853	07/07/2021	4
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		03/30/2016	SCHEDULED REDEMPTION		492,995	492,995	492,995	492,995						492,995				14,174	09/30/2039	2FE
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/15/2016	Various		7,713,937	7,642,000	7,621,367			2		2		7,621,368		92,569	92,569	352	04/01/2026	2FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/21/2016	Various		3,800,025	3,750,000	3,741,600			26		26		3,741,626		58,399	58,399	2,454	04/01/2021	2FE
891550-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		03/30/2016	SCHEDULED REDEMPTION		18,125	18,125	18,063	18,063		62		62		18,125				263	05/28/2021	4FE
87264N-AB-3	TPF II POWER LLC TL		03/31/2016	SCHEDULED REDEMPTION		2,484	2,484	2,484	2,484						2,484				35	10/02/2021	4FE

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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)
893526-BY-8	TRANS CANADA PIPELINE DEB	A	02/25/2016	BARCLAYS		3,755,790	3,000,000	3,164,060	3,030,618		(819)		(819)		3,029,800		725,990	725,990	197,500	01/01/2021	1FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		03/31/2016	SCHEDULED REDEMPTION		11,250	11,250	11,228	11,228		23		23		11,250				100	04/09/2021	4FE
89352H-AQ-2	TRANSCANADA PIPELINES LTD	A	02/22/2016	WELLS FARGO		14,744,100	15,000,000	14,993,850	14,994,289		456		456		14,994,744		(250,644)	(250,644)	71,771	11/09/2017	1FE
893574-AG-8	TRANSCONTINENTAL GAS PIPE LINE COM		02/09/2016	JPMORGAN CHASE & CO.		1,097,250	1,050,000	1,048,163			7		7		1,048,169		49,081	49,081	4,579	02/01/2026	2FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2016	SCHEDULED REDEMPTION		9,863	9,863	9,853	9,853		10		10		9,863				93	02/28/2020	3FE
89364M-AY-0	TRANSDIGM INC. TLD		02/23/2016	DEUTSCHE BANK SECURITIES		3,344,075	3,447,500	3,440,534	3,440,520		177		177		3,440,697		(96,622)	(96,622)	19,392	05/31/2021	4FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		03/31/2016	SCHEDULED REDEMPTION		80,605	80,605	79,980	69,994		620		620		80,605				464	09/30/2019	4
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016	F	01/26/2016	MATURED		6,000,000	6,000,000	6,000,000	6,011,836		(11,836)		(11,836)		6,000,000				176,680	01/26/2016	3
89469A-AB-0	TREEHOUSE FOODS INC		02/25/2016	Various		2,807,303	2,813,000	2,815,463	2,813,832		(85)		(85)		2,813,747		(6,444)	(6,444)	52,524	03/15/2022	3FE
89641U-AC-5	TRINITY ACQUISITION PLC	F	03/18/2016	Various		756,571	750,000	746,835			1		1		746,836		9,736	9,736	92	03/12/2026	2Z
89655V-AA-0	TRL_03-1A ABS		03/12/2016	SCHEDULED REDEMPTION		107,075	107,075	107,075	107,075						107,075				1,343	10/12/2026	1FE
89655N-AA-8	TRL_04-1A ABS		03/14/2016	SCHEDULED REDEMPTION		106,898	106,898	106,898	106,898						106,898				1,253	08/14/2027	1FE
89655X-AA-6	TRL_06-1A ABS		03/14/2016	SCHEDULED REDEMPTION		116,772	116,772	116,772	119,960		(3,188)		(3,188)		116,772				1,451	05/14/2036	2FE
898613-AA-2	TUCKAH_02 ABS		03/20/2016	SCHEDULED REDEMPTION		163,092	163,092	170,930	167,121		(4,029)		(4,029)		163,092				3,447	10/20/2025	3FE
902118-BT-4	TYCO INTERNATIONAL FINANCE SA	E	01/29/2016	CITIGROUP GLOBAL MARKETS		405,508	400,000	419,328	419,304		(27)		(27)		419,277		(13,769)	(13,769)	7,915	09/14/2045	1FE
90261X-HM-7	UBS AG (STAMFORD BRANCH)	F	02/08/2016	Various		1,996,316	2,000,000	1,999,390	1,999,424		46		46		1,999,470		(3,154)	(3,154)	3,885	06/01/2017	1FE
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD	F	02/03/2016	UNION BANK OF SWITZERLAND		1,993,860	2,000,000	2,000,360	2,000,415		(8)		(8)		2,000,406		(6,546)	(6,546)	21,961	09/24/2020	2FE
903914-AC-3	ULTRA PETROLEUM CORP	G	01/26/2016	Various		290,920	2,078,000	472,745	472,745		(3,509)		(3,509)		469,236		(178,316)	(178,316)	41,436	10/01/2024	5FE
904764-AL-1	UNILEVER CAPITAL CORP	R	02/10/2016	MATURED		10,000,000	10,000,000	9,989,800	9,999,765		235		235		10,000,000				137,500	02/10/2016	1FE
907818-EG-9	UNION PACIFIC CORP		03/09/2016	CITIGROUP GLOBAL MARKETS		704,475	750,000	713,295			7		7		713,302		(8,827)	(8,827)	12,305	11/15/2065	1FE
907818-EH-7	UNION PACIFIC CORP		02/26/2016	Various		1,041,657	1,050,000	1,040,109			2		2		1,040,111		1,546	1,546	80	03/01/2026	1Z
907818-EJ-3	UNION PACIFIC CORP		02/26/2016	Various		740,812	750,000	740,115							740,115		696	696	84	03/01/2046	1Z
90783V-AA-3	UNION PACIFIC CORPORATION ABS		01/02/2016	SCHEDULED REDEMPTION		521,173	521,173	521,173	521,173						521,173				13,243	01/02/2029	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2016	SCHEDULED REDEMPTION		912,921	912,921	898,528	906,897		6,023		6,023		912,921				26,940	01/02/2022	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2016	SCHEDULED REDEMPTION		157,799	157,799	149,522	154,385		3,414		3,414		157,799				4,158	01/02/2021	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2016	SCHEDULED REDEMPTION		445,517	445,517	445,517	445,517						445,517				11,227	01/02/2020	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		02/15/2016	SCHEDULED REDEMPTION		298,980	298,980	298,980	298,980						298,980				6,428	02/15/2027	1FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2016	SCHEDULED REDEMPTION		553,069	553,069	553,069	553,069						553,069				14,864	02/15/2023	2FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		03/03/2016	SCHEDULED REDEMPTION		147,160	147,160	147,160	147,160						147,160				3,403	03/03/2024	2FE
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2016	SCHEDULED REDEMPTION		1,803,317	1,803,317	1,803,317	1,799,674		3,644		3,644		1,803,317				93,502	07/02/2018	2
91324P-AQ-5	UNITEDHEALTH GROUP		03/15/2016	MATURED		3,000,000	3,000,000	2,802,570	2,992,739		7,261		7,261		3,000,000				80,625	03/15/2016	1FE
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
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	02/01/2016	SCHEDULED REDEMPTION		70,890	70,890	70,890	70,890						70,890				170	05/01/2034	1FE
90349Y-AC-0	US ECOLOGY INC. TL		03/31/2016	SCHEDULED REDEMPTION		25,937	25,937	26,144	26,145		(207)		(207)		25,937				246	06/17/2021	3FE
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		03/31/2016	SCHEDULED REDEMPTION		611	611	611	611						611				10	07/28/2017	4FE
90349V-AB-8	USS PARENT HLDGS TL		12/31/2015	SCHEDULED REDEMPTION		25,000	25,000	24,894	24,895		105		105		25,000				90	08/05/2021	4FE
91911T-AK-9	VALE OVERSEAS LIMITED	F	03/02/2016	BARCLAYS		1,068,750	1,500,000	1,478,460	1,480,110		61		61		1,480,171		(411,421)	(411,421)	33,516	11/10/2039	2FE
91912E-AA-3	VALE SA	F	01/29/2016	Various		2,527,396	3,900,000	2,551,596	2,552,500		639		639		2,553,139		(25,743)	(25,743)	78,468	09/11/2042	2FE
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	03/17/2016	BANK OF AMERICA/MERRILL LYNCH		2,283,750	2,900,000	2,910,800	2,906,646		(478)		(478)		2,906,167		(622,417)	(622,417)	50,297	12/01/2021	4FE
92210M-AH-7	VANTIV LLC TLB		03/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,961	9,960		40		40		10,000				8	06/13/2021	3FE
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2016	SCHEDULED REDEMPTION		104,002	104,002	104,002	104,002						104,002				2,938	01/01/2022	2FE
92553P-AJ-1	VIACOM INC		01/26/2016	CITIGROUP GLOBAL MARKETS		4,908,800	5,000,000	4,918,050	4,947,314		614		614		4,947,928		(39,128)	(39,128)	23,681	12/15/2021	2FE
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	F	03/11/2016	Market Axess		505,055	500,000	505,000	504,639		(116)		(116)		504,523		532	532	25,229	01/15/2026	3FE
92826C-AB-8	VISA INC		02/16/2016	Various		2,274,384	2,250,000	2,248,088	2,248,105		38		38		2,248,143		26,241	26,241	7,489	12/14/2020	1FE
92826C-AC-6	VISA INC		01/29/2016	CITIGROUP GLOBAL MARKETS		1,526,010	1,500,000	1,497,915	1,497,928		24		24		1,497,952		28,058	28,058	5,717	12/14/2022	1FE
92826C-AF-9	VISA INC		01/22/2016	CREDIT SUISSE		307,845	300,000	299,499	299,499		1		1		299,500		8,345	8,345	1,541	12/14/2045	1FE
92849T-AJ-7	VITERRA INC	A	01/14/2016	IMPERIAL CAPITAL, LLC		8,250,000	10,000,000	9,948,100	9,939,443		600		600		9,940,043		(1,690,043)	(1,690,043)	279,319	08/01/2020	2FE
91829K-AA-1	VPI ESCROW CORP		03/17/2016	GOLDMAN, SACHS & CO.		313,775	385,000	370,563			336		336		370,899		(57,124)	(57,124)	10,704	10/15/2020	4FE
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2016	SCHEDULED REDEMPTION		178,008	178,008	178,008	178,008						178,008				4,877	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2016	SCHEDULED REDEMPTION		7,473	7,473	7,473	7,473						7,473				205	01/02/2025	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		210,569	210,569	210,569	210,569						210,569				8,021	09/26/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		69,670	69,670	69,670	69,670						69,670				2,374	01/15/2023	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		27,406	27,406	27,406	27,406						27,406				784	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		167,307	167,307	167,307	167,307						167,307				6,421	09/30/2029	1
25468P-DB-9	WALT DISNEY CO		01/06/2016	Various		1,529,160	1,500,000	1,513,260			(2)		(2)		1,513,258		15,902	15,902	6,875	06/01/2044	1FE
25468P-DJ-2	WALT DISNEY CO		02/05/2016	RBC DOMINION SECURITIES		764,678	750,000	749,273			12		12		749,284		15,393	15,393	1,533	02/12/2021	1FE
25468P-DK-9	WALT DISNEY CO		01/06/2016	RBS SECURITIES INC		751,973	750,000	747,000			2		2		747,002		4,970	4,970	188	02/13/2026	1FE
94353E-AC-9	WAVE DIVISION INITIAL TL		03/31/2016	SCHEDULED REDEMPTION		8,750	8,750	8,649	8,647		103		103		8,750				60	10/12/2019	3FE
947075-AD-9	WEATHERFORD INTL LTD	E	03/09/2016	GOLDMAN, SACHS & CO.		1,410,000	1,500,000	1,526,250	1,519,154		(1,657)		(1,657)		1,517,497		(107,497)	(107,497)	44,750	03/15/2018	3FE
94974B-GM-6	WELLS FARGO & CO		03/02/2016	MIZUHO SECURITIES USA INC.		2,517,400	2,500,000	2,498,600	2,498,717		49		49		2,498,765		18,635	18,635	40,625	07/22/2020	1FE
94978#-FM-4	WELLS FARGO & COMPANY ABS		01/15/2016	SCHEDULED REDEMPTION		48,638	48,638	48,638	48,638						48,638				1,684	01/15/2028	1
95081Q-AK-0	WESCO DISTRIBUTION INC		02/04/2016	GUGGENHEIM SECURITIES, LLC		5,840,750	6,300,000	6,315,893	6,312,054		(267)		(267)		6,311,787		(471,037)	(471,037)	46,464	12/15/2021	4FE
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10		02/24/2016	SCHEDULED REDEMPTION		47,361	47,361	46,869	46,852		508		508		47,361					06/30/2018	3FE
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2016	SCHEDULED REDEMPTION		940,310	940,310	940,310	940,441		(130)		(130)		940,310				47,345	01/03/2019	2
96928*-BD-8	WESTCHESTER CNTY NY ABS		03/15/2016	SCHEDULED REDEMPTION		228,030	228,030	230,213	229,348		(1,318)		(1,318)		228,030				2,824	05/15/2028	1
958102-AK-1	WESTERN DIGITAL CORP		03/31/2016	Various		170,530	170,000	170,000							170,000		530	530		04/01/2024	3FE
96188#-AA-6	WETT HOLDINGS LLC		03/31/2016	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				599	12/18/2024	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		41,882	47,869	37,716	33,862		8,020		8,020		41,882				589	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2016	SCHEDULED REDEMPTION		201,910	254,166	186,042	184,254		17,656		17,656		201,910				1,649	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		03/01/2016	SCHEDULED REDEMPTION		55,211	55,211	50,018	49,464		5,747		5,747		55,211				723	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2016	Various		148,660	164,199	135,997	135,997		12,663		12,663		148,660				2,126	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2016	SCHEDULED REDEMPTION		77,646	79,478	69,167	69,386		8,260		8,260		77,646				1,181	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		03/01/2016	SCHEDULED REDEMPTION		52,329	64,484	47,999	45,525		6,804		6,804		52,329				837	04/27/2037	1FM
94981Q-AU-2	WFMBS_05-AR16 RMBS		03/01/2016	SCHEDULED REDEMPTION		170,876	170,876	170,522	170,653		223		223		170,876				1,019	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		03/01/2016	SCHEDULED REDEMPTION		232,605	261,388	193,967	177,810		54,794		54,794		232,605				3,030	04/25/2036	1FM
966387-AG-7	WHITING PETROLEUM CORP		02/25/2016	Various		200,500	500,000	477,605	478,205		914		914		479,119		(278,619)	(278,619)	11,167	03/15/2019	3FE
96950F-AG-9	WILLIAMS PARTNERS LP		03/01/2016	BARCLAYS		5,070,000	6,000,000	5,654,040	5,805,899		6,218		6,218		5,812,117		(742,117)	(742,117)	74,938	11/15/2020	2FE
96950F-AH-7	WILLIAMS PARTNERS LP		01/25/2016	MORGAN STANLEY		3,737,500	5,000,000	4,979,650	4,987,072		147		147		4,987,219		(1,249,719)	(1,249,719)	40,556	11/15/2021	2FE
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		03/31/2016	SCHEDULED REDEMPTION		7,405	7,405	7,391	7,395		10		10		7,405				70	07/01/2020	4FE
98160L-AE-3	WOLS_2013-A ABS		03/15/2016	SCHEDULED REDEMPTION		453,789	453,789	455,154	454,607		(818)		(818)		453,789				1,588	02/15/2019	1FE
98212B-AC-7	WPX ENERGY INC		02/10/2016	CITIGROUP GLOBAL MARKETS		340,135	350,000	330,750			1,702		1,702		332,452		7,683	7,683	10,770	01/15/2017	4FE
98212B-AE-3	WPX ENERGY INC		01/29/2016	BANK OF AMERICA/MERRILL LYNCH		330,175	620,000	576,358	579,319		294		294		579,614		(249,439)	(249,439)	12,372	09/15/2024	3FE
983024-AJ-9	WYETH		02/15/2016	MATURED		21,500,000	21,500,000	20,942,020	21,490,282		9,718		9,718		21,500,000				591,250	02/15/2016	1FE
98310W-AB-4	WYNDHAM WORLDWIDE		03/25/2016	CALLED @ 103.540		1,750,000	1,750,000	1,693,125	1,740,311		2,422		2,422		1,742,734		7,266	7,266	95,202	12/01/2016	2FE
984121-CL-5	XEROX CORP		02/04/2016	Various		1,111,020	1,300,000	1,264,829	1,265,040		101		101		1,265,141		(154,121)	(154,121)	26,800	03/01/2035	2FE
984121-BP-7	XEROX CORPORATION		03/15/2016	MATURED		1,500,000	1,500,000	1,562,400	1,501,757		(1,757)		(1,757)		1,500,000				48,000	03/15/2016	2FE
98920U-AF-1	ZEBRA TECHNOLOGIES CORP INITIAL TL		02/23/2016	SCHEDULED REDEMPTION		109,091	109,091	108,293	108,337		754		754		109,091				1,333	10/27/2021	3FE
98954U-AA-1	ZIGGO BOND FINANCE BV	F	02/18/2016	JPMORGAN CHASE & CO.		965,000	1,000,000	1,007,500	1,006,794		(114)		(114)		1,006,680		(41,680)	(41,680)	35,576	01/15/2025	4FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2016	SCHEDULED REDEMPTION		42,946	42,946	42,946	42,946						42,946				560	02/10/2024	4
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		02/01/2016	SCHEDULED REDEMPTION		4,733,900	4,733,900	4,885,533	4,741,295		(7,394)		(7,394)		4,733,900				54,879	06/15/2049	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,691,719,631	1,740,846,897	1,723,824,276	1,522,740,674	874,689	546,636		1,421,325		1,721,691,358		(29,971,727)	(29,971,727)	25,048,353	XXX	XXX
46625H-KK-5	JPMORGAN CHASE & CO		03/02/2016	Various		2,709,000	2,800,000	2,762,000	2,762,091		50		50		2,762,141		(53,141)	(53,141)	43,990	12/31/2049	2AM
4899999. Subtotal - Bonds - Hybrid Securities						2,709,000	2,800,000	2,762,000	2,762,091		50		50		2,762,141		(53,141)	(53,141)	43,990	XXX	XXX
8399997. Total - Bonds - Part 4						2,261,280,069	2,325,726,458	2,265,575,217	1,884,809,263	874,689	620,436		1,495,125		2,265,432,849		(4,152,780)	(4,152,780)	26,616,863	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,261,280,069	2,325,726,458	2,265,575,217	1,884,809,263	874,689	620,436		1,495,125		2,265,432,849		(4,152,780)	(4,152,780)	26,616,863	XXX	XXX
D3207M-11-0	HENKEL VORZUG	D	02/26/2016	Various	2,109.000	219,009	1.00	216,513	211,861					4,652	216,513	(1,040)	3,536	2,496			P2U
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	02/26/2016	CREDIT SUISSE	1,041.000	46,474	0.10	44,267	43,316					951	44,267	(698)	2,904	2,207			P3SU
D94523-10-3	VOLKSWAGEN AG PFD NON VTG PRF NPV	D	02/26/2016	CREDIT SUISSE	1,058.000	117,326	1.00	115,442	112,962					2,480	115,442	(514)	2,399	1,884			P3SU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						382,809	XXX	376,222	368,139					8,083	376,222	(2,252)	8,839	6,587		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						382,809	XXX	376,222	368,139					8,083	376,222	(2,252)	8,839	6,587		XXX	XXX

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)
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						382,809	XXX	376,222	368,139					8,083	376,222	(2,252)	8,839	6,587		XXX	XXX
88579Y-10-1	3M COMPANY		02/26/2016	Various	4,740.000	720,287		672,330	528,746	(31,134)			(31,134)		672,330		47,958	47,958	991		L
H0010V-10-1	ABB LTD-REG CMN STK	D	02/26/2016	CREDIT SUISSE	14,359.000	252,565		253,057	257,630	(16,067)			(16,067)	11,494	253,057	(9,577)	9,085	(492)			U
002824-10-0	ABBOTT LABS		03/14/2016	Various	11,266.000	429,522		453,152	465,402	(46,211)			(46,211)		453,152		(23,630)	(23,630)	2,694		L
00287Y-10-9	ABBVIE INC		02/26/2016	Various	12,101.000	659,030		665,574	562,839	(45,890)			(45,890)		665,574		(6,545)	(6,545)	6,100		L
G1151C-10-1	ACCENTURE PLC	E	02/26/2016	Various	7,261.000	710,980		730,798	758,775	(27,977)			(27,977)		730,798		(19,818)	(19,818)			L
H0023R-10-5	ACE LIMITED		01/19/2016	EXCHANGE	16,538.710	1,806,950		1,806,950	1,220,381	(89,957)			(89,957)		1,806,950				6,997		L
D0066B-18-5	ADIDAS SALOMON AG	D	02/26/2016	CREDIT SUISSE	2,675.000	275,504		208,291	261,265	(58,710)			(58,710)	5,736	208,291	(1,481)	68,693	67,213			U
00724F-10-1	ADOBE SYS INC		02/26/2016	CREDIT SUISSE	3,232.000	262,423		258,334	303,614	(45,280)			(45,280)		258,334		4,089	4,089			L
N00927-29-8	AEGON	D	02/26/2016	CREDIT SUISSE	13,159.000	65,746		74,761	74,761	(1,641)			(1,641)	1,641	74,761	(1,179)	(7,836)	(9,015)			U
00817Y-10-8	AETNA INC.		03/14/2016	Various	2,475.000	253,187		267,400	267,597	(197)			(197)		267,400		(14,212)	(14,212)	619		L
001055-10-2	AFLAC INC.		02/26/2016	CREDIT SUISSE	2,069.000	124,477		120,271	123,933	(3,662)			(3,662)		120,271		4,206	4,206	848		L
00846U-10-1	AGILENT TECHNOLOGIES INC		02/26/2016	CREDIT SUISSE	2,454.000	92,229		84,246	102,602	(18,356)			(18,356)		84,246		7,983	7,983	282		L
S22135-38-8	AGRIUM INC COM	C	02/26/2016	CREDIT SUISSE	2,379.000	201,537		211,800	211,800	(14,039)			(14,039)	14,039	211,800	(11,981)	1,719	(10,263)	1,708		U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	02/26/2016	CREDIT SUISSE	76,800.000	400,578		396,880	461,782	(64,845)			(64,845)	(57)	396,880	(1,080)	4,778	3,698			L
009158-10-6	AIR PRODUCTS & CHEM		02/26/2016	CREDIT SUISSE	1,680.000	221,865		214,334	218,585	(4,250)			(4,250)		214,334		7,531	7,531	1,361		L
009363-10-2	AIRGAS INC		02/17/2016	BANK OF AMERICA/MERRILL LYNCH	4,725.000	664,690		594,272	326,988	(60,024)			(60,024)		594,272		70,418	70,418			L
J00882-12-6	AJINOMOTO	D	02/26/2016	CREDIT SUISSE	13,000.000	332,388		274,655	311,181	(29,471)			(29,471)	(7,055)	274,655	18,815	38,919	57,733			U
N01803-10-0	AKZO N.V.	D	02/26/2016	CREDIT SUISSE	1,937.000	112,858		125,385	129,785	(7,250)			(7,250)	2,849	125,385	(1,977)	(10,550)	(12,526)			U
013817-10-1	ALCOA INC COM		02/26/2016	CREDIT SUISSE	8,029.000	71,168		77,239	79,246	(2,007)			(2,007)		77,239		(6,071)	(6,071)	241		L
015351-10-9	ALEXION PHARMACEUTICAL INC		02/26/2016	CREDIT SUISSE	1,009.000	141,198		157,798	192,467	(34,669)			(34,669)		157,798		(16,599)	(16,599)			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	02/26/2016	CREDIT SUISSE	5,040.000	206,107		220,997	220,997	(14,648)			(14,648)	14,648	220,997	(12,884)	(2,005)	(14,889)			U
G0177J-10-8	ALLERGAN PLC	E	03/14/2016	Various	2,624.000	734,339		720,319	820,000	(99,681)			(99,681)		720,319		14,020	14,020			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	02/26/2016	CREDIT SUISSE	2,469.000	371,739		386,532	438,653	(61,752)			(61,752)	9,631	386,532	(427)	(14,366)	(14,793)			U
02079K-30-5	ALPHABET INC CLASS A		02/26/2016	CREDIT SUISSE	1,708.000	1,217,037		1,090,336	1,328,841	(238,505)			(238,505)		1,090,336		126,701	126,701			L
02079K-10-7	ALPHABET INC CLASS C		02/26/2016	Various	2,665.000	1,842,751		1,743,970	1,601,996	(246,683)			(246,683)		1,743,970		98,780	98,780			L
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	02/26/2016	CREDIT SUISSE	5,046.000	201,657		215,306	223,014	(12,604)			(12,604)	4,896	215,306	(2,745)	(10,904)	(13,649)	1,520		U
023135-10-6	AMAZON COM INC		03/14/2016	Various	2,825.000	1,464,942		1,491,676	1,677,559	(375,285)			(375,285)		1,491,676		(26,734)	(26,734)			U
03080-10-0	AMCOR LTD ORD	D	02/26/2016	CREDIT SUISSE	13,854.000	139,049		128,131	135,468	(7,738)			(7,738)	400	128,131	(2,388)	13,306	10,918	2,824		U
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/13/2016	Various	6,223.000	251,230		263,544	263,544						263,544		(12,314)	(12,314)			L
025537-10-1	AMERICAN ELEC PWR INC		02/26/2016	CREDIT SUISSE	4,392.000	272,266		244,810	255,922	(11,112)			(11,112)		244,810		27,456	27,456	2,460		L
025816-10-9	AMERICAN EXPRESS CO		02/26/2016	Various	6,026.000	318,325		419,108	419,108						419,108		(100,784)	(100,784)	1,748		L
026874-78-4	AMERICAN INTL GROUP INC		02/26/2016	Various	12,688.000	692,583		736,211	786,275	(50,065)			(50,065)		736,211		(43,628)	(43,628)			L
03027X-10-0	AMERICAN TOWER CORP		02/26/2016	CREDIT SUISSE	3,843.000	334,659		338,107	372,579	(34,472)			(34,472)		338,107		(3,448)	(3,448)	1,883		L
03076C-10-6	AMERIPRISE FINL INC		03/01/2016	Various	5,531.000	501,529		588,609	588,609						588,609		(87,080)	(87,080)	1,680		L
03073E-10-5	AMERISOURCEBERGEN CORP		03/22/2016	Various	13,246.000	1,168,315		1,248,909	454,250	(30,691)			(30,691)		1,248,909		(80,594)	(80,594)	2,894		L
031162-10-0	AMGEN INC		03/14/2016	Various	4,439.000	643,434		617,397	720,583	(103,185)			(103,185)		617,397		26,036	26,036	2,034		L
00344G-10-1	AMP LTD	D	02/26/2016	CREDIT SUISSE	23,961.000	92,113		93,556	101,633	(8,379)			(8,379)	302	93,556	(1,745)	302	(1,443)			U
032095-10-1	AMPHENOL CORP.		02/26/2016	CREDIT SUISSE	2,840.000	150,329		144,726	148,333	(3,607)			(3,607)		144,726		5,603	5,603	398		L
032511-10-7	ANADARKO PETE CORP		02/26/2016	CREDIT SUISSE	3,126.000	122,234		151,861	151,861						151,861		(29,627)	(29,627)			L
032654-10-5	ANALOG DEVICES INC		02/26/2016	CREDIT SUISSE	3,417.000	179,516		189,028	189,028						189,028		(9,513)	(9,513)	1,134		L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	02/26/2016	CREDIT SUISSE	48,616.000	265,766		186,355	50,315	(2,849)			(2,849)	2,849	186,355	(4,027)	83,437	79,410			U
036752-10-3	ANTHEM INC		02/26/2016	Various	2,104.000	258,822		293,382	293,382						293,382		(34,560)	(34,560)			L
009504-13-7	ANZ NATIONAL BANK	D	02/26/2016	CREDIT SUISSE	15,709.000	260,420		298,737	319,214	(21,424)			(21,424)	947	298,737	(7,982)	(30,335)	(38,317)			U
G0408V-10-2	AON PLC	E	02/26/2016	Various	2,088.000	199,228		183,513	152,147	(5,940)			(5,940)		183,513		15,715	15,715	626		U
K0514G-10-1	AP MOLLER MAERSK B	D	02/26/2016	CREDIT SUISSE	107.000	137,016		139,789	139,789	(3,090)			(3,090)	3,090	139,789	(242)	(2,530)	(2,773)			U
037411-10-5	APACHE CORP		02/26/2016	CREDIT SUISSE	1,914.000	75,532		74,952	85,116	(10,163)			(10,163)		74,952		580	580	479		L
037833-10-0	APPLE INC.		02/26/2016	Various	59,470.000	5,761,754		6,211,238	5,586,464						6,211,238		(449,484)	(449,484)	21,056		L
038222-10-5	APPLIED MATERIALS INC		02/26/2016	CREDIT SUISSE	7,928.000	150,581		116,462	148,016	(31,553)			(31,553)		116,462		34,119	34,119	793		L
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	02/08/2016	CREDIT SUISSE	7,499.000	26,960		31,746	31,746	(697)			(697)	697	31,746	132	(4,917)	(4,786)			U
039483-10-2	ARCHER DANIELS MIDLAND CO		02/26/2016	Various	4,826.000	165,154		177,018	177,018						177,018		(11,864)	(11,864)	902		L
G0483X-12-2	ARM HOLDINGS PLC	D	02/26/2016	CREDIT SUISSE	9,345.000	126,596		134,122	143,108	(17,099)			(17,099)	8,113	134,122	(14,739)	7,213	(7,526)			U
04247X-10-2	ARMSTRONG WORLD IND		03/14/2016	CITIGROUP GLOBAL MARKETS	639.000	26,922		23,763							23,763		3,160	3,160			L
N07059-20-2	ASML HOLDING N.V.	D	02/26/2016	CREDIT SUISSE	3,054.000	264,147		266,449	273,865	(13,406)			(13,406)	5,991	266,449	(87)	(2,216)	(2,303)			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					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)
W0817X-20-4	ASSA ABLOY B ORD	D	02/26/2016	CREDIT SUISSE	9,753.000	177,887		174,313	205,921	(30,092)			(30,092)	(1,515)	174,313	(172)	3,745	3,573			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	02/26/2016	CREDIT SUISSE	21,094.000	280,563		385,215	387,712	(11,009)			(11,009)	8,512	385,215	720	(105,373)	(104,652)			U
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	02/26/2016	CREDIT SUISSE	3,898.000	174,894		189,340	192,007	(13,537)			(13,537)	10,871	189,340	(17,008)	2,561	(14,446)	1,417		U
J96216-12-2	ASTELLAS PHARMA INC	D	02/26/2016	CREDIT SUISSE	24,000.000	343,031		309,606	345,451	(27,896)			(27,896)	(7,948)	309,606	21,945	11,480	33,425			U
G5993M-10-7	ASTRAZENECA PLC ORD USD0.25	D	02/26/2016	CREDIT SUISSE	8,117.000	461,398		514,125	552,302	(69,447)			(69,447)	31,270	514,125	(45,237)	(7,490)	(52,727)	5,118		U
00206R-10-2	AT&T INC		02/26/2016	Various	25,968.000	963,329		847,477	849,652	(45,186)			(45,186)		847,477		115,852	115,852	11,852		L
W10020-11-8	ATLAS COPCO A ORD	D	02/26/2016	CREDIT SUISSE	7,774.000	163,475		186,401	192,169	(4,354)			(4,354)	(1,414)	186,401	77	(23,002)	(22,925)			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		02/26/2016	CREDIT SUISSE	3,640.000	301,949		290,181	308,381	(18,200)			(18,200)		290,181		11,768	11,768	1,929		L
053332-10-2	AUTOZONE INC		02/26/2016	Various	915.000	671,082		642,241	678,848	(36,607)			(36,607)		642,241		28,841	28,841			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/04/2016	EXCHANGE	11,392.280	1,295,772		1,295,772	1,573,571	(353,700)			(353,700)		1,295,772						L
053484-10-1	AVALONBAY CMNTYS INC		02/26/2016	CREDIT SUISSE	1,241.000	211,296		209,245	228,505	(19,260)			(19,260)		209,245		2,051	2,051	1,551		L
053611-10-9	AVERY DENNISON CORP		01/13/2016	Various	5,356.000	322,872		335,450	335,607	(157)			(157)		335,450		(12,578)	(12,578)			L
G06830-10-9	AVIVA ORD GBP0.25	D	02/26/2016	CREDIT SUISSE	26,151.000	157,274		177,539	112,848	(17,646)			(17,646)	6,389	177,539	(11,885)	(8,380)	(20,265)			L
F06106-10-2	AXA	D	02/26/2016	CREDIT SUISSE	9,993.000	219,170		241,332	273,882	(38,563)			(38,563)	6,013	241,332	(425)	(21,736)	(22,161)			U
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	02/26/2016	CREDIT SUISSE	25,986.000	181,768		176,225	191,351	(25,960)			(25,960)	10,834	176,225	(17,813)	23,356	5,543			L
057224-10-7	BAKER HUGHES INC		02/26/2016	CREDIT SUISSE	3,339.000	145,950		154,095	154,095						154,095		(8,145)	(8,145)			L
05990K-10-6	BANC OF CALIFORNIA INC		02/23/2016	Various	134,459.000	2,014,421		1,470,129	1,965,791	(495,662)			(495,662)		1,470,129		544,293	544,293	16,532		L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	02/26/2016	Various	107,418.000	422,901		531,865	531,865	(11,807)			(11,807)	11,807	531,865	248	(109,211)	(108,963)	4,739		U
060505-10-4	BANK AMER CORP COM		03/09/2016	Various	112,644.000	1,439,959		1,656,669	1,213,443	(82,596)			(82,596)		1,656,669		(216,710)	(216,710)			L
064058-10-0	BANK NEW YORK MELLON CORP		02/26/2016	Various	12,507.000	430,128		494,799	515,539	(20,739)			(20,739)		494,799		(64,671)	(64,671)	2,126		L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	02/26/2016	CREDIT SUISSE	6,851.000	273,017		276,042	276,042	(18,297)			(18,297)	18,297	276,042	(15,282)	12,257	(3,025)	2,892		U
063671-10-1	BANK OF MONTREAL	C	02/26/2016	CREDIT SUISSE	5,254.000	277,442		285,214	295,322	(29,683)			(29,683)	19,575	285,214	(18,495)	10,723	(7,772)	2,771		U
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/26/2016	CREDIT SUISSE	122,254.000	287,651		394,436	394,437	(22,333)			(22,333)	22,332	394,436	(32,900)	(73,885)	(106,785)			L
067383-10-9	BARD (C.R.) INC.		02/23/2016	GOLDMAN, SACHS & CO.	204.000	39,097		36,160							36,160		2,936	2,936	49		L
067901-95-9	BARRICK GOLD CORP COM NPV	C	02/26/2016	CREDIT SUISSE	15,667.000	197,982		99,211	115,492	(23,936)			(23,936)	7,655	99,211	(5,301)	104,072	98,771	128		U
D06216-31-7	BASF SE	D	02/26/2016	CREDIT SUISSE	6,328.000	410,290		482,587	486,137	(14,223)			(14,223)	10,673	482,587	289	(72,586)	(72,297)			U
07177M-10-3	BAXALTA INC		03/14/2016	Various	3,401.000	133,571		107,425	132,741	(25,316)			(25,316)		107,425		26,146	26,146	203		L
071813-10-9	BAXTER INTL INC		02/26/2016	Various	3,308.000	129,374		110,677	88,699	(12,323)			(12,323)		110,677		18,697	18,697	267		L
D07112-11-9	BAYER AG ORD NPV	D	02/26/2016	CREDIT SUISSE	5,396.000	571,264		678,782	678,782	(14,903)			(14,903)	14,903	678,782	(1,970)	(105,548)	(107,518)			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		02/26/2016	CREDIT SUISSE	2,677.000	207,762		236,725	283,910	(53,419)			(53,419)	6,233	236,725	465	(29,428)	(28,963)			U
054937-10-7	BB+T CORP		02/26/2016	Various	8,025.000	260,974		289,249	303,425	(14,176)			(14,176)		289,249		(28,275)	(28,275)	1,232		U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	02/26/2016	Various	51,697.000	321,972		378,452	378,452	(8,357)			(8,357)	8,357	378,452	(13)	(56,466)	(56,480)	3,627		U
05534B-76-0	BCE INC COM NPV	C	02/08/2016	Various	4,574.000	190,611		176,032	176,032	(11,675)			(11,675)	11,675	176,032	(11,871)	26,450	14,579	1,745		U
075887-10-9	BECTON DICKINSON		02/26/2016	CREDIT SUISSE	1,757.000	248,974		233,084	270,736	(37,653)			(37,653)		233,084		15,891	15,891			L
075896-10-0	BED BATH & BEYOND INC		02/08/2016	Various	3,491.000	152,673		168,441	168,441						168,441		(15,768)	(15,768)			L
081437-10-5	BEMIS CO INC		02/23/2016	GOLDMAN, SACHS & CO.	904.000	42,985		38,621							38,621		4,364	4,364	262		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/26/2016	CREDIT SUISSE	5,953.000	767,818		776,271	786,034	(9,763)			(9,763)		776,271		(8,453)	(8,453)			L
G1245Z-10-8	BG GROUP ORD GBP0.10	D	02/16/2016	Various	102,033.000	1,571,757		1,569,478	1,481,307	7,666			7,666	80,506	1,569,478	(112,000)	114,278	2,278			U
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	02/08/2016	Various	24,355.000	281,950		316,470	316,470	(941)			(941)	942	316,470	(9,678)	(24,843)	(34,520)			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	02/26/2016	Various	12,681.000	127,077		142,048	142,048	(8,042)	8,915	8,915	(8,043)	8,043	142,048	(13,736)	(1,235)	(14,971)			U
09062X-10-3	BIOGEN INC		02/26/2016	CREDIT SUISSE	1,421.000	364,300		414,662	435,323	(20,661)			(20,661)		414,662		(50,362)	(50,362)			L
F10580-23-8	BNP PARIBAS S.A.	D	02/26/2016	Various	7,138.000	316,952		404,992	404,992	(8,892)	4,188	4,188	(8,892)	8,892	404,992	(224)	(87,816)	(88,040)			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	02/26/2016	CREDIT SUISSE	41,000.000	105,387		120,354	125,378	(5,009)			(5,009)	(15)	120,354	(327)	(14,639)	(14,967)			U
097023-10-5	BOEING CO		02/26/2016	Various	13,266.000	1,578,297		1,777,936	1,539,016	(84,711)			(84,711)		1,777,936		(199,639)	(199,639)	5,043		L
101121-10-1	BOSTON PPTYS INC		02/26/2016	CREDIT SUISSE	1,584.000	180,404		187,546	202,023	(14,478)			(14,478)		187,546		(7,141)	(7,141)	3,010		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/26/2016	CREDIT SUISSE	10,440.000	176,799		171,320	192,514	(21,193)			(21,193)		171,320		5,479	5,479			L
G12793-10-8	BP PLC	D	02/26/2016	CREDIT SUISSE	120,482.000	591,838		609,550	628,628	(54,673)			(54,673)	35,595	609,550	(53,002)	35,290	(17,712)	3,615		U
06634U-10-6	BRAMBLES	D	02/26/2016	CREDIT SUISSE	16,568.000	145,650		113,324	139,465	(26,556)			(26,556)	414	113,324	(2,114)	34,440	32,327			U
J04578-12-6	BRIDGESTONE	D	02/26/2016	CREDIT SUISSE	8,600.000	307,016		296,277	298,403	4,753			4,753	(6,879)	296,277	20,068	(9,329)	10,739	4,792		U
110122-10-8	BRISTOL MYERS SQUIBB CO		02/26/2016	CREDIT SUISSE	10,524.000	644,482		623,021	723,946	(100,925)			(100,925)		623,021		21,461	21,461	3,999		L
G15540-11-8	BRITISH LAND COMPANY PLC	D	02/26/2016	CREDIT SUISSE	13,389.000	122,280		155,110	155,110	(8,782)			(8,782)	8,782	155,110	(17,036)	(15,793)	(32,830)	1,098		U
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	02/26/2016	CREDIT SUISSE	11,851.000	168,626		187,412	194,235	(17,821)			(17,821)	10,997	187,412	(18,338)	(447)	(18,786)			U
111320-10-7	BROADCOM CORP		02/03/2016	Various	22,746.000	1,246,932		1,085,601	1,315,174	(229,573)			(229,573)		1,085,601		161,330	161,330			L
Y09827-10-9	BROADCOM LTD	F	02/26/2016	Various	2,388.280	302,279		297,716							297,716		4,563	4,563			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	02/26/2016	CREDIT SUISSE	10,988.000	310,349		344,138	345,278	(24,026)			(24,026)	22,886	344,138	(21,112)	(12,678)	(33,789)	260		U
115637-20-9	BROWN FORM AN CORP CLASS B		01/13/2016	Various	1,479.000	138,448		141,245							141,245		(2,797)	(2,797)			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	02/26/2016	CREDIT SUISSE	64,757.000	426,514		411,588	450,216	(64,118)			(64,118)	25,490	411,588	(35,392)	50,317	14,925	4,096		L
G16962-10-5	BUNGE LTD		02/26/2016	CREDIT SUISSE	2,423.000	131,237		165,442	165,442						165,442		(34,205)	(34,205)	491		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					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)
G1700D-10-5	BURBERRY GROUP	D	02/26/2016	CREDIT SUISSE	7,137.000	124,835		125,705	125,705	(7,117)			(7,117)	7,117	125,705	(12,663)	11,794	(869)	1,044		U
127097-10-3	CABOT OIL + GAS CORP COM		02/26/2016	CREDIT SUISSE	3,763.000	77,826		66,567	66,567						66,567		11,258	11,258	75		L
13342B-10-5	CAMERON INTERNATIONAL		02/26/2016	CREDIT SUISSE	1,871.000	123,659		92,465	118,247	(25,782)			(25,782)		92,465		31,194	31,194			U
134429-10-9	CAMPBELL SOUP CO		02/26/2016	CREDIT SUISSE	3,089.000	191,434		149,137	162,327	(13,190)			(13,190)		149,137		42,297	42,297	964		L
136069-10-1	CANADIAN IMP BANK COM NPV	C	02/08/2016	CREDIT SUISSE	4,186.000	264,883		274,798	274,798	(18,214)			(18,214)	18,214	274,798	(18,521)	8,607	(9,915)	2,906		U
13643E-10-5	CANADIAN OIL SANDS LTD	C	02/10/2016	MERGER	54,830.000	326,006		306,169	326,430	(53,921)			(53,921)	33,659	306,169	(32,235)	52,073	19,838			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	02/26/2016	Various	2,080.000	251,715		264,631	264,631	(17,540)	10,373	10,373	(17,540)	17,540	264,631	(15,712)	2,796	(12,916)	435		U
J05124-14-4	CANON	D	02/26/2016	CREDIT SUISSE	9,600.000	278,266		276,862	293,279	(9,688)			(9,688)	(6,729)	276,862	19,409	(18,005)	1,404	5,765		U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	02/26/2016	Various	8,100.000	115,623		144,218	144,218	(8,176)			(8,176)	8,176	144,218	(15,849)	(12,746)	(28,595)			L
14040H-10-5	CAPITAL ONE FINL CORP		03/14/2016	Various	10,225.000	667,220		735,484	700,002						735,484		(68,264)	(68,264)	599		L
14149Y-10-8	CARDINAL HEALTH INC		02/26/2016	Various	2,719.000	222,172		208,571	201,215	(28,062)			(28,062)		208,571		13,601	13,601	872		L
143658-30-0	CARNIVAL CORP		02/26/2016	CREDIT SUISSE	3,147.000	147,745		156,406	171,449	(15,043)			(15,043)		156,406		(8,661)	(8,661)	740		L
F13923-11-9	CARREFOUR EUR2.50	D	02/26/2016	CREDIT SUISSE	3,920.000	103,751		113,484	113,484	(2,492)			(2,492)	2,492	113,484	(1,789)	(7,944)	(9,733)			U
149123-10-1	CATERPILLAR INC		02/26/2016	CREDIT SUISSE	4,289.000	279,236		280,329	291,480	(11,151)			(11,151)		280,329		(1,093)	(1,093)	3,303		L
124857-20-2	CBS CORP C LASS B		02/26/2016	Various	8,287.000	384,037		359,710	390,566	(30,857)			(30,857)		359,710		24,328	24,328	954		L
12508E-10-1	CDK GLOBAL INC		02/26/2016	Various	4,446.000	195,374		211,052	211,052						211,052		(15,677)	(15,677)	153		L
136385-10-1	CDN NAT RES COM NPV	C	02/26/2016	CREDIT SUISSE	8,976.000	186,083		174,003	195,274	(34,214)			(34,214)	12,943	174,003	(10,382)	22,461	12,080			U
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	02/26/2016	CREDIT SUISSE	6,773.000	374,378		377,145	377,145	(24,998)			(24,998)	24,998	377,145	(21,729)	18,962	(2,767)			U
151020-10-4	CELGENE CORP.		02/26/2016	CREDIT SUISSE	5,224.000	526,078		565,080	625,626	(60,546)			(60,546)		565,080		(39,003)	(39,003)			L
15135U-10-9	CENOVUS ENERGY INC	C	02/26/2016	CREDIT SUISSE	5,858.000	64,445		73,800	73,800	(4,892)			(4,892)	4,892	73,800	(2,793)	(6,562)	(9,355)			U
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	02/26/2016	CREDIT SUISSE	1,700.000	320,578		272,889	305,250	(25,357)			(25,357)	(7,004)	272,889	20,044	27,645	47,689			U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	02/26/2016	CREDIT SUISSE	27,506.000	80,508		88,420	88,420	(5,006)			(5,006)	5,006	88,420	(9,712)	1,800	(7,912)			U
156700-10-6	CENTURYLINK INC		02/26/2016	CREDIT SUISSE	3,691.000	111,333		92,718	92,866	(148)			(148)		92,718		18,615	18,615			U
156782-10-4	CERNER CORP		02/26/2016	CREDIT SUISSE	2,307.000	121,316		138,328	138,812	(484)			(484)		138,328		(17,012)	(17,012)			L
808513-10-5	CHARLES SCHWAB		02/26/2016	Various	13,372.000	326,660		396,238	440,340	(44,102)			(44,102)		396,238		(69,578)	(69,578)	274		L
16411R-20-8	CHENIERE ENERGY INC		02/26/2016	CREDIT SUISSE	1,837.000	52,039		68,428	68,428						68,428		(16,389)	(16,389)			L
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	D	02/26/2016	Various	25,500.000	132,414		165,829	165,829	20			20	(20)	165,829	(451)	(32,964)	(33,415)			U
166764-10-0	CHEVRON CORP		02/26/2016	CREDIT SUISSE	10,137.000	864,319		799,607	911,925	(112,318)			(112,318)		799,607		64,713	64,713	4,752		L
169656-10-5	CHIPOTLE MEXICAN GRILL		02/26/2016	Various	287.000	135,764		137,717	137,717						137,717		(1,953)	(1,953)			L
171232-10-1	CHUBB CORP		01/15/2016	Various	9,742.000	1,264,053		1,057,803	1,292,179	(234,376)			(234,376)		1,057,803		206,250	206,250	5,553		L
H1467J-10-4	CHUBB LTD	E	02/26/2016	Various	4,293.710	473,846		456,033							456,033		17,813	17,813			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	02/26/2016	CREDIT SUISSE	4,897.000	186,479		211,599	211,987	(5,041)			(5,041)	4,654	211,599	(2,038)	(23,083)	(25,121)			U
125509-10-9	CIGNA CORP		02/26/2016	CREDIT SUISSE	2,055.000	270,670		277,466	300,708	(23,242)			(23,242)		277,466		(6,796)	(6,796)			L
172908-10-5	CINTAS COR P COM		01/13/2016	Various	3,156.000	276,128		287,354	287,354						287,354		(11,225)	(11,225)			L
17275R-10-2	CISCO SYS INC		02/26/2016	Various	74,493.000	1,816,349		1,926,528	1,645,702	(44,450)			(44,450)		1,926,528		(110,179)	(110,179)	12,727		L
172967-42-4	CITIGROUP INC		03/09/2016	Various	32,653.000	1,286,265		1,466,117	902,468	(37,319)			(37,319)		1,466,117		(179,852)	(179,852)	872		L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	02/26/2016	CREDIT SUISSE	25,500.000	311,363		329,688	344,161	(14,431)			(14,431)	(42)	329,688	(897)	(17,428)	(18,326)			U
189054-10-9	CLOROX CO		02/26/2016	CREDIT SUISSE	1,669.000	213,317		184,992	211,679	(26,687)			(26,687)		184,992		28,325	28,325	1,285		L
Y16600-10-4	CLP HOLDINGS LTD	D	02/26/2016	CREDIT SUISSE	22,000.000	193,361		185,058	186,925	(1,845)			(1,845)	(23)	185,058	(504)	8,807	8,304			U
12572Q-10-5	CME GROUP INC.		02/26/2016	Various	1,974.000	181,861		178,844	178,844						178,844		3,016	3,016	5,725		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		02/26/2016	Various	9,087.000	438,203		430,859	447,444	(16,585)			(16,585)		430,859		7,344	7,344			L
191216-10-0	COCA COLA CO.		02/26/2016	Various	21,075.000	904,883		846,481	861,219	(56,933)			(56,933)		846,481		58,402	58,402			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/26/2016	Various	6,047.000	332,673		362,941	362,941						362,941		(30,268)	(30,268)			L
194162-10-3	COLGATE PALMOLIVE CO		02/26/2016	CREDIT SUISSE	6,988.000	461,819		443,458	465,541	(22,082)			(22,082)		443,458		18,361	18,361	2,655		L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		03/09/2016	GOLDMAN, SACHS & CO.	128,150.000	2,120,012		1,622,379	2,240,062	(617,683)			(617,683)		1,622,379		497,633	497,633	12,849		L
20030N-10-1	COMCAST CORP NEW CL A		02/26/2016	Various	15,471.000	911,621		873,029	873,029						873,029		38,592	38,592	3,868		L
200340-10-7	COMERICA INC		02/02/2016	Various	7,424.000	247,614		307,836	310,546	(2,710)			(2,710)		307,836		(60,223)	(60,223)	1,559		L
D172W1-27-9	COMMERZBANK AG	D	02/26/2016	CREDIT SUISSE	14,881.000	120,709		154,273	154,734	(934)			(934)	474	154,273	442	(34,006)	(33,565)			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	02/26/2016	CREDIT SUISSE	6,463.000	327,205		330,050	402,175	(73,477)			(73,477)	1,352	330,050	(6,282)	3,436	(2,845)	9,844		U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	02/26/2016	CREDIT SUISSE	3,726.000	237,828		268,376	268,376	(11,973)			(11,973)	11,973	268,376	(10,069)	(20,479)	(30,548)			U
SBLNN3-L4-1	COMPASS GROUP PLC	D	02/26/2016	CREDIT SUISSE	16,930.000	291,294		270,039	293,199	(39,777)			(39,777)	16,617	270,039	(24,970)	46,225	21,256	4,690		L
205887-10-2	CONAGRA INC		02/26/2016	CREDIT SUISSE	3,722.000	156,596		150,778	156,920	(6,141)			(6,141)		150,778		5,818	5,818	931		L
20605P-10-1	CONCHO RESOURCES INC		02/26/2016	Various	972.000	89,348		90,260	90,260						90,260		(912)	(912)			L
20825C-10-4	CONOCOPHILLIPS		02/26/2016	CREDIT SUISSE	6,984.000	239,914		326,083	326,083						326,083		(86,169)	(86,169)	402		L
209115-10-4	CONSOLIDATED EDISON INC		02/26/2016	CREDIT SUISSE	2,924.000	207,614		180,177	187,925	(7,749)			(7,749)		180,177		27,437	27,437	1,485		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		03/14/2016	GOLDMAN, SACHS & CO.	459.000	65,123		63,712	65,380	(1,668)			(1,668)		63,712		1,411	1,411	142		L
D16212-14-0	CONTINENTAL AG	D	02/26/2016	CREDIT SUISSE	939.000	187,377		199,255	229,049	(34,823)			(34,823)	5,029	199,255	(594)	(11,284)	(11,877)			U
219350-10-5	CORNING IN C COM		02/26/2016	CREDIT SUISSE	7,855.000	143,101		134,478	143,589	(9,112)			(9,112)		134,478		8,623	8,623	800		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)
22160K-10-5	COSTCO WHS L CORP NEW COM		03/14/2016	Various	3,739.000	554,723		539,567	532,789	(56,921)			(56,921)		539,567		15,156	15,156	561		L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	02/26/2016	CREDIT SUISSE	7,069.000	72,799		80,920	83,548	(4,463)			(4,463)	1,834	80,920	(1,276)	(6,845)	(8,120)			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	02/26/2016	CREDIT SUISSE	11,279.000	156,587		235,676	244,397	(17,254)			(17,254)	8,533	235,676	(7,018)	(72,071)	(79,089)			U
22576C-10-1	CRESCENT POINT ENERGY	C	02/26/2016	CREDIT SUISSE	5,099.000	60,989		58,075	59,172	(5,019)			(5,019)	3,922	58,075	(2,198)	5,112	2,914	936		U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	02/26/2016	CREDIT SUISSE	11,724.000	280,004		307,542	340,045	(39,941)			(39,941)	7,438	307,542	(7)	(27,531)	(27,538)			L
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/26/2016	CREDIT SUISSE	2,823.000	237,108		222,650	244,048	(21,398)			(21,398)		222,650		14,458	14,458			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	02/26/2016	CREDIT SUISSE	3,211.000	237,562		201,139	246,021	(45,609)			(45,609)	727	201,139	(5,181)	41,603	36,423			L
126408-10-3	CSX CORP		02/26/2016	CREDIT SUISSE	6,988.000	167,004		181,339	181,339						181,339		(14,335)	(14,335)	866		L
231021-10-6	CUMMINS IN C COM		02/26/2016	Various	1,252.000	122,504		110,189	110,189						110,189		12,316	12,316	912		L
126650-10-0	CVS HEALTH CORPORATION		02/26/2016	Various	18,620.000	1,736,651		1,783,029	1,537,335	(27,499)			(27,499)		1,783,029		(46,378)	(46,378)	5,370		L
SBD6GN-D6-5	CYBG CDI PLC	D	03/02/2016	Various	15,856.250	41,731		54,203							54,203	(6,311)	(6,162)	(12,472)			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	02/26/2016	CREDIT SUISSE	3,100.000	207,255		172,802	229,379	(51,314)			(51,314)	(5,263)	172,802	12,227	22,226	34,453			U
D1668R-12-3	DAIMLERCHRYSLER	D	02/26/2016	CREDIT SUISSE	6,180.000	411,743		447,363	520,820	(84,893)			(84,893)	11,435	447,363	6	(35,625)	(35,619)			U
J11718-11-1	DAIWA SECURITIES	D	02/26/2016	CREDIT SUISSE	19,000.000	113,257		117,637	117,638	2,699			2,699	(2,699)	117,637	9,017	(13,398)	(4,381)			U
235851-10-2	DANAHER CO RP COM		02/26/2016	Various	14,711.000	1,249,831		1,284,892	905,301	(46,354)			(46,354)		1,284,892		(35,062)	(35,062)	730		L
K22272-11-4	DANSKE BANK	D	02/26/2016	Various	10,076.000	273,821		271,635	271,635	(5,979)			(5,979)	5,979	271,635	(989)	3,176	2,187			U
237194-10-5	DARDEN RESTAURANTS INC		03/14/2016	GOLDMAN, SACHS & CO.	758.000	51,403		44,623	23,356	(2,046)			(2,046)		44,623		6,780	6,780	184		U
V27915-10-3	DBS GROUP HOLDINGS LTD	D	02/26/2016	CREDIT SUISSE	7,400.000	71,448		84,362	87,059	(5,940)			(5,940)	3,243	84,362	(2,330)	(10,583)	(12,913)			U
244199-10-5	DEERE & CO.		02/26/2016	Various	6,373.000	488,241		478,605	486,069	(7,464)			(7,464)		478,605		9,636	9,636	3,824		L
G27823-10-6	DELPHI AUTOMOTIVE PLC		02/26/2016	CREDIT SUISSE	2,367.000	153,083		178,401	202,923	(24,522)			(24,522)		178,401		(25,318)	(25,318)	542		L
247361-70-2	DELTA AIR LINES, INC.		01/13/2016	Various	2,963.000	137,228		145,045							145,045		(7,818)	(7,818)			L
J12075-10-7	DENSO CORP	D	02/26/2016	CREDIT SUISSE	5,800.000	222,153		243,884	280,514	(30,193)			(30,193)	(6,436)	243,884	17,219	(38,950)	(21,732)			U
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	02/26/2016	CREDIT SUISSE	10,497.000	172,435		256,850	256,850	(5,639)			(5,639)	5,639	256,850	(1,588)	(82,827)	(84,415)			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	02/26/2016	CREDIT SUISSE	1,861.000	159,027		160,018	164,538	(8,133)			(8,133)	3,612	160,018	(2,522)	1,532	(991)			U
D19225-10-7	DEUTSCHE POST AG COM STK	D	02/26/2016	CREDIT SUISSE	6,338.000	150,321		175,278	178,699	(7,345)			(7,345)	3,923	175,278	(2,034)	(22,923)	(24,957)			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	02/26/2016	CREDIT SUISSE	20,959.000	340,537		371,637	379,994	(16,700)			(16,700)	8,343	371,637	(1,235)	(29,865)	(31,100)			U
25179M-10-3	DEVON ENERGY CORP.		02/26/2016	Various	3,319.000	72,372		106,208	106,208						106,208		(33,836)	(33,836)			L
254709-10-8	DISCOVER FINL SVCS		02/26/2016	Various	11,291.000	546,540		598,093	605,423	(7,330)			(7,330)		598,093		(51,554)	(51,554)	1,740		L
25470M-10-9	DISH NETWORK CORP		02/26/2016	Various	1,597.000	74,569		91,316	91,316						91,316		(16,748)	(16,748)			L
254687-10-6	DISNEY WALT CO		03/22/2016	Various	81,232.000	7,774,046		8,079,886	7,665,166	(364,581)			(364,581)		8,079,886		(305,840)	(305,840)	43,965		L
R1812S-10-5	DNB ASA	D	02/08/2016	Various	10,047.000	113,096		124,632	124,632	(10,821)			(10,821)	10,821	124,632	(6,803)	(4,732)	(11,536)			U
256677-10-5	DOLLAR GENERAL CORP		02/26/2016	Various	3,071.000	224,051		220,713	220,713						220,713		3,339	3,339	676		L
256746-10-8	DOLLAR TREE INC		03/14/2016	BANK OF AMERICA/MERRILL LYNCH	255.000	20,665		20,846							20,846		(181)	(181)			L
25746U-10-9	DOMINION RES INC VA		02/26/2016	Various	4,439.000	308,879		300,254	300,254						300,254		8,625	8,625			L
260003-10-8	DOVER CORP COM		02/26/2016	CREDIT SUISSE	2,022.000	122,805		115,618	123,969	(8,351)			(8,351)		115,618		7,187	7,187	632		L
260543-10-3	DOW CHEM CO		02/26/2016	CREDIT SUISSE	7,623.000	357,921		323,215	392,432	(69,217)			(69,217)		323,215		34,706	34,706	3,507		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/26/2016	Various	11,196.000	1,015,185		987,408	624,254	(43,750)			(43,750)		987,408		27,777	27,777	1,154		L
233331-10-7	DTE ENERGY CO		02/26/2016	Various	2,583.000	218,433		202,394	207,131	(4,737)			(4,737)		202,394		16,039	16,039	1,886		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		02/26/2016	CREDIT SUISSE	5,401.000	320,813		260,328	359,707	(99,378)			(99,378)		260,328		60,485	60,485	767		L
26441C-20-4	DUKE ENERGY HLDG CORP		02/26/2016	Various	5,581.000	437,602		397,529	382,936	(799)			(799)		397,529		40,073	40,073	735		L
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		01/27/2016	DISTRIBUTION	0.000	1,231											1,231	1,231			U
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)		01/27/2016	DISTRIBUTION	0.000	3,921											3,921	3,921			U
269246-40-1	E TRADE FINANCIAL CORP		02/02/2016	Various	7,298.000	165,022		204,235	216,313	(12,078)			(12,078)		204,235		(39,212)	(39,212)			L
D24914-13-3	E.ON AG CMN STK	D	02/26/2016	CREDIT SUISSE	8,694.000	80,854		74,503	84,347	(11,696)			(11,696)	1,852	74,503	(1,174)	7,526	6,352			U
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	02/26/2016	CREDIT SUISSE	4,527.000	267,292		267,368	304,896	(44,222)			(44,222)	6,694	267,368	(773)	697	(76)			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	02/26/2016	CREDIT SUISSE	3,100.000	278,694		260,264	295,066	(27,996)			(27,996)	(6,807)	260,264	20,005	(1,575)	18,431			U
G29183-10-3	EATON CORP PLC	E	02/26/2016	CREDIT SUISSE	2,802.000	158,709		143,743	145,816	(2,073)			(2,073)		143,743		14,967	14,967			L
278642-10-3	EBAY INC		02/26/2016	CREDIT SUISSE	6,207.000	147,349		151,699	170,568	(18,869)			(18,869)		151,699		(4,350)	(4,350)			L
278865-10-0	ECOLAB INC		02/26/2016	Various	9,059.000	935,930		981,076	626,802	(17,365)			(17,365)		981,076		(45,146)	(45,146)	723		L
281020-10-7	EDISON INTL		02/26/2016	CREDIT SUISSE	3,002.000	198,365		176,908	177,748	(841)			(841)		176,908		21,457	21,457	1,441		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/14/2016	Various	5,181.000	452,965		380,520	379,104	(31,937)			(31,937)		380,520		72,445	72,445			L
532457-10-8	ELI LILLY & CO		03/02/2016	Various	25,565.000	1,896,912		2,140,349	1,742,750	(3,559)			(3,559)		2,140,349		(243,437)	(243,437)	7,757		L
268648-10-2	EMC CORP		02/26/2016	Various	22,771.000	566,579		565,247	584,759	(19,512)			(19,512)		565,247		1,332	1,332	2,619		L
291011-10-4	EMERSON ELEC CO		02/26/2016	CREDIT SUISSE	4,050.000	195,349		178,889	193,712	(14,823)			(14,823)		178,889		16,460	16,460	979		L
29250N-10-5	ENBRIDGE INC	C	02/26/2016	Various	7,030.000	236,411		232,798	232,798	(15,443)			(15,443)	15,442	232,798	(13,786)	17,399	3,613	656		U
292505-10-4	ENCANA CORP COM NPV	C	02/26/2016	CREDIT SUISSE	7,101.000	27,892		35,937	35,937	(2,382)			(2,382)	2,382	35,937	(1,360)	(6,685)	(8,045)			U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	02/26/2016	CREDIT SUISSE	66,002.000	260,565		279,049	279,049	(6,127)			(6,127)	6,127	279,049	(1,033)	(17,451)	(18,484)			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					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)
T3643A-14-5	ENI SPA	D	02/26/2016	CREDIT SUISSE	19,440.000	267,623		291,424	291,424	(6,398)			(6,398)	6,398	291,424	(2,985)	(20,816)	(23,801)			U
29364G-10-3	ENTERGY CORP		02/26/2016	CREDIT SUISSE	2,123.000	152,288		138,207	145,128	(6,921)			(6,921)		138,207		14,081	14,081	1,805		L
26875P-10-1	EOG RESOUR CES INC COM		02/26/2016	CREDIT SUISSE	3,849.000	262,350		272,471	272,471						272,471		(10,121)	(10,121)	645		L
26884L-10-9	EQT CORPORATION		02/26/2016	Various	2,221.000	130,706		115,781	115,781						115,781		14,925	14,925	20		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		02/26/2016	CREDIT SUISSE	2,322.000	173,087		174,266	189,452	(15,186)			(15,186)		174,266		(1,179)	(1,179)	1,283		L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	02/26/2016	Various	16,777.000	145,831		163,778	163,778	1,229			1,229	(1,229)	163,778	(65)	(17,881)	(17,947)			L
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	02/26/2016	CREDIT SUISSE	1,497.000	177,890		181,975	187,093	(9,226)			(9,226)	4,108	181,975	(2,259)	(1,826)	(4,085)			U
518439-10-4	ESTEE LAUDER COS.		02/26/2016	Various	11,241.000	1,005,032		953,896	574,151	(16,796)			(16,796)		953,896		51,137	51,137	381		L
30040W-10-8	EVERSOURCE ENERGY		02/26/2016	CREDIT SUISSE	3,645.000	199,610		174,486	186,150	(11,664)			(11,664)		174,486		25,124	25,124			L
30161N-10-1	EXELON CORP COM		02/26/2016	Various	6,395.000	205,269		177,589	177,589						177,589		27,680	27,680	802		L
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	02/26/2016	CREDIT SUISSE	8,910.000	144,720		142,792	157,721	(23,858)			(23,858)	8,930	142,792	(15,683)	17,611	1,928	1,087		L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/21/2016	Various	10,732.000	787,915		890,325	938,084	(47,759)			(47,759)		890,325		(102,410)	(102,410)			L
30231G-10-2	EXXON MOBIL CORP		02/26/2016	Various	46,112.000	3,773,478		3,483,074	1,910,087	(88,214)			(88,214)		3,483,074		290,404	290,404	23,292		L
315616-10-2	F5 NETWORKS INC		01/06/2016	Various	3,611.000	344,668		350,123	350,123						350,123		(5,454)	(5,454)			L
30303M-10-2	FACEBOOK INC		02/26/2016	Various	15,953.000	1,628,671		1,541,310	1,218,870	(171,895)			(171,895)		1,541,310		87,361	87,361			L
J13440-10-2	FANUC LTD JPY50	D	02/26/2016	CREDIT SUISSE	1,700.000	243,491		259,972	297,901	(31,094)			(31,094)	(6,835)	259,972	17,915	(34,396)	(16,481)			U
J1346E-10-0	FAST RETAILING CO	D	02/26/2016	CREDIT SUISSE	700.000	207,027		248,123	248,123	5,693			5,693	(5,693)	248,123	17,292	(58,388)	(41,096)			U
31428X-10-6	FEDEX CORP		02/26/2016	Various	2,148.000	286,733		304,195	285,465	(9,599)			(9,599)		304,195		(17,462)	(17,462)	479		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/26/2016	CREDIT SUISSE	3,058.000	181,898		185,315	185,315						185,315		(3,417)	(3,417)			L
316773-10-0	FIFTH THIRD BANCORP		02/26/2016	Various	21,855.000	386,861		422,704	439,286	(16,582)			(16,582)		422,704		(35,843)	(35,843)	2,841		L
337932-10-7	FIRSTENERGY CORP		02/26/2016	CREDIT SUISSE	3,408.000	111,828		106,704	108,136	(1,431)			(1,431)		106,704		5,123	5,123	1,227		L
337738-10-8	FISERV INC COM		02/26/2016	CREDIT SUISSE	2,706.000	265,112		230,172	247,491	(17,318)			(17,318)		230,172		34,940	34,940			U
30249U-10-1	FMC TECHNLOGIES INC		02/08/2016	Various	4,276.000	100,972		124,047	124,047						124,047		(23,075)	(23,075)			L
345370-86-0	FORD MTR C O DEL COM PAR U		02/26/2016	CREDIT SUISSE	25,501.000	298,342		346,049	359,309	(13,261)			(13,261)		346,049		(47,707)	(47,707)	10,200		L
X2978Z-11-8	FORTUM OYJ EUR3.40	D	02/26/2016	CREDIT SUISSE	3,819.000	51,233		56,399	57,748	(2,617)			(2,617)	1,268	56,399	(223)	(4,942)	(5,165)			U
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/14/2016	CITIGROUP GLOBAL MARKETS	775.000	40,213		35,192	22,200	(4,581)			(4,581)		35,192		5,021	5,021	124		L
F6866T-10-0	FRANCE TELECOM	D	02/26/2016	CREDIT SUISSE	14,189.000	238,338		214,136	238,678	(29,782)			(29,782)	5,240	214,136	(745)	24,947	24,202			U
354613-10-1	FRANKLIN RES INC		02/26/2016	CREDIT SUISSE	1,930.000	69,756		71,063	71,063						71,063		(1,306)	(1,306)	347		L
35671D-85-7	FREEPORT MCMORAN INC		02/08/2016	CREDIT SUISSE	7,599.000	40,000		51,445	51,445						51,445		(11,445)	(11,445)			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	02/26/2016	CREDIT SUISSE	2,533.000	211,313		197,413	213,882	(21,164)			(21,164)	4,696	197,413	(1,357)	15,257	13,900			U
D27348-12-3	FRESENIUS SE & CO KGAA	D	02/26/2016	CREDIT SUISSE	7,123.000	440,469		480,299	510,457	(39,610)			(39,610)	9,451	480,299	764	(40,594)	(39,830)			U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	02/26/2016	CREDIT SUISSE	8,100.000	320,245		296,558	342,059	(37,636)			(37,636)	(7,865)	296,558	20,392	3,295	23,687			U
J14406-13-6	FUJI HEAVY INDUSTRIES	D	02/26/2016	CREDIT SUISSE	6,300.000	220,493		225,299	263,270	(31,892)			(31,892)	(6,080)	225,299	15,738	(20,544)	(4,806)			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	02/26/2016	CREDIT SUISSE	21,000.000	70,558		53,380	66,250	(12,862)			(12,862)	(8)	53,380	(145)	17,323	17,178			U
F42768-10-5	GDF SUEZ CMN STK	D	02/08/2016	CREDIT SUISSE	7,664.000	118,761		123,533	135,912	(15,363)			(15,363)	2,984	123,533	512	(5,284)	(4,772)			U
369550-10-8	GENERAL DYNAMICS CORP		02/26/2016	Various	4,446.000	593,156		610,703	610,703						610,703		(17,547)	(17,547)	2,035		L
369604-10-3	GENERAL EL EC CO COM		02/26/2016	CREDIT SUISSE	57,636.000	1,653,049		1,453,580	1,795,361	(341,781)			(341,781)		1,453,580		199,469	199,469	13,256		L
370023-10-3	GENERAL GROWTH PROPERTIES		02/26/2016	CREDIT SUISSE	6,706.000	181,201		174,155	182,470	(8,315)			(8,315)		174,155		7,047	7,047	1,274		L
370334-10-4	GENERAL MLS INC		02/26/2016	CREDIT SUISSE	4,889.000	283,450		274,420	281,900	(7,480)			(7,480)		274,420		9,030	9,030	2,151		L
37045V-10-0	GENERAL MOTORS CO		02/26/2016	CREDIT SUISSE	8,730.000	252,196		262,075	296,907	(34,833)			(34,833)		262,075		(9,878)	(9,878)			L
372460-10-5	GENUINE PARTS CO		02/26/2016	CREDIT SUISSE	1,589.000	144,999		131,712	136,479	(4,767)			(4,767)		131,712		13,287	13,287	977		L
375558-10-3	GILEAD SCIENCES INC		02/26/2016	Various	12,429.000	1,104,098		1,229,572	1,257,691	(28,119)			(28,119)		1,229,572		(125,473)	(125,473)			L
H3238Q-10-2	GIVAUDAN SA REG	D	03/28/2016	Various	100.000	219,839		194,028	182,118	(28,028)			(28,028)	8,125	194,028	(6,537)	32,348	25,811			U
G3910J-11-2	GLAXOSMITHKLINE PLC	D	02/26/2016	CREDIT SUISSE	28,640.000	560,348		549,222	579,578	(63,171)			(63,171)	32,815	549,222	(50,127)	61,254	11,126	7,833		L
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	02/26/2016	CREDIT SUISSE	110,063.000	174,076		143,560	77,834	(4,836)			(4,836)	4,407	140,027	(7,458)	41,506	34,048			L
S26763-02-9	GOLDCORP INC	C	02/26/2016	CREDIT SUISSE	12,100.000	171,538		139,284	139,284	(9,232)			(9,232)	9,232	139,284	(6,943)	39,198	32,254	330		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/08/2016	Various	5,185.000	822,507		912,488	934,493	(22,004)			(22,004)		912,488		(89,981)	(89,981)			L
384802-10-4	GRAINGER W W INC		02/26/2016	CREDIT SUISSE	566.000	123,354		114,666	114,666						114,666		8,688	8,688	662		L
39138C-10-6	GREAT-WEST LIFECO INC	C	02/08/2016	CREDIT SUISSE	3,179.000	77,057		75,806	79,023	(8,455)			(8,455)	5,238	75,806	(5,109)	6,360	1,251			U
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	02/26/2016	CREDIT SUISSE	1,895.000	144,586		142,592	162,275	(23,245)			(23,245)	3,563	142,592	(2,248)	4,242	1,994			U
F12033-13-4	GROUPE DANONE	D	02/26/2016	CREDIT SUISSE	4,444.000	303,101		279,878	300,658	(27,381)			(27,381)	6,601	279,878	(1,453)	24,676	23,223			L
406216-10-1	HALLIBURTON CO		02/26/2016	CREDIT SUISSE	5,423.000	173,529		184,599	184,599						184,599		(11,070)	(11,070)			U
40650V-10-0	HALYARD HEALTH INC		02/08/2016	CREDIT SUISSE	2,317.000	56,682		66,147	77,411	(11,264)			(11,264)		66,147		(9,465)	(9,465)			L
Y30327-10-3	HANG SENG BANK	D	02/26/2016	CREDIT SUISSE	6,600.000	111,912		118,544	125,610	(7,051)			(7,051)	(15)	118,544	(323)	(6,309)	(6,632)			U
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/26/2016	Various	9,801.000	412,782		425,951	425,951						425,951		(13,170)	(13,170)	1,510		L
40412C-10-1	HCA HOLDINGS INC		02/26/2016	CREDIT SUISSE	2,336.000	160,545		157,984	157,984						157,984		2,561	2,561			L
40414L-10-9	HCP INC		02/26/2016	CREDIT SUISSE	3,418.000	102,175		127,321	130,704	(3,384)			(3,384)		127,321		(25,145)	(25,145)	1,965		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)
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	02/26/2016	CREDIT SUISSE	2,310.000	75,426		82,776	82,776	609			609	(609)	82,776	(534)	(6,816)	(7,350)			U
F48051-10-0	HERMES INTERNATIONAL	D	02/26/2016	CREDIT SUISSE	60.000	20,730		20,319	20,319	(446)			(446)	446	20,319	(320)	731	411	84		L
427866-10-8	HERSHEY COMPANY		02/26/2016	CREDIT SUISSE	2,215.000	200,367		197,733	197,733						197,733		2,634	2,634	968		L
42809H-10-7	HESS CORP		02/26/2016	Various	2,153.000	89,814		104,377	104,377						104,377		(14,563)	(14,563)			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		02/26/2016	CREDIT SUISSE	8,271.000	111,110		115,653	125,719	(10,067)			(10,067)		115,653		(4,542)	(4,542)	455		L
J20454-12-0	HITACHI	D	02/26/2016	CREDIT SUISSE	43,000.000	183,265		215,745	247,180	(25,741)			(25,741)	(5,694)	215,745	14,802	(47,283)	(32,480)			U
H36940-13-0	HOLCIM	D	02/26/2016	Various	2,624.000	103,347		131,855	131,855	(5,632)			(5,632)	5,632	131,855	(5,086)	(23,422)	(28,508)			U
437076-10-2	HOME DEPOT INC		03/14/2016	Various	18,975.000	2,307,795		2,292,331	2,066,142	(172,035)			(172,035)		2,292,331		15,464	15,464	388		L
J22302-11-1	HONDA MOTOR CO., LTD.	D	02/26/2016	CREDIT SUISSE	10,900.000	281,001		322,090	354,287	(24,025)			(24,025)	(8,172)	322,090	24,945	(66,034)	(41,089)	1,894		U
438516-10-6	HONEYWELL INTERNATIONAL INC		02/26/2016	Various	5,249.000	534,508		497,360	502,418	(43,077)			(43,077)		497,360		37,148	37,148	525		L
Y33370-10-0	HONG KONG AND CHINA GAS	D	02/26/2016	CREDIT SUISSE	78,000.000	139,705		146,136	152,978	(6,823)			(6,823)	(19)	146,136	(398)	(6,033)	(6,431)			U
440452-10-0	HORMEL FOODS CORP		02/26/2016	CREDIT SUISSE	5,120.000	219,971		146,995	202,445	(55,450)			(55,450)		146,995		72,976	72,976	1,354		L
44107P-10-4	HOST HOTELS & RESORTS INC		02/26/2016	CREDIT SUISSE	9,218.000	135,531		141,404	141,404						141,404		(5,873)	(5,873)	1,844		L
431288-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		03/10/2016	DISTRIBUTION	0.000	12,265											12,265	12,265			U
J22848-10-5	HOYA CORPORATION	D	02/26/2016	CREDIT SUISSE	7,800.000	282,780		254,193	322,971	(61,352)			(61,352)	(7,426)	254,193	17,513	11,074	28,587			U
40434L-10-5	HP INC		02/26/2016	CREDIT SUISSE	8,271.000	87,952		96,168	97,929	(1,761)			(1,761)		96,168		(8,216)	(8,216)	1,026		L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	02/26/2016	CREDIT SUISSE	101,982.000	652,326		770,378	805,969	(81,224)			(81,224)	45,633	770,378	(73,098)	(44,954)	(118,052)			L
444859-10-2	HUMANA INC COM		03/14/2016	Various	1,493.000	256,421		265,349	266,515	(1,166)			(1,166)		265,349		(8,929)	(8,929)	433		L
E6165F-16-6	IBERDROLA	D	02/26/2016	Various	31,035.520	226,931		224,115	214,732	(19,108)	(542)		(19,650)	4,714	224,115	(3,112)	5,928	2,816			U
452308-10-9	ILLINOIS TOOL WKS INC		02/26/2016	Various	6,202.000	559,899		536,232	537,173	(33,593)			(33,593)		536,232		23,667	23,667	3,188		L
452327-10-9	ILLUMINA INC		02/26/2016	CREDIT SUISSE	921.000	138,426		161,930	176,781	(14,851)			(14,851)		161,930		(23,504)	(23,504)			L
453038-40-8	IMPERIAL OIL LTD	C	02/26/2016	CREDIT SUISSE	2,868.000	89,667		90,445	93,074	(8,799)			(8,799)	6,169	90,445	(5,282)	4,505	(778)	245		U
E6282J-12-5	INDITEX SA	D	02/26/2016	CREDIT SUISSE	7,406.000	230,020		247,430	254,950	(13,118)			(13,118)	5,598	247,430	(3,004)	(14,406)	(17,410)			U
G4766E-10-8	INDIVIOR PLC	D	02/26/2016	CREDIT SUISSE	65,914.000	147,393		182,449	182,449	(9,599)			(9,599)	9,599	182,449	(18,404)	(16,652)	(35,056)			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	02/26/2016	Various	28,513.000	318,477		385,622	385,622	(8,467)	5,687	5,687	(8,467)	8,466	385,622	117	(67,262)	(67,145)			U
G47791-10-1	INGERSOLL-RAND PLC	E	02/26/2016	CREDIT SUISSE	2,867.000	162,108		145,558	158,516	(12,959)			(12,959)		145,558		16,551	16,551			L
J2467E-10-1	INPEX CORP	D	02/26/2016	CREDIT SUISSE	12,800.000	104,707		113,663	126,143	(9,579)			(9,579)	(2,902)	113,663	8,236	(17,191)	(8,955)			U
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	02/26/2016	CREDIT SUISSE	23,337.000	90,884		79,320	94,402	(15,361)			(15,361)	279	79,320	(1,478)	13,042	11,564			U
458140-10-0	INTEL CORP		02/26/2016	Various	42,146.000	1,284,813		1,275,311	1,451,930	(176,619)			(176,619)		1,275,311		9,502	9,502	7,482		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/26/2016	CREDIT SUISSE	886.000	212,246		200,679	227,046	(26,367)			(26,367)		200,679		11,567	11,567			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/26/2016	Various	6,022.000	774,801		824,656	793,242						824,656		(49,855)	(49,855)	7,829		L
460146-10-3	INTERNATIONAL PAPER CO		02/26/2016	CREDIT SUISSE	3,348.000	117,961		126,220	126,220						126,220		(8,259)	(8,259)	1,473		L
T55067-10-1	INTESA SANPAOLO EURO.52	D	02/26/2016	CREDIT SUISSE	115,586.000	295,008		387,733	387,732	(8,512)			(8,512)	8,513	387,733	(3,142)	(89,582)	(92,724)			U
461202-10-3	INTUIT INC.		02/26/2016	CREDIT SUISSE	2,803.000	262,047		248,766	270,490	(21,723)			(21,723)		248,766		13,281	13,281	841		L
46120E-60-2	INTUITIVE SURGICAL INC		02/26/2016	CREDIT SUISSE	214.000	121,435		98,350	116,878	(18,528)			(18,528)		98,350		23,085	23,085			L
G491BT-10-8	INVESCO LTD		02/26/2016	CREDIT SUISSE	3,189.000	86,401		99,592	106,768	(7,175)			(7,175)		99,592		(13,192)	(13,192)	861		L
W48102-12-8	INVESTOR B	D	02/26/2016	CREDIT SUISSE	3,765.000	117,424		128,881	139,603	(9,695)			(9,695)	(1,027)	128,881	33	(11,489)	(11,457)			U
J2501P-10-4	ITOCHU CORP JPY50	D	02/26/2016	CREDIT SUISSE	20,800.000	248,983		218,394	249,334	(25,205)			(25,205)	(5,735)	218,394	15,178	15,411	30,589			U
G4984A-11-0	ITV PLC ORD GBP0.10	D	02/26/2016	CREDIT SUISSE	34,328.000	119,887		127,916	139,949	(19,956)			(19,956)	7,924	127,916	(14,050)	6,020	(8,029)			U
471109-10-8	JARDEN CORP		01/28/2016	GOLDMAN, SACHS & CO.	11,926.000	614,728		604,500	545,610	(59,006)			(59,006)		604,500		10,228	10,228			L
478160-10-4	JOHNSON & JOHNSON		02/26/2016	Various	16,510.000	1,710,850		1,542,017	1,653,381	(150,820)			(150,820)		1,542,017		168,834	168,834	5,487		L
478366-10-7	JOHNSON CONTROLS INC		02/26/2016	Various	3,999.000	145,085		157,921	157,921						157,921		(12,836)	(12,836)	1,160		L
46625H-10-0	JP MORGAN CHASE & CO		03/08/2016	Various	63,693.000	3,788,933		3,904,431	2,526,968	(110,093)			(110,093)		3,904,431		(115,497)	(115,497)	16,839		L
48203R-10-4	JUNIPER NETWORKS INC		01/13/2016	Various	11,523.000	307,380		318,035	318,035						318,035		(10,655)	(10,655)			U
J30642-16-9	KAO CORP	D	02/26/2016	CREDIT SUISSE	7,100.000	374,746		320,305	369,180	(40,384)			(40,384)	(8,491)	320,305	22,460	31,981	54,441	2,370		U
B5337G-16-2	KBC GROUP NV	D	02/26/2016	Various	3,012.000	159,069		188,693	188,693	(4,122)	67	67	(4,122)	4,122	188,693	(2,159)	(27,464)	(29,623)			U
J31843-10-5	KDDI CORP JPY5000	D	02/26/2016	CREDIT SUISSE	11,700.000	296,606		260,543	306,761	(39,159)			(39,159)	(7,059)	260,543	20,085	15,978	36,064			U
487836-10-8	KELLOGG CO.		02/26/2016	CREDIT SUISSE	2,912.000	213,864		188,348	210,450	(22,102)			(22,102)		188,348		25,516	25,516	1,456		L
Y4722Z-12-0	KEPPEL CORP	D	02/26/2016	Various	17,700.000	64,888		81,223	81,223	(3,025)			(3,025)	3,025	81,223	(2,243)	(14,092)	(16,335)			U
F5433L-10-3	KERING SA	D	02/26/2016	CREDIT SUISSE	734.000	128,211		119,622	125,941	(9,084)			(9,084)	2,765	119,622	(1,266)	9,856	8,590	1,014		U
G52416-10-7	KERRY A	D	02/26/2016	CREDIT SUISSE	1,606.000	139,446		120,203	133,130	(15,850)			(15,850)	2,923	120,203	(1,895)	21,137	19,242			U
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/03/2016	Various	6,370.000	584,937		332,132	573,173	(241,041)			(241,041)		332,132		252,806	252,806	2,070		L
493267-10-8	KEYCORP NEW COM		01/13/2016	Various	13,629.000	170,050		177,509	179,767	(2,257)			(2,257)		177,509		(7,460)	(7,460)			L
J32491-10-2	KEYENCE CORP JPY50	D	02/26/2016	CREDIT SUISSE	600.000	304,554		266,522	334,577	(60,379)			(60,379)	(7,677)	266,522	18,770	19,262	38,032			U
49338L-10-3	KEYSIGHT TECHNOLOGIES		02/08/2016	Various	3,546.000	75,791		100,458	100,458						100,458		(24,667)	(24,667)			L
494368-10-3	KIMBERLY-CLARK CORP		02/26/2016	Various	3,150.000	410,355		345,671	400,995	(55,324)			(55,324)		345,671		64,685	64,685	2,636		L
49456B-10-1	KINDER MORGAN INC DEL		02/26/2016	CREDIT SUISSE	6,572.000	109,887		98,054	98,054						98,054		11,832	11,832	822		L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	02/26/2016	CREDIT SUISSE	22,449.000	104,596		109,024	109,024	(6,173)			(6,173)	6,173	109,024	(11,974)	7,547	(4,427)			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					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)
482480-10-0	KLA TENCOR CORP		02/26/2016	CREDIT SUISSE	2,852.000	189,030		142,600	197,786	(55,186)			(55,186)		142,600		46,430	46,430	831		L
500255-10-4	KOHLS CORP		02/26/2016	CREDIT SUISSE	2,852.000	127,428		132,076	135,841	(3,765)			(3,765)		132,076		(4,649)	(4,649)			L
J35759-12-5	KOMATSU LTD NPV	D	02/26/2016	CREDIT SUISSE	9,500.000	146,748		139,012	157,313	(14,679)			(14,679)	(3,622)	139,012	10,013	(2,277)	7,736			U
X4551T-10-5	KONE B	D	02/26/2016	CREDIT SUISSE	4,445.000	196,228		168,699	189,136	(24,590)			(24,590)	4,153	168,699	41	27,488	27,529			U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	02/26/2016	CREDIT SUISSE	8,489.000	184,869		164,974	179,591	(18,559)			(18,559)	3,943	164,974	(1,950)	21,844	19,894			U
500754-10-6	KRAFT HEINZ ORD		02/26/2016	CREDIT SUISSE	6,176.000	446,654		435,902	449,366	(13,464)			(13,464)		435,902		10,752	10,752	3,551		L
501044-10-1	KROGER CO		02/26/2016	Various	10,458.000	395,682		377,625	413,322	(56,915)			(56,915)		377,625		18,057	18,057	455		L
J36662-13-8	KUBOTA CORP	D	02/26/2016	CREDIT SUISSE	12,000.000	158,670		163,871	188,337	(20,145)			(20,145)	(4,321)	163,871	11,962	(17,163)	(5,201)	1,335		U
J37479-11-0	KYOCERA CORP JPY50	D	02/26/2016	CREDIT SUISSE	5,400.000	223,998		246,182	253,806	(1,782)			(1,782)	(5,842)	246,182	17,146	(39,330)	(22,184)			U
501797-10-4	L BRANDS INC		02/26/2016	CREDIT SUISSE	2,567.000	212,598		208,055	245,970	(37,915)			(37,915)		208,055		4,542	4,542	3,505		L
502424-10-4	L-3 COMMUNICATIONS		01/13/2016	Various	2,310.000	267,905		264,777	276,068	(11,291)			(11,291)		264,777		3,128	3,128			L
H4768E-10-5	LAFARGEHOLCIM LTD LTD	D	09/08/2015	EXCHANGE	5,822.000	414,033		416,654	295,478	116,031			116,031	5,145	416,654	(2,621)		(2,621)			U
F01764-10-3	L'AIR LIQUIDE S.A.	D	02/26/2016	CREDIT SUISSE	2,690.000	278,602		302,881	302,881	(6,650)			(6,650)	6,650	302,881	(731)	(23,547)	(24,278)			U
G5375M-11-8	LAND SECURITIES GROUP	D	02/26/2016	CREDIT SUISSE	9,454.000	131,806		164,006	164,006	(9,286)			(9,286)	9,286	164,006	(18,013)	(14,186)	(32,200)	1,122		U
517834-10-7	LAS VEGAS SANDS CORP		02/26/2016	CREDIT SUISSE	3,333.000	142,247		126,554	146,119	(19,565)			(19,565)		126,554		15,693	15,693			L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	02/26/2016	CREDIT SUISSE	40,877.000	128,086		147,428	161,346	(23,053)			(23,053)	9,135	147,428	(16,193)	(3,149)	(19,342)			L
524901-10-5	LEGG MASON INC COM		03/01/2016	Various	7,559.000	259,111		296,540	296,540						296,540		(37,428)	(37,428)	2,035		L
F56196-18-5	LEGRAND	D	02/26/2016	CREDIT SUISSE	2,843.000	140,336		150,535	161,212	(14,217)			(14,217)	3,539	150,535	(2,373)	(7,826)	(10,199)			U
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	02/26/2016	Various	6,544.000	217,527		266,799	266,799						266,799		(49,272)	(49,272)			L
534187-10-9	LINCOLN NA TL CORP IN COM		02/02/2016	Various	2,390.000	89,571		116,775	120,121	(3,346)			(3,346)		116,775		(27,205)	(27,205)	598		L
D50348-10-7	LINDE AG	D	02/26/2016	Various	1,227.000	170,169		178,474	178,474	(3,904)			(3,904)	3,904	178,474	(2,145)	(6,160)	(8,305)			U
Y5281M-11-1	LINK REIT	D	02/26/2016	CREDIT SUISSE	34,500.000	193,227		189,192	206,551	(17,333)			(17,333)	(25)	189,192	(515)	4,549	4,034			U
53578A-10-8	LINKEDIN CORP		02/26/2016	CREDIT SUISSE	1,185.000	135,578		227,017	266,720	(39,703)			(39,703)		227,017		(91,439)	(91,439)			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	02/26/2016	CREDIT SUISSE	432,104.000	376,726		465,367	465,367	(26,349)			(26,349)	26,348	465,367	(37,807)	(50,834)	(88,641)			U
539481-10-1	LOBLAW COS LTD COM	C	02/26/2016	Various	3,048.000	144,293		143,371	143,371	(9,511)			(9,511)	9,511	143,371	(8,040)	8,962	923			U
539830-10-9	LOCKHEED MARTIN CORP		02/26/2016	Various	2,635.000	565,976		535,664	449,066	(34,619)			(34,619)		535,664		30,312	30,312	573		L
F58149-13-3	L'OREAL CMN STK	D	02/26/2016	CREDIT SUISSE	1,358.000	228,932		229,098	229,098	(5,030)			(5,030)	5,030	229,098	(646)	480	(166)			U
548661-10-7	LOWES COS INC USD0.50		03/14/2016	Various	12,697.000	868,257		884,161	923,506	(76,858)			(76,858)		884,161		(15,904)	(15,904)	2,038		L
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	02/26/2016	CREDIT SUISSE	1,928.000	324,866		303,477	303,477	(6,663)			(6,663)	6,663	303,477	(710)	22,100	21,389			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/26/2016	Various	5,612.000	447,962		477,289	487,683	(10,393)			(10,393)		477,289		(29,327)	(29,327)	867		L
55261F-10-4	M & T BANK CORP		02/02/2016	Various	1,652.000	174,212		200,189	200,189						200,189		(25,977)	(25,977)			L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	02/26/2016	CREDIT SUISSE	2,772.000	125,529		149,229	166,928	(18,194)			(18,194)	495	149,229	(3,565)	(20,134)	(23,700)			U
55616P-10-4	MACYS INC		02/26/2016	Various	3,802.000	155,743		132,994	132,994						132,994		22,749	22,749	1,369		L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	02/26/2016	CREDIT SUISSE	4,348.000	146,456		175,660	175,660	(11,643)			(11,643)	11,643	175,660	(10,057)	(19,148)	(29,205)			U
56501R-10-6	MANULIFE FINANCIAL CORP	C	02/26/2016	CREDIT SUISSE	14,492.000	189,479		216,373	216,373	(14,342)			(14,342)	14,342	216,373	(13,712)	(13,182)	(26,894)	238		U
565849-10-6	MARATHON OIL CORP		02/08/2016	Various	7,015.000	54,814		88,319	88,319						88,319		(33,505)	(33,505)			L
56585A-10-2	MARATHON PETROLEUM CORP		02/26/2016	CREDIT SUISSE	3,433.000	114,369		159,051	177,967	(18,916)			(18,916)		159,051		(44,682)	(44,682)	816		L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	02/26/2016	CREDIT SUISSE	17,173.000	100,505		114,508	114,508	(6,483)			(6,483)	6,483	114,508	(12,577)	(1,426)	(14,003)	1,698		U
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/26/2016	Various	5,958.000	388,189		399,424	399,424						399,424		(11,235)	(11,235)	550		U
571748-10-2	MARSH + MCLENNAN COS INC		02/26/2016	CREDIT SUISSE	2,937.000	168,856		153,370	162,857	(9,487)			(9,487)		153,370		15,486	15,486	910		L
J39788-13-8	MARUBENI	D	02/26/2016	CREDIT SUISSE	26,300.000	132,539		128,201	136,665	(5,317)			(5,317)	(3,148)	128,201	10,360	(6,021)	4,339			U
574599-10-6	MASCO CORP		03/14/2016	GOLDMAN, SACHS & CO.	1,453.000	42,867		35,132							35,132		7,736	7,736			L
57636Q-10-4	MASTERCARD INC CLASS A		02/26/2016	Various	7,480.000	613,817		671,940	689,698	(51,288)			(51,288)		671,940		(58,123)	(58,123)	1,346		L
J41551-10-2	MAZDA MOTOR CORP	D	02/26/2016	CREDIT SUISSE	5,200.000	71,503		81,627	109,105	(24,967)			(24,967)	(2,511)	81,627	6,595	(16,719)	(10,124)			U
579780-20-6	MCCORMICK & CO.		02/26/2016	CREDIT SUISSE	2,400.000	224,453		191,568	205,344	(13,776)			(13,776)		191,568		32,885	32,885	1,032		L
580135-10-1	MCDONALDS CORP		02/26/2016	Various	9,279.000	1,081,542		944,474	1,071,412	(150,930)			(150,930)		944,474		137,068	137,068	1,673		L
580645-10-9	MCGRAW HILL FINANCIAL INC		02/26/2016	CREDIT SUISSE	1,766.000	157,690		152,759	174,092	(21,333)			(21,333)		152,759		4,931	4,931	636		L
58155Q-10-3	MCKESSON CORP		02/26/2016	CREDIT SUISSE	1,671.000	256,272		309,185	329,571	(20,386)			(20,386)		309,185		(52,913)	(52,913)	468		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		02/26/2016	CREDIT SUISSE	1,922.000	140,234		135,309	151,742	(16,433)			(16,433)		135,309		4,925	4,925	793		L
G5960L-10-3	MEDTRONIC PLC	E	02/26/2016	Various	10,090.000	742,829		679,393	734,740	(95,329)			(95,329)		679,393		63,436	63,436	3,630		L
58933Y-10-5	MERCK & CO. INC.		02/26/2016	Various	21,433.000	1,069,526		1,071,695	1,095,011	(57,463)			(57,463)		1,071,695		(2,169)	(2,169)	9,626		L
59156R-10-8	METLIFE INC COM		02/26/2016	CREDIT SUISSE	5,600.000	210,390		264,040	269,976	(5,936)			(5,936)		264,040		(53,650)	(53,650)	2,100		L
552953-10-1	MGM RESORTS INTERNATIONAL		03/14/2016	BANK OF AMERICA/MERRILL LYNCH	1,718.000	36,078		32,433							32,433		3,645	3,645			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	02/26/2016	CREDIT SUISSE	2,153.000	114,841		84,118	86,249	(2,131)			(2,131)		84,118		30,723	30,723			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	02/26/2016	CREDIT SUISSE	1,524.000	137,775		138,509	145,520	(10,190)			(10,190)	3,179	138,509	(1,560)	826	(734)			U
595112-10-3	MICRON TEC HNOLOGY INC COM		02/26/2016	Various	5,367.000	57,393		75,997	75,997						75,997		(18,603)	(18,603)			L
594918-10-4	MICROSOFT CORP		02/26/2016	Various	64,831.000	3,259,907		3,024,341	3,033,868	(539,566)			(539,566)		3,024,341		235,565	235,565	8,878		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)
606710-10-4	MITEL NETWORKS CORP	A	03/14/2016	DIRECT	4,927.000	34,917		35,358							35,358		(441)	(441)			L
J43830-11-6	MITSUBISHI CORPORATION	D	02/26/2016	CREDIT SUISSE	18,100.000	292,728		295,231	305,140	(2,876)			(2,876)	(7,033)	295,231	20,188	(22,691)	(2,503)			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	02/26/2016	CREDIT SUISSE	20,000.000	198,384		182,023	213,226	(26,310)			(26,310)	(4,892)	182,023	12,585	3,776	16,361			U
J43916-11-3	MITSUBISHI ESTATE CO	D	02/26/2016	CREDIT SUISSE	11,000.000	210,821		223,692	230,754	(1,767)			(1,767)	(5,295)	223,692	16,172	(29,043)	(12,871)			U
J44002-12-9	MITSUBISHI HEAVY INDS	D	02/26/2016	Various	30,000.000	108,476		132,998	132,998	3,069			3,069	(3,069)	132,998	10,001	(34,522)	(24,522)			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	02/26/2016	CREDIT SUISSE	73,900.000	321,938		417,840	276,293	(7,302)			(7,302)	(6,394)	417,840	26,440	(122,342)	(95,902)			U
J44690-13-9	MITSUI & CO NPV	D	02/26/2016	CREDIT SUISSE	19,700.000	226,250		220,497	236,721	(10,765)			(10,765)	(5,459)	220,497	14,923	(9,170)	5,753			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	02/26/2016	CREDIT SUISSE	8,000.000	185,091		203,234	203,234	4,663			4,663	(4,663)	203,234	14,443	(32,586)	(18,143)			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	02/26/2016	CREDIT SUISSE	190,800.000	290,482		355,106	386,215	(22,199)			(22,199)	(8,910)	355,106	25,999	(90,623)	(64,624)			U
608190-10-4	MOHAWK INDUSTRIES INC		03/14/2016	GOLDMAN, SACHS & CO.	194.000	35,998		30,108							30,108		5,890	5,890			L
609207-10-5	MONDELEZ INTERNATIONAL INC		02/26/2016	Various	15,881.000	612,798		668,824	530,681	(35,150)			(35,150)		668,824		(56,026)	(56,026)	2,012		L
61166W-10-1	MONSANTO CO		02/26/2016	CREDIT SUISSE	3,497.000	318,312		298,434	344,524	(46,090)			(46,090)		298,434		19,878	19,878	1,888		L
61174X-10-9	MONSTER BEVERAGE CORP		02/26/2016	CREDIT SUISSE	1,719.000	212,057		232,306	256,062	(23,757)			(23,757)		232,306		(20,249)	(20,249)			L
615369-10-5	MOODYS CORP		02/26/2016	CREDIT SUISSE	1,527.000	135,280		149,951	153,219	(3,268)			(3,268)		149,951		(14,671)	(14,671)	565		L
617446-44-8	MORGAN STANLEY		02/26/2016	CREDIT SUISSE	10,357.000	240,244		326,246	329,456	(3,211)			(3,211)		326,246		(86,001)	(86,001)	1,554		L
61945C-10-3	MOSAIC COMPANY		02/26/2016	Various	2,878.000	72,675		79,404	79,404						79,404		(6,729)	(6,729)			L
620076-30-7	MOTOROLA SOLUTIONS INC		02/26/2016	CREDIT SUISSE	2,861.000	205,712		167,969	195,835	(27,866)			(27,866)		167,969		37,743	37,743	1,173		L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	02/26/2016	CREDIT SUISSE	909.000	178,946		168,978	182,233	(17,256)			(17,256)	4,001	168,978	(2,075)	12,043	9,967			U
J46840-10-4	MURATA MANUFACTURING CO LTD	D	02/26/2016	CREDIT SUISSE	2,400.000	289,245		308,003	350,538	(34,492)			(34,492)	(8,043)	308,003	21,295	(40,053)	(18,758)			U
N59465-10-9	MYLAN NV	E	02/26/2016	CREDIT SUISSE	3,810.000	187,011		153,391	206,007	(52,616)			(52,616)		153,391		33,621	33,621			L
637071-10-1	NATIONAL OILWELL VARCO INC		02/26/2016	Various	3,091.000	88,575		103,518	103,518						103,518		(14,943)	(14,943)			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	02/26/2016	Various	15,082.000	328,631		361,073	331,382	(14,836)	1,537		(13,299)	983	361,073	(8,313)	(24,130)	(32,442)			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	02/26/2016	CREDIT SUISSE	3,999.000	107,828		116,046	116,046	(7,692)			(7,692)	7,692	116,046	(4,392)	(3,825)	(8,218)	1,310		U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	02/26/2016	CREDIT SUISSE	32,384.000	441,317		422,831	392,246	(45,001)			(45,001)	22,226	422,831	(29,678)	48,164	18,486	6,150		L
H57312-64-9	NESTLE SA PAR CHF1	D	02/26/2016	CREDIT SUISSE	19,415.000	1,405,586		1,444,602	1,445,942	(65,848)			(65,848)	64,507	1,444,602	(50,833)	11,818	(39,015)			U
64110L-10-6	NETFLIX INC		03/14/2016	Various	3,842.000	339,793		395,450	390,379	(37,953)			(37,953)		395,450		(55,657)	(55,657)			L
651639-10-6	NEWMONT MINING CORP		02/26/2016	CREDIT SUISSE	8,676.000	219,115		139,423	156,081	(16,658)			(16,658)		139,423		79,692	79,692			L
G6500M-10-6	NEXT ORD GBP0.10	D	02/26/2016	CREDIT SUISSE	1,700.000	159,500		182,660	182,660	(10,342)			(10,342)	10,342	182,660	(20,062)	(3,098)	(23,160)	2,789		U
65339F-10-1	NEXTERA ENERGY INC		02/26/2016	Various	3,989.000	455,561		390,633	393,535	(23,912)			(23,912)		390,633		64,928	64,928	348		L
J52968-10-4	NIDEC CORPORATION JPY50	D	02/26/2016	CREDIT SUISSE	3,800.000	251,818		259,732	279,152	(12,987)			(12,987)	(6,433)	259,732	17,723	(25,636)	(7,914)			U
654106-10-3	NIKE INC CL B		03/14/2016	Various	23,843.000	1,374,664		1,391,184	1,045,500	(70,762)			(70,762)		1,391,184		(16,520)	(16,520)	2,051		U
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	02/26/2016	CREDIT SUISSE	8,300.000	148,132		150,282	166,697	(12,571)			(12,571)	(3,844)	150,282	10,807	(12,958)	(2,151)			U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	02/26/2016	CREDIT SUISSE	6,100.000	259,481		212,798	245,227	(26,787)			(26,787)	(5,642)	212,798	16,705	29,977	46,682			U
J57160-12-9	NISSAN MOTOR CO CMN STK	D	02/26/2016	CREDIT SUISSE	17,300.000	150,303		158,028	184,009	(21,743)			(21,743)	(4,238)	158,028	12,291	(20,015)	(7,724)			L
655044-10-5	NOBLE ENER GY INC COM		02/26/2016	CREDIT SUISSE	2,257.000	67,086		68,116	74,323	(6,207)			(6,207)		68,116		(1,031)	(1,031)	226		L
X61873-13-3	NOKIA OYJ EURO.06	D	02/26/2016	CREDIT SUISSE	27,296.000	164,321		183,456	195,553	(16,375)			(16,375)	4,279	183,456	(1,697)	(17,438)	(19,135)			U
J59009-15-9	NOMURA HOLDINGS INC	D	02/26/2016	Various	50,100.000	238,659		282,829	282,829	6,505			6,505	(6,505)	282,829	19,160	(63,330)	(44,170)			U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	02/26/2016	CREDIT SUISSE	11,052.000	106,510		122,311	122,311	900			900	(900)	122,311	(230)	(15,571)	(15,801)			U
655844-10-8	NORFOLK SOUTHERN CORP		02/26/2016	CREDIT SUISSE	2,091.000	153,837		159,752	176,878	(17,125)			(17,125)		159,752		(5,915)	(5,915)	1,234		L
665859-10-4	NORTHERN TRUST CORP		02/26/2016	Various	4,945.000	295,028		342,510	356,485	(13,975)			(13,975)		342,510		(47,482)	(47,482)	1,280		L
666807-10-2	NORTHROP GRUMMAN CORP		02/26/2016	Various	7,363.000	1,377,864		1,312,021	989,742	(63,671)			(63,671)		1,312,021		65,843	65,843	643		L
H58200-15-0	NOVARTIS AG-REG CMN STK	D	02/26/2016	CREDIT SUISSE	14,144.000	1,023,459		1,226,473	1,226,473	(54,716)			(54,716)	54,716	1,226,473	(42,405)	(160,609)	(203,013)	7,832		U
K72807-13-2	NOVO-NORDISK B ORD	D	02/26/2016	CREDIT SUISSE	12,238.000	618,906		655,916	712,390	(72,219)			(72,219)	15,745	655,916	(6,242)	(30,769)	(37,010)			U
J59399-10-5	NTT DOCOMO, INC	D	02/26/2016	CREDIT SUISSE	15,300.000	363,602		254,606	315,933	(54,054)			(54,054)	(7,273)	254,606	18,722	90,274	108,996			U
670346-10-5	NUCOR CORP.		02/26/2016	CREDIT SUISSE	3,388.000	134,926		127,219	136,536	(9,317)			(9,317)		127,219		7,706	7,706	1,271		L
Y64248-20-9	OCBC BANK	D	02/26/2016	CREDIT SUISSE	12,600.000	71,794		77,892	78,159	(3,179)			(3,179)	2,911	77,892	(2,151)	(3,947)	(6,098)			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/29/2016	Various	3,788.000	251,267		251,143	256,107	(5,530)			(5,530)		251,143		124	124	2,841		L
G67395-11-4	OLD MUTUAL PLC	D	02/26/2016	CREDIT SUISSE	67,274.000	155,282		177,389	177,389	(10,044)			(10,044)	10,043	177,389	(17,546)	(4,561)	(22,106)			U
681919-10-6	OMNICOM GROUP		02/26/2016	Various	2,960.000	229,341		196,173	183,400	(23,658)			(23,658)		196,173		33,168	33,168	1,212		L
68389X-10-5	ORACLE CORP COM		02/26/2016	CREDIT SUISSE	19,945.000	720,162		720,413	728,591	(8,177)			(8,177)		720,413		(251)	(251)	2,992		L
67103H-10-7	OREILLY AUTOMOTIVE INC		02/26/2016	CREDIT SUISSE	2,138.000	516,698		518,367	541,812	(23,445)			(23,445)		518,367		(1,669)	(1,669)			L
Q71610-10-1	ORIGIN ENERGY LTD	D	02/26/2016	CREDIT SUISSE	20,109.000	59,083		63,300	68,762	(5,213)			(5,213)	(250)	63,300	(1,176)	(3,041)	(4,216)	618		U
J61933-12-3	ORIX CORP COMMON STOCK	D	02/26/2016	CREDIT SUISSE	17,900.000	247,534		228,972	255,268	(20,407)			(20,407)	(5,889)	228,972	15,868	2,695	18,562			U
R67787-10-2	ORKLA ASA	D	02/26/2016	CREDIT SUISSE	11,519.000	95,455		85,211	91,227	(13,937)			(13,937)	7,921	85,211	(5,315)	15,558	10,244			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	02/26/2016	CREDIT SUISSE	5,800.000	208,978		184,414	208,143	(18,939)			(18,939)	(4,790)	184,414	12,935	11,629	24,564	2,322		U
69331C-10-8	P G & E CORP		02/26/2016	CREDIT SUISSE	4,122.000	232,315		213,643	219,249	(5,606)			(5,606)		213,643		18,672	18,672	1,876		L
693718-10-8	PACCAR INC		02/26/2016	CREDIT SUISSE	3,268.000	168,478		154,903	154,903						154,903		13,575	13,575	5,211		L
J41121-10-4	PANASONIC CORP	D	02/26/2016	CREDIT SUISSE	23,500.000	192,397		236,148	242,336	(615)			(615)	(5,572)	236,148	16,452	(60,203)	(43,751)			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					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)
69840W-10-8	PANERA BREAD COMPANY		03/14/2016	GOLDMAN, SACHS & CO.	245.000	51,721		42,552	24,542	(3,504)			(3,504)		42,552		9,169	9,169			L
701094-10-4	PARKER HAN NIFIN CORP COM		02/26/2016	CREDIT SUISSE	1,360.000	138,994		131,893	131,893						131,893		7,102	7,102	857		L
70175R-11-0	PARMALAT SPA WARRANTS	F	01/05/2016	DIRECT	650.000			757	938	(181)			(181)		757		(757)	(757)			U
704326-10-7	PAYCHEX INC		02/26/2016	CREDIT SUISSE	3,820.000	197,390		176,790	202,040	(25,250)			(25,250)		176,790		20,601	20,601	1,604		L
70450Y-10-3	PAYPAL HOLDINGS INC		02/26/2016	CREDIT SUISSE	7,710.000	270,283		239,318	279,102	(39,784)			(39,784)		239,318		30,965	30,965			L
G69651-10-0	PEARSON	D	02/26/2016	CREDIT SUISSE	8,319.000	94,326		90,244	90,244	(5,109)			(5,109)	5,109	90,244	(8,582)	12,664	4,082			U
706327-10-3	PEMBINA PIPELINE CORP	C	02/26/2016	Various	3,658.000	90,450		79,396	79,396	(5,269)			(5,269)	5,269	79,396	(3,011)	14,065	11,054	1,023		U
713448-10-8	PEPSICO INC.		02/26/2016	Various	9,764.000	955,652		920,454	932,054	(52,423)			(52,423)		920,454		35,198	35,198	6,553		L
G97822-10-3	PERRIGO PLC	E	02/26/2016	CREDIT SUISSE	1,116.000	147,784		161,485	161,485						161,485		(13,701)	(13,701)	102		L
717081-10-3	PFIZER INC		03/22/2016	Various	91,023.000	2,694,431		2,879,937	2,518,615	(36,427)			(36,427)		2,879,937		(185,506)	(185,506)	23,277		L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	02/26/2016	CREDIT SUISSE	7,617.000	188,931		178,935	194,944	(20,289)			(20,289)	4,280	178,935	(973)	10,969	9,996			U
718546-10-4	PHILLIPS 66		02/26/2016	Various	8,906.000	696,874		710,009	728,511	(18,501)			(18,501)		710,009		(13,136)	(13,136)	800		L
723787-10-7	PIONEER NA T RES CO COM		02/26/2016	CREDIT SUISSE	874.000	105,789		106,112	109,582	(3,470)			(3,470)		106,112		(323)	(323)			L
693475-10-5	PNC FINL SVCS GROUP INC		01/07/2016	Various	5,446.000	499,614		502,118	519,058	(16,940)			(16,940)		502,118		(2,505)	(2,505)			L
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	02/26/2016	CREDIT SUISSE	6,346.000	103,887		108,272	108,272	(7,177)			(7,177)	7,177	108,272	(5,980)	1,595	(4,384)	2,152		U
Y3549-11-7	POWER ASSETS HOLDINGS LTD	D	02/26/2016	CREDIT SUISSE	15,000.000	144,354		135,646	137,997	(2,334)			(2,334)	(17)	135,646	(369)	9,077	8,707			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	02/26/2016	CREDIT SUISSE	5,460.000	117,996		112,686	113,752	(8,605)			(8,605)	7,540	112,686	(4,265)	9,575	5,310			U
73927C-10-0	POWER FINANCIAL CORP	C	02/26/2016	CREDIT SUISSE	2,833.000	65,637		64,660	64,875	(4,515)			(4,515)	4,300	64,660	(2,447)	3,425	977	640		U
693506-10-7	PPG INDUSTRIES INC		02/26/2016	CREDIT SUISSE	2,222.000	213,328		194,847	219,578	(24,731)			(24,731)		194,847		18,481	18,481	598		L
69351T-10-6	PPL CORP		02/26/2016	CREDIT SUISSE	6,091.000	214,069		189,186	207,886	(18,699)			(18,699)		189,186		24,883	24,883	2,299		L
74005P-10-4	PRAXAIR INC.		02/26/2016	CREDIT SUISSE	2,008.000	206,146		204,535	205,619	(1,084)			(1,084)		204,535		1,611	1,611			L
740189-10-5	PRECISION CASTPARTS CORP COM		01/29/2016	MERGER	4,660.000	1,095,100		993,484	1,081,167	(87,683)			(87,683)		993,484		101,616	101,616	140		L
741503-40-3	PRICELINE.COM		02/26/2016	CREDIT SUISSE	358.000	379,182		424,617	456,432	(31,815)			(31,815)		424,617		(45,435)	(45,435)			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/26/2016	Various	4,783.000	175,033		215,139	215,139						215,139		(40,106)	(40,106)			L
742718-10-9	PROCTER & GAMBLE CO		02/26/2016	Various	14,785.000	1,211,038		1,065,555	1,133,737	(106,649)			(106,649)		1,065,555		145,482	145,482	9,464		L
74340W-10-3	PROLOGIS INC		02/26/2016	CREDIT SUISSE	4,550.000	175,644		176,995	195,286	(18,291)			(18,291)		176,995		(1,351)	(1,351)			L
G72899-10-0	PRUDENTIAL CORP	D	02/26/2016	CREDIT SUISSE	22,094.000	371,266		456,148	378,602	(45,888)			(45,888)	21,436	456,148	(30,011)	(54,871)	(84,882)			L
744320-10-2	PRUDENTIAL FINL INC		02/26/2016	CREDIT SUISSE	2,298.000	151,027		175,131	187,080	(11,950)			(11,950)		175,131		(24,103)	(24,103)	1,054		L
74460D-10-9	PUBLIC STORAGE		02/26/2016	CREDIT SUISSE	1,301.000	312,198		263,999	322,258	(58,259)			(58,259)		263,999		48,199	48,199			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/26/2016	Various	4,888.000	207,058		189,117	189,117						189,117		17,941	17,941			L
F7607Z-16-5	PUBLICIS GROUPE	D	02/26/2016	CREDIT SUISSE	1,886.000	116,170		125,753	125,753	(2,761)			(2,761)	2,761	125,753	(1,982)	(7,601)	(9,583)			U
Q78063-11-4	QBE INS GROUP NPV	D	02/26/2016	CREDIT SUISSE	8,563.000	65,225		77,512	78,436	(1,155)			(1,155)	232	77,512	(1,445)	(10,843)	(12,288)			U
747525-10-3	QUALCOMM INC		02/26/2016	Various	14,705.000	683,881		732,147	735,029	(2,882)	12,545	12,545	(2,882)		732,147		(48,267)	(48,267)			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/02/2016	Various	1,174.000	48,945		63,161	68,057	(4,896)			(4,896)		63,161		(14,216)	(14,216)	235		L
755111-50-7	RAYTHEON COMPANY		02/26/2016	Various	2,781.000	348,413		293,002	326,518	(51,982)			(51,982)		293,002		55,411	55,411	1,757		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	02/26/2016	CREDIT SUISSE	4,740.000	413,099		429,861	438,809	(33,792)			(33,792)	24,845	429,861	(35,906)	19,144	(16,762)			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/26/2016	CREDIT SUISSE	520.000	204,004		241,873	282,292	(40,420)			(40,420)		241,873		(37,868)	(37,868)			L
N73430-11-3	RELX NV	D	02/26/2016	CREDIT SUISSE	12,517.000	204,746		199,960	211,301	(15,980)			(15,980)	4,639	199,960	(2,557)	7,343	4,786			U
G74570-12-1	RELX PLC	D	02/26/2016	CREDIT SUISSE	11,234.000	194,456		187,199	198,197	(22,219)			(22,219)	11,222	187,199	(20,561)	27,817	7,256			U
F77098-10-5	RENAULT SA COMMON STOCK	D	02/26/2016	CREDIT SUISSE	2,021.000	167,924		144,380	203,361	(63,446)			(63,446)	4,465	144,380	(690)	24,234	23,544			U
E8471S-13-0	REPSOL YPF SA EUR1	D	02/26/2016	Various	8,971.370	92,862		98,582	98,626	(2,077)			(2,077)	2,033	98,582	(1,425)	(4,295)	(5,720)			U
760759-10-0	REPUBLIC S VCS INC COM		02/23/2016	GOLDMAN, SACHS & CO.	1,030.000	47,395		42,802	22,655	(1,478)			(1,478)		42,802		4,593	4,593	155		L
G75754-10-4	RIO TINTO OMN STK	D	02/26/2016	CREDIT SUISSE	9,059.000	238,389		264,304	264,304	(14,964)			(14,964)	14,964	264,304	(22,082)	(3,832)	(25,915)			U
Q81437-10-7	RIO TINTO LTD	D	02/26/2016	Various	2,951.000	84,503		95,992	95,992	(285)			(285)	285	95,992	(1,790)	(9,699)	(11,489)			U
767754-10-4	RITE AID CORP.		03/14/2016	GOLDMAN, SACHS & CO.	3,688.000	29,384		25,475	28,914	(3,439)			(3,439)		25,475		3,909	3,909			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	02/26/2016	CREDIT SUISSE	3,935.000	994,244		1,034,996	1,086,547	(100,025)			(100,025)	48,474	1,034,996	(36,522)	(4,230)	(40,752)			U
773903-10-9	ROCKWELL AUTOMATION INC		02/26/2016	CREDIT SUISSE	1,481.000	155,315		150,277	151,965	(1,688)			(1,688)		150,277		5,038	5,038	1,074		L
774341-10-1	ROCKWELL COLLINS INC		02/23/2016	GOLDMAN, SACHS & CO.	445.000	39,728		35,005							35,005		4,723	4,723	147		L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	02/26/2016	CREDIT SUISSE	4,600.000	159,838		157,759	158,025	(10,740)			(10,740)	10,474	157,759	(8,807)	10,885	2,079	1,346		U
BASD08-LU-6	ROLLS ROYCE 0.1P	D	01/06/2016	TENDER OFFER	5,769,555.300	8,428		8,934	13,212	(4,941)			(4,941)	663	8,934	(506)		(506)			U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	02/26/2016	CREDIT SUISSE	10,420.000	98,052		88,309	88,309	(5,000)			(5,000)	5,000	88,309	(9,699)	19,443	9,744			U
776696-10-6	ROPER TECHNOLOGIES INC		02/26/2016	CREDIT SUISSE	1,109.000	188,896		173,780	210,477	(36,697)			(36,697)		173,780		15,116	15,116	333		L
778296-10-3	ROSS STORES, INC.		02/26/2016	CREDIT SUISSE	5,322.000	290,900		257,957	286,377	(28,419)			(28,419)		257,957		32,943	32,943			U
G7586Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	02/08/2016	CREDIT SUISSE	45,133.000	149,618		187,548	106,236	(6,015)			(6,015)	6,015	187,548	(7,961)	(29,969)	(37,930)			U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	02/26/2016	CREDIT SUISSE	5,824.000	293,650		310,884	310,884	(20,606)			(20,606)	20,606	310,884	(11,767)	(5,468)	(17,235)	2,838		U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	02/26/2016	CREDIT SUISSE	17,599.000	394,792		395,832	395,832	(22,411)			(22,411)	22,411	395,832	(38,798)	37,758	(1,039)	4,467		U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	02/26/2016	Various	19,897.480	442,413		449,610	316,140	(17,899)			(17,899)	17,899	449,610	(32,243)	25,047	(7,196)	4,361		U
D6629K-10-9	RWE AG (NEU) OMN STK	D	02/26/2016	CREDIT SUISSE	2,580.000	30,056		29,231	32,819	(4,308)			(4,308)	721	29,231	(461)	1,286	825			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					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)
F03381-13-8	SAFRAN	D	02/26/2016	CREDIT SUISSE	2,187.000	131,328		145,528	150,551	(8,328)			(8,328)	3,305	145,528	(1,495)	(12,705)	(14,200)			U
79466L-30-2	SALESFORCE.COM INC		02/26/2016	CREDIT SUISSE	4,152.000	255,161		288,273	325,517	(37,243)			(37,243)		288,273		(33,112)	(33,112)			L
X75653-10-9	SAMPO PLC	D	02/26/2016	CREDIT SUISSE	3,595.000	161,926		173,679	183,547	(13,897)			(13,897)	4,030	173,679	109	(11,862)	(11,753)			U
80004C-10-1	SANDISK CORP		02/26/2016	CREDIT SUISSE	1,578.000	111,184		85,733	119,912	(34,179)			(34,179)		85,733		25,451	25,451			L
G7800X-10-7	SANDS CHINA LTD		02/26/2016	CREDIT SUISSE	23,600.000	81,766		70,952	80,847	(9,886)			(9,886)	(10)	70,952	(193)	11,007	10,814	3,006		L
F5548N-10-1	SANOFI S.A.	D	02/26/2016	CREDIT SUISSE	6,730.000	531,598		574,629	574,629	(12,616)			(12,616)	12,616	574,629	(2,382)	(40,649)	(43,030)			U
Q82869-11-8	SANTOS	D	02/08/2016	Various	13,314.000	30,318		35,647	35,647	134			134	(134)	35,647	(856)	(4,473)	(5,329)			U
D66992-10-4	SAP AG	D	02/26/2016	CREDIT SUISSE	5,384.000	404,576		348,273	429,173	(90,323)			(90,323)	9,423	348,273	(2,061)	58,364	56,303			U
802912-10-5	SAPUTO GROUP INC	C	02/26/2016	CREDIT SUISSE	5,155.000	148,133		112,659	122,835	(18,318)			(18,318)	8,142	112,659	(4,264)	39,739	35,475	447		U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	02/26/2016	CREDIT SUISSE	84,064.000	263,939		230,232	256,263	(26,791)			(26,791)	760	230,232	(6,040)	39,748	33,707	2,039		U
806857-10-8	SCHLUMBERGER LTD		02/26/2016	CREDIT SUISSE	9,350.000	657,862		644,870	652,163	(7,293)			(7,293)		644,870		12,992	12,992	4,675		L
S48341-08-5	SCHNEIDER ELECTRIC	D	02/26/2016	CREDIT SUISSE	4,226.000	237,093		235,911	241,287	(10,659)			(10,659)	5,283	235,911	(703)	1,885	1,182			U
G7945M-10-7	SEAGATE TECHNOLOGY	E	02/26/2016	CREDIT SUISSE	2,455.000	76,092		90,000	90,000						90,000		(13,908)	(13,908)	1,547		L
J69972-10-7	SECOM CO. LTD. ORD	D	02/26/2016	CREDIT SUISSE	4,100.000	297,267		245,421	280,843	(28,951)			(28,951)	(6,470)	245,421	17,155	34,690	51,845			U
816851-10-9	SEMPRA ENERGY		02/26/2016	Various	1,888.000	180,151		177,491	177,491						177,491		2,661	2,661	1,322		L
L8300G-13-5	SES	D	02/26/2016	CREDIT SUISSE	3,491.000	91,843		96,987	96,987	(2,129)			(2,129)	2,129	96,987	(1,529)	(3,615)	(5,144)			U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	02/26/2016	CREDIT SUISSE	5,500.000	224,606		249,911	253,751	2,025			2,025	(5,866)	249,911	19,727	(45,033)	(25,305)			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	02/26/2016	CREDIT SUISSE	7,718.000	132,362		132,236	132,236	(8,765)			(8,765)	8,765	132,236	(6,054)	6,181	126	810		U
824348-10-6	SHERWIN WILLIAMS CO		03/14/2016	Various	983.000	262,361		220,155	238,053	(33,764)			(33,764)		220,155		42,206	42,206	586		L
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	02/26/2016	CREDIT SUISSE	5,000.000	259,347		255,292	275,032	(13,409)			(13,409)	(6,332)	255,292	17,790	(13,735)	4,055			U
G8124V-10-8	SHIRE PLC COM	D	02/26/2016	CREDIT SUISSE	3,852.000	200,659		262,800	266,727	(19,029)			(19,029)	15,102	262,800	(24,452)	(37,689)	(62,141)			L
D69671-21-8	SIEMANS AG	D	02/26/2016	CREDIT SUISSE	5,007.000	463,658		446,790	488,867	(52,810)			(52,810)	10,733	446,790	(513)	17,382	16,869	14,026		U
828806-10-9	SIMON PPTY GROUP INC		02/26/2016	CREDIT SUISSE	2,898.000	531,659		532,421	563,487	(31,067)			(31,067)		532,421		(762)	(762)	578		L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	02/26/2016	CREDIT SUISSE	52,300.000	137,481		132,414	135,299	(7,921)			(7,921)	5,037	132,414	(3,655)	8,722	5,067	2,481		U
W25381-14-1	SKAND ENSKILDA A	D	02/08/2016	CREDIT SUISSE	13,413.000	130,333		142,235	142,235	1,047			1,047	(1,047)	142,235	262	(12,163)	(11,901)			U
J75734-10-3	SMC CORP	D	02/26/2016	CREDIT SUISSE	700.000	159,338		152,286	184,871	(28,343)			(28,343)	(4,242)	152,286	11,284	(4,232)	7,053			U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	02/26/2016	CREDIT SUISSE	9,524.000	155,353		166,337	169,572	(12,836)			(12,836)	9,601	166,337	(18,269)	7,285	(10,985)			U
832696-40-5	SMUCKER J M CO COM NEW		02/26/2016	CREDIT SUISSE	1,442.000	184,087		152,823	177,856	(25,033)			(25,033)		152,823		31,264	31,264	966		L
833034-10-1	SNAP ON IN C COM		02/23/2016	GOLDMAN, SACHS & CO.	223.000	32,240		32,248							32,248		(8)	(8)	136		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	02/26/2016	CREDIT SUISSE	5,646.000	193,615		251,148	261,092	(15,676)			(15,676)	5,732	251,148	(1,486)	(56,048)	(57,533)			U
F84941-12-3	SODEXO	D	02/26/2016	CREDIT SUISSE	1,473.000	148,011		121,673	144,235	(25,728)			(25,728)	3,167	121,673	(1,918)	28,256	26,338	3,095		U
J75963-10-8	SOFTBANK GROUP CORP	D	02/26/2016	CREDIT SUISSE	5,100.000	246,543		233,229	260,268	(21,019)			(21,019)	(6,020)	233,229	18,377	(5,064)	13,313			U
B82095-11-6	SOLVAY SA COMMON STOCK	D	02/26/2016	CREDIT SUISSE	1,480.000	136,606		137,472	158,248	(23,272)			(23,272)	2,496	137,472	(1,474)	608	(866)	1,590		U
J76379-10-6	SONY CORP NPV	D	02/26/2016	CREDIT SUISSE	12,300.000	268,094		295,959	306,950	(4,714)			(4,714)	(6,278)	295,959	20,112	(47,977)	(27,865)			U
SBWSW5-C8-4	SOUTH32 LTD	D	06/11/2015	EXCHANGE	40,630.000	38,790		38,927	31,440	5,743			5,743	1,744	38,927	(137)		(137)			U
SBWSW5-D9-1	SOUTH32 LTD	D	02/26/2016	Various	245,287.000	206,527		190,058	190,058	2,442			2,442	(2,442)	190,058	(2,534)	19,002	16,468			U
842587-10-7	SOUTHERN CO		02/26/2016	CREDIT SUISSE	6,859.000	334,095		297,955	320,933	(22,978)			(22,978)		297,955		36,140	36,140	615		L
847560-10-9	SPECTRA ENERGY CORP		02/26/2016	Various	10,762.000	289,456		256,443	257,642	(1,199)			(1,199)		256,443		33,013	33,013	1,322		L
G8842P-10-2	SSE PLC	D	02/26/2016	CREDIT SUISSE	7,443.000	143,772		167,625	167,625	(9,491)			(9,491)	9,491	167,625	(17,269)	(6,585)	(23,854)	2,905		U
790849-10-3	ST JUDE MEDICAL INC		02/26/2016	CREDIT SUISSE	2,001.000	109,200		123,602	123,602						123,602		(14,402)	(14,402)	580		L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	02/26/2016	CREDIT SUISSE	20,590.000	124,689		163,172	171,070	(16,132)			(16,132)	8,234	163,172	(14,004)	(24,480)	(38,483)			U
SBVFD7-Q5-1	STANDARD LIFE PLC	D	02/26/2016	CREDIT SUISSE	14,817.000	68,338		85,106	85,106	(4,819)			(4,819)	4,819	85,106	(9,348)	(7,420)	(16,768)			U
854502-10-1	STANLEY BLACK & DECKER INC		02/26/2016	Various	2,083.000	198,466		200,205	185,177	(16,916)			(16,916)		200,205		(1,739)	(1,739)			L
855244-10-9	STARBUCKS CORP		03/14/2016	Various	30,347.000	1,687,269		1,712,192	1,502,911	(91,419)			(91,419)		1,712,192		(24,923)	(24,923)	5,425		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		03/21/2016	Various	14,705.000	1,096,443		998,073	1,018,762	(20,690)			(20,690)		998,073		98,371	98,371	2,625		L
857477-10-3	STATE STREET CORPORATION		02/26/2016	Various	10,375.000	610,997		688,485	688,485						688,485		(77,488)	(77,488)	3,528		L
R8413J-10-3	STATOIL ASA OMN STK	D	02/26/2016	CREDIT SUISSE	4,378.000	62,632		61,184	61,184	(5,312)			(5,312)	5,312	61,184	(3,816)	5,264	1,448	811		U
863667-10-1	STRYKER CORP		02/26/2016	Various	2,986.000	292,226		276,355	235,324						276,355		15,871	15,871	962		L
J77282-11-9	SUMITOMO CORP NPV	D	02/26/2016	CREDIT SUISSE	18,800.000	186,787		180,834	193,868	(8,563)			(8,563)	(4,472)	180,834	13,417	(7,464)	5,953			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	02/26/2016	CREDIT SUISSE	9,300.000	266,913		350,366	356,090	2,498			2,498	(8,221)	350,366	25,833	(109,287)	(83,454)			U
J77841-11-2	SUMITOMO REALTY & JPY50	D	02/26/2016	CREDIT SUISSE	5,000.000	137,614		144,437	144,437	3,314			3,314	(3,314)	144,437	10,766	(17,589)	(6,823)			U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	02/26/2016	CREDIT SUISSE	13,000.000	146,891		157,003	157,003	19			19	(19)	157,003	(427)	(9,685)	(10,112)			U
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	02/26/2016	CREDIT SUISSE	5,565.000	158,893		172,867	172,867	(11,458)			(11,458)	11,458	172,867	(9,550)	(4,424)	(13,975)			U
867224-10-7	SUNCOR ENERGY INC	C	02/26/2016	Various	13,816.400	322,826		320,647	180,593	(16,173)			(16,173)	11,970	320,647	(7,754)	9,933	2,179			U
Q8802S-10-3	SUNCORP GROUP LTD	D	02/26/2016	CREDIT SUISSE	12,813.000	102,247		109,685	113,170	(3,821)			(3,821)	336	109,685	(2,429)	(5,009)	(7,438)			U
867914-10-3	SUNTRUST B KS INC COM		02/26/2016	Various	9,041.000	311,155		356,708	387,316	(30,608)			(30,608)		356,708		(45,554)	(45,554)	1,024		L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	02/26/2016	CREDIT SUISSE	5,006.000	142,554		139,549	146,369	(5,743)			(5,743)	(1,077)	139,549	(90)	3,095	3,005			U
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	D	02/26/2016	CREDIT SUISSE	11,302.000	135,736		151,353	151,353	1,114			1,114	(1,114)	151,353	60	(15,677)	(15,617)			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					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)
W94232-10-0	SWEDBANK AB	D	02/08/2016	CREDIT SUISSE	5,961.000	117,603		131,416	132,292	97			97	(974)	131,416	242	(14,055)	(13,813)			U
H8431B-10-9	SWISS RE LTD	D	02/26/2016	CREDIT SUISSE	2,178.000	194,065		186,348	213,557	(36,736)			(36,736)	9,527	186,348	(7,521)	15,238	7,717			U
H8398N-10-4	SWISSCOM	D	02/26/2016	CREDIT SUISSE	291.000	142,754		144,800	146,227	(7,950)			(7,950)	6,524	144,800	(5,844)	3,798	(2,046)			U
871503-10-8	SYMANTEC CORP.		02/26/2016	CREDIT SUISSE	4,864.000	94,525		94,702	102,144	(7,442)			(7,442)		94,702		(177)	(177)	730		L
H84140-11-2	SYNGENTA CHF8.3	D	02/26/2016	CREDIT SUISSE	864.000	346,578		275,974	338,609	(77,741)			(77,741)	15,106	275,974	(9,794)	80,397	70,603			U
871829-10-7	SYSCO CORP		02/26/2016	Various	5,142.000	221,947		187,785	165,476	(21,068)			(21,068)		187,785		34,163	34,163	1,251		L
74144T-10-8	T. ROWE PRICE GROUP		02/26/2016	Various	3,728.000	257,004		260,754	266,515	(5,761)			(5,761)		260,754		(3,749)	(3,749)			L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	02/26/2016	CREDIT SUISSE	7,100.000	348,167		310,464	357,966	(39,241)			(39,241)	(8,261)	310,464	23,011	14,692	37,703			U
87422J-10-5	TALEN ENERGY CORP		02/08/2016	Various	10,060.000	69,453		62,674	62,674						62,674		6,779	6,779			L
87612E-10-6	TARGET CORP		03/14/2016	Various	6,314.000	458,393		451,990	378,516						451,990		6,404	6,404	1,109		L
H84989-10-4	TE CONNECTIVITY LTD	E	03/14/2016	Various	3,193.000	185,417		192,645	206,300	(13,655)			(13,655)		192,645		(7,227)	(7,227)	1,054		L
879382-10-9	TELEFONICA DE ESPANA	D	02/26/2016	Various	39,399.000	399,951		438,049	438,049	(9,012)			(9,012)	9,012	438,049	771	(38,869)	(38,098)			U
R21882-10-6	TELENOR	D	02/08/2016	Various	7,392.000	113,234		123,849	123,849	(10,753)			(10,753)	10,753	123,849	(6,761)	(3,855)	(10,616)			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	02/08/2016	Various	20,661.000	92,828		103,396	103,396	761			761	(761)	103,396	190	(10,758)	(10,568)			U
Q8975N-10-5	TELSTRA CORP NPV	D	02/08/2016	CREDIT SUISSE	35,071.000	140,626		138,167	143,144	(5,401)			(5,401)	423	138,167	(4,222)	6,682	2,460			U
G87621-10-1	TESCO	D	02/26/2016	Various	94,265.000	236,080		207,711	207,711	(11,771)			(11,771)	11,771	207,711	(18,306)	46,675	28,369			U
88160R-10-1	TESLA MOTORS INC		02/26/2016	Various	601.000	104,902		144,246	144,246						144,246		(39,344)	(39,344)			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	02/29/2016	CREDIT SUISSE	4,764.000	271,976		272,496	311,597	(48,765)			(48,765)	9,664	272,496	(8,788)	8,269	(519)	1,002		U
882508-10-4	TEXAS INST RS INC COM		02/26/2016	Various	26,098.000	1,337,920		1,346,352	1,063,150	(49,407)			(49,407)		1,346,352		(8,432)	(8,432)	7,016		L
883203-10-1	TEXTRON IN C COM		01/26/2016	Various	15,182.000	568,652		601,248	637,796	(36,547)			(36,547)		601,248		(32,597)	(32,597)	152		L
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	02/26/2016	CREDIT SUISSE	13,500.000	158,345		213,437	228,376	(9,699)			(9,699)	(5,240)	213,437	15,007	(70,099)	(55,092)			U
H83949-14-1	THE SWATCH GROUP	D	02/26/2016	CREDIT SUISSE	405.000	140,501		141,689	141,689	(6,321)			(6,321)	6,321	141,689	(5,453)	4,265	(1,188)			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/26/2016	Various	8,871.000	1,122,700		1,158,778	824,432	(75,077)			(75,077)		1,158,778		(36,078)	(36,078)	434		U
884903-10-5	THOMSON REUTERS CORP	U	02/08/2016	CREDIT SUISSE	5,888.000	210,352		219,941	222,151	(16,944)			(16,944)	14,734	219,941	(14,832)	5,243	(9,589)			U
88732J-20-7	TIME WARNER CABLE INC		02/26/2016	CREDIT SUISSE	2,243.000	407,135		402,327	416,278	(13,951)			(13,951)		402,327		4,808	4,808	1,682		L
887317-30-3	TIME WARNER INC		03/14/2016	Various	9,733.000	656,711		632,457	598,650						632,457		24,255	24,255	822		L
872540-10-9	TJX COMPANIES INC		03/14/2016	Various	6,483.000	453,532		439,954	426,595	(21,477)			(21,477)		439,954		13,578	13,578	245		L
J86298-10-6	TOKIO MARINE HOLDINGS	D	02/26/2016	CREDIT SUISSE	8,800.000	301,821		326,386	344,699	(10,368)			(10,368)	(7,946)	326,386	22,604	(47,169)	(24,565)			U
J87000-10-5	TOKYO GAS CO LTD	D	02/26/2016	Various	39,000.000	187,680		185,055	185,055	4,264			4,264	(4,264)	185,055	13,345	(10,720)	2,625			U
891160-50-9	TORONTO-DOMINION COM NPV	C	02/26/2016	CREDIT SUISSE	7,087.000	273,191		276,725	276,725	(18,342)			(18,342)	18,342	276,725	(10,474)	6,941	(3,534)	2,183		U
J89752-11-7	TOSHIBA CORP NPV	D	02/26/2016	Various	80,000.000	122,947		155,439	62,322	1,438			1,438	(1,438)	155,439	7,510	(40,002)	(32,492)			U
F92124-10-0	TOTAL SA EUR 2.5	D	02/26/2016	CREDIT SUISSE	13,662.000	589,979		612,415	612,415	(13,446)			(13,446)	13,446	612,415	(1,275)	(21,160)	(22,436)	7,678		L
J92676-11-3	TOYOTA MOTOR	D	02/26/2016	CREDIT SUISSE	15,800.000	842,625		919,649	983,502	(41,146)			(41,146)	(22,707)	919,649	70,059	(147,084)	(77,025)			L
89353D-10-7	TRANSCANANDA CORP	C	02/26/2016	CREDIT SUISSE	6,497.000	229,067		204,500	211,359	(20,869)			(20,869)	14,010	204,500	(12,250)	36,817	24,567	2,041		U
SB5W3N-D5-3	TRANSOCEAN LTD	D	02/08/2016	Various	6,825.000	65,621		85,227	85,227	(3,802)			(3,802)	3,802	85,227	(2,721)	(16,886)	(19,607)			U
Q9194A-10-6	TRANSURBAN GROUP	D	02/26/2016	CREDIT SUISSE	32,414.000	255,854		226,311	246,912	(21,322)			(21,322)	721	226,311	(5,551)	35,094	29,543	4,573		U
89417E-10-9	TRAVELERS COS INC		02/26/2016	Various	5,095.000	549,542		541,065	532,699	(30,350)			(30,350)		541,065		8,477	8,477			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		02/26/2016	CREDIT SUISSE	12,776.000	317,473		344,696	346,996	(2,300)			(2,300)		344,696		(27,223)	(27,223)			L
90184L-10-2	TWITTER INC		02/26/2016	Various	2,497.000	44,780		57,781	57,781						57,781		(13,000)	(13,000)			L
G91442-10-6	TYCO INTERNATIONAL PLC	E	02/26/2016	Various	15,458.000	498,165		492,956	492,956						492,956		5,209	5,209	793		L
902494-10-3	TYSON FOODS INC CLASS A		02/26/2016	CREDIT SUISSE	2,453.000	159,844		104,670	130,818	(26,149)			(26,149)		104,670		55,174	55,174	368		L
H42097-10-7	UBS GROUP AG	D	02/26/2016	CREDIT SUISSE	25,851.000	386,937		476,488	504,107	(50,109)			(50,109)	22,490	476,488	(16,946)	(72,605)	(89,551)			U
B93562-12-0	UCB	D	02/26/2016	CREDIT SUISSE	5,373.000	415,935		433,671	302,702	(50,646)			(50,646)	6,395	433,671	3,214	(20,951)	(17,736)			U
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	02/26/2016	CREDIT SUISSE	685.000	170,150		174,421	174,421	(3,829)			(3,829)	3,829	174,421	(2,141)	(2,129)	(4,271)			U
T960AS-10-1	Unicredit	D	02/26/2016	CREDIT SUISSE	48,099.000	165,470		268,303	268,303	(5,891)			(5,891)	5,891	268,303	(263)	(102,570)	(102,833)			L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	02/26/2016	CREDIT SUISSE	11,794.000	498,408		472,494	513,818	(52,606)			(52,606)	11,281	472,494	(1,133)	27,048	25,915	3,333		L
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	02/26/2016	CREDIT SUISSE	10,557.000	447,508		429,524	455,362	(51,620)			(51,620)	25,782	429,524	(36,192)	54,176	17,984	3,453		U
907818-10-8	UNION PACIFIC CORP		02/26/2016	CREDIT SUISSE	5,356.000	412,921		418,839	418,839						418,839		(5,918)	(5,918)	796		L
V96194-12-7	UNITED OVERSEAS BANK	D	02/26/2016	CREDIT SUISSE	5,400.000	65,412		70,448	74,644	(6,974)			(6,974)	2,778	70,448	(1,943)	(3,092)	(5,036)	757		U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/23/2016	Various	5,305.000	516,048		501,805	469,121	(5,411)			(5,411)		501,805		14,244	14,244	335		L
913017-10-9	UNITED TECHNOLOGIES CORP		02/26/2016	Various	6,025.000	530,747		534,553	544,621	(40,137)			(40,137)		534,553		(3,806)	(3,806)	592		L
91324P-10-2	UNITEDHEALTH GROUP INC		02/26/2016	CREDIT SUISSE	6,029.000	681,991		699,424	709,252	(9,827)			(9,827)		699,424		(17,434)	(17,434)			L
91529Y-10-6	UNUM GROUP		02/02/2016	GOLDMAN, SACHS & CO.	3,922.000	107,744		128,191	130,563	(2,373)			(2,373)		128,191		(20,447)	(20,447)	726		L
902973-30-4	US BANCORP		02/26/2016	CREDIT SUISSE	11,227.000	443,542		460,419	479,056	(18,637)			(18,637)		460,419		(16,877)	(16,877)	2,863		L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	02/26/2016	CREDIT SUISSE	2,751.000	238,350		278,368	278,368	(18,451)			(18,451)	18,451	278,368	(16,050)	(23,968)	(40,018)			U
91913Y-10-0	VALERO ENERGY CORP		02/26/2016	CREDIT SUISSE	3,684.000	211,228		221,408	260,496	(39,087)			(39,087)		221,408		(10,180)	(10,180)	2,210		L
920355-10-4	VALSPAR CORP.		03/22/2016	Various	4,974.000	508,399		382,894	330,473	(22,051)			(22,051)		382,894		125,505	125,505	1,641		L
92343V-10-4	VERIZON COMMUNICATIONS		02/26/2016	Various	27,623.000	1,386,210		1,208,683	1,094,027	(64,146)			(64,146)		1,208,683		177,526	177,526	13,374		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)
92532F-10-0	VERTEX PHARMACEUTICALS		02/26/2016	CREDIT SUISSE	1,362.000	116,798		141,839	171,380	(29,542)			(29,542)		141,839		(25,040)	(25,040)			L
918204-10-8	VF CORP		02/26/2016	Various	3,381.000	208,682		210,467	210,467						210,467		(1,785)	(1,785)			L
92553P-20-1	VIACOM INC NEW CL B		02/26/2016	CREDIT SUISSE	3,044.000	119,480		125,291	125,291						125,291		(5,811)	(5,811)	1,218		L
F5879X-10-8	VINCI	D	02/26/2016	CREDIT SUISSE	4,420.000	297,134		269,681	283,958	(20,511)			(20,511)	6,234	269,681	(734)	28,186	27,453			U
92826C-83-9	VISA INC		03/14/2016	Various	22,390.000	1,573,551		1,604,420	1,248,633	(91,231)			(91,231)		1,604,420		(30,869)	(30,869)	1,344		L
F97982-10-6	VIVENDI EUR5.50	D	02/26/2016	CREDIT SUISSE	9,012.000	175,200		194,424	194,424	(4,269)			(4,269)	4,269	194,424	(693)	(18,531)	(19,224)	8,350		U
G93882-19-2	VODAFONE GROUP PLC	D	02/26/2016	CREDIT SUISSE	165,905.000	485,994		523,844	540,406	(47,158)			(47,158)	30,597	523,844	(46,131)	8,281	(37,850)	8,775		U
928856-30-1	VOLVO AB-B SHS NPV	D	02/26/2016	CREDIT SUISSE	14,014.000	130,335		131,486	131,486	968			968	(968)	131,486	81	(1,232)	(1,152)			U
929042-10-9	VORNADO RLTY TR		02/26/2016	CREDIT SUISSE	1,926.000	165,910		174,149	192,523	(18,374)			(18,374)		174,149		(8,239)	(8,239)	1,213		L
931427-10-8	WALGREENS BOOTS ALLIANCE		02/26/2016	CREDIT SUISSE	6,153.000	460,078		511,314	523,959	(12,644)			(12,644)		511,314		(51,236)	(51,236)	622		U
931142-10-3	WAL-MART STORES		03/14/2016	Various	11,757.000	771,597		715,829	671,909	(4,081)			(4,081)		715,829		55,767	55,767	4,221		L
94106L-10-9	WASTE MGMT INC DEL		02/26/2016	Various	4,173.000	234,054		206,874	194,961	(15,015)			(15,015)		206,874		27,180	27,180			L
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	02/08/2016	Various	40,642.000	273,678		324,152	340,986	(16,834)			(16,834)		324,152		(50,474)	(50,474)			L
949746-10-1	WELLS FARGO CO		02/26/2016	Various	27,713.000	1,307,042		1,419,783	1,464,730	(81,104)			(81,104)		1,419,783		(112,741)	(112,741)	10,217		L
95040Q-10-4	WELLTOWER INC		02/26/2016	CREDIT SUISSE	4,098.000	253,615		278,787	278,787						278,787		(25,172)	(25,172)	3,524		L
095870-10-3	WESFARMERS	D	02/08/2016	CREDIT SUISSE	7,782.000	238,019		214,334	235,587	(21,952)			(21,952)	698	214,334	(6,552)	30,237	23,685			U
958102-10-5	WESTERN DIGITAL CORP.		02/26/2016	Various	1,883.000	80,505		113,074	113,074						113,074		(32,569)	(32,569)	942		L
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	02/26/2016	Various	32,083.000	227,049		221,982	221,982	(658)			(658)	658	221,982	(5,845)	10,912	5,067	1,424		U
097417-10-1	WESTPAC BANKING CORP	D	02/26/2016	CREDIT SUISSE	12,349.000	252,484		254,943	301,520	(46,804)			(46,804)	226	254,943	(4,256)	1,797	(2,459)			U
962166-10-4	WEYERHAEUSER CO		02/26/2016	CREDIT SUISSE	3,815.000	97,601		104,302	114,374	(10,072)			(10,072)		104,302		(6,701)	(6,701)			L
G9606P-19-7	WHITBREAD	D	02/26/2016	CREDIT SUISSE	2,243.000	120,610		145,495	145,495	(8,238)			(8,238)	8,238	145,495	(15,980)	(8,905)	(24,885)			U
966244-10-5	WHITEWAVE FOOD CO CLASS A		03/14/2016	CITIGROUP GLOBAL MARKETS	794.000	31,790		30,542	30,895	(353)			(353)		30,542		1,249	1,249			L
969457-10-0	WILLIAMS COS INC		02/26/2016	CREDIT SUISSE	4,391.000	59,365		112,849	112,849						112,849		(53,484)	(53,484)			L
969904-10-1	WILLIAMS SONOMA, INC.		03/03/2016	Various	6,622.000	366,522		373,419	309,807						373,419		(6,898)	(6,898)	2,318		L
Y9586L-10-9	WILMAR INTERNATIONAL	D	02/26/2016	CREDIT SUISSE	50,900.000	110,657		91,999	105,485	(17,411)			(17,411)	3,926	91,999	(2,538)	21,196	18,659			U
G9736L-12-4	WOLSELEY PLC	D	02/26/2016	CREDIT SUISSE	3,081.000	157,473		167,612	167,612	(9,490)			(9,490)	9,490	167,612	(18,409)	8,271	(10,139)			L
980228-10-0	WOODSIDE PETROLEUM	D	02/26/2016	CREDIT SUISSE	5,423.000	103,827		110,174	113,315	(3,476)			(3,476)	335	110,174	(2,975)	(3,372)	(6,348)			U
Q98418-10-8	WOOL WORTHS LIMITED	D	02/26/2016	CREDIT SUISSE	9,407.000	156,451		164,095	167,679	(4,082)			(4,082)	497	164,095	(4,602)	(3,041)	(7,643)			U
G9788D-10-3	WPP PLC	D	02/26/2016	CREDIT SUISSE	10,437.000	213,208		217,064	240,438	(36,987)			(36,987)	13,613	217,064	(21,556)	17,700	(3,856)			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		01/13/2016	Various	2,883.000	199,882		209,427	209,450	(23)			(23)		209,427		(9,545)	(9,545)			L
983134-10-7	WYNN RESOR TS LTD COM		02/08/2016	CREDIT SUISSE	1,062.000	62,438		56,413	73,480	(17,066)			(17,066)		56,413		6,025	6,025			L
98389B-10-0	XCEL ENERGY INC		02/26/2016	CREDIT SUISSE	5,849.000	229,634		195,006	210,038	(15,032)			(15,032)		195,006		34,629	34,629	1,872		L
984121-10-3	XEROX CORP COM		02/26/2016	CREDIT SUISSE	9,721.000	93,844		94,585	103,334	(8,749)			(8,749)		94,585		(741)	(741)	680		L
G98290-10-2	XL GROUP PLC	R	01/13/2016	Various	7,200.000	268,065		278,357	282,096	(3,739)			(3,739)		278,357		(10,292)	(10,292)			L
984332-10-6	YAHOO INC COM		03/14/2016	Various	7,481.000	224,803		218,760	248,818	(30,059)			(30,059)		218,760		6,043	6,043			L
988498-10-1	YUM! BRANDS INC		02/26/2016	Various	3,048.000	212,040		222,656	222,656						222,656		(10,617)	(10,617)	1,402		L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/26/2016	CREDIT SUISSE	1,394.000	135,945		130,938	143,010	(12,072)			(12,072)		130,938		5,007	5,007	307		L
98978V-10-3	ZOETIS INC		02/26/2016	CREDIT SUISSE	4,674.000	196,344		192,475	223,978	(31,503)			(31,503)		192,475		3,869	3,869	444		L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	02/26/2016	CREDIT SUISSE	760.000	162,004		186,053	196,188	(18,857)			(18,857)	8,722	186,053	(7,185)	(16,864)	(24,048)			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						237,914,801	XXX	239,954,033	234,807,733	(17,057,156)	42,770	41,775	(17,056,161)	1,712,623	239,950,501	(1,072,942)	(962,758)	(2,035,700)	800,294	XXX	XXX
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		01/01/2016	DIRECT	110,000.000	22,039,917		23,739,749	11,937,873	10,102,044			10,102,044		22,039,917						U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						22,039,917	XXX	23,739,749	11,937,873	10,102,044			10,102,044		22,039,917					XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		02/23/2016	Various	92,052.000	17,235,651		18,156,976	4,669,397						18,156,976		(921,325)	(921,325)	7,228		L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	02/26/2016	CREDIT SUISSE	192,408.000	8,736,528		9,194,114	9,610,780	(416,666)			(416,666)		9,194,114		(457,586)	(457,586)			L
46429B-69-7	ISHARES MSCI USA MIN VOL		02/23/2016	CITIGROUP GLOBAL MARKETS	34,448.000	1,431,283		1,387,460							1,387,460		43,823	43,823			L
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		02/23/2016	Various	117,084.000	7,226,206		7,045,793							7,045,793		180,413	180,413			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/26/2016	CREDIT SUISSE	129,102.000	12,904,611		14,100,229	14,525,266	(425,037)			(425,037)		14,100,229		(1,195,618)	(1,195,618)			L
464287-79-6	ISHARES US ENERGY ETF		03/04/2016	Various	280,275.000	8,783,563		8,944,685							8,944,685		(161,121)	(161,121)			L
464287-69-7	ISHARES US UTILITIES ETF TRUST		03/30/2016	Various	22,000.000	2,625,951		2,524,382							2,524,382		101,570	101,570	11,708		L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/16/2016	Various	444,354.000	84,702,654		85,671,215							85,671,215		(968,560)	(968,560)			L
9299999. Subtotal - Common Stocks - Mutual Funds						143,646,448	XXX	147,024,853	28,805,443	(841,703)			(841,703)		147,024,853		(3,378,405)	(3,378,405)	18,936	XXX	XXX
9799997. Total - Common Stocks - Part 4						403,601,166	XXX	410,718,636	275,551,049	(7,796,814)	42,770	41,775	(7,795,819)	1,712,623	409,015,271	(1,072,942)	(4,341,163)	(5,414,105)	819,230	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						403,601,166	XXX	410,718,636	275,551,049	(7,796,814)	42,770	41,775	(7,795,819)	1,712,623	409,015,271	(1,072,942)	(4,341,163)	(5,414,105)	819,230	XXX	XXX

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)
9899999. Total - Preferred and Common Stocks						403,983,975	XXX	411,094,858	275,919,188	(7,796,814)	42,770	41,775	(7,795,819)	1,720,706	409,391,493	(1,075,194)	(4,332,324)	(5,407,518)	819,230	XXX	XXX
9999999 - Totals						2,665,264,044	XXX	2,676,670,076	2,160,728,451	(6,922,125)	663,206	41,775	(6,300,694)	1,720,706	2,674,824,343	(1,075,194)	(8,485,104)	(9,560,299)	27,436,093	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION on EQUITY JUN16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2015	06/17/2016	120	12,000	2,125.00	1,483,200		(322,800)	195,000		195,000			(322,800)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2015	06/17/2016	100	10,000	2,000.00	1,927,000		(249,500)	879,000		879,000			(249,500)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	06/17/2016	100	10,000	2,000.00	1,108,000		(249,500)	879,000		879,000			(249,500)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2015	06/17/2016	100	10,000	2,100.00	1,028,500		(284,500)	263,000		263,000			(284,500)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	06/17/2016	125	12,500	2,100.00	1,561,250		(355,625)	328,750		328,750			(355,625)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	06/17/2016	75	7,500	2,050.00	592,500		(212,625)	399,750		399,750			(212,625)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	50	5,000	2,100.00	489,000		(94,750)	377,500		377,500			(94,750)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	75	7,500	2,000.00	942,000		(125,250)	1,008,375		1,008,375			(125,250)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/30/2015	12/16/2016	125	12,500	2,000.00	2,110,000		(208,750)	1,680,625		1,680,625			(208,750)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2016	12/16/2016	50	5,000	2,000.00		450,000	222,250	672,250		672,250			222,250				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	100	10,000	1,925.00	2,088,500		(151,000)	1,688,500		1,688,500			(151,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	150	15,000	1,950.00	2,869,500		(249,000)	2,247,750		2,247,750			(249,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/16/2015	09/16/2016	125	12,500	1,950.00	2,156,250		(207,500)	1,873,125		1,873,125			(207,500)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/24/2015	09/16/2016	150	15,000	1,950.00	3,051,150		(249,000)	2,247,750		2,247,750			(249,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2016	09/16/2016	25	2,500	1,950.00		185,875	188,750	374,625		374,625			188,750				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2016	12/16/2016	25	2,500	1,900.00		287,550	226,825	514,375		514,375			226,825				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2015	12/16/2016	100	10,000	1,925.00	2,093,000		(132,500)	1,869,000		1,869,000			(132,500)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2015	12/16/2016	125	12,500	1,950.00	2,138,250		(181,875)	2,108,750		2,108,750			(181,875)				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2016	04/15/2016	100	10,000	2,025.00		270,400	148,100	418,500		418,500			148,100				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/22/2016	01/20/2017	200	20,000	1,875.00		3,340,400	1,275,600	4,616,000		4,616,000			1,275,600				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/09/2016	01/20/2017	50	5,000	1,900.00		579,100	479,900	1,059,000		1,059,000			479,900				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2016	01/20/2017	100	10,000	1,800.00		2,431,600	470,900	2,902,500		2,902,500			470,900				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	04/08/2016	175	17,500	2,050.00		353,325	(26,075)	327,250		327,250			(26,075)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	125	12,500	1,875.00		3,004,625	(23,375)	2,981,250		2,981,250			(23,375)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	100	10,000	2,000.00		1,532,100	(18,100)	1,514,000		1,514,000			(18,100)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										25,638,100	12,434,975	(329,400)	33,425,625	XXX	33,425,625			(329,400)			XXX	XXX
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	04/08/2016	125	12,500	2,050.00		118,500	4,625	123,125		123,125			4,625				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											118,500	4,625	123,125	XXX	123,125			4,625			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										25,638,100	12,553,475	(324,775)	33,548,750	XXX	33,548,750			(324,775)			XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		5,886	34,202		34,202	(28,531)						0001

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BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		491	2,850		2,850	(2,378)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		5,758	30,212		30,212	(22,616)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		427	2,238		2,238	(1,675)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		2,184	13,111		13,111	(9,578)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		182	1,093		1,093	(798)						0001
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		948	6,862		6,862	(7,676)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		595	3,855		3,855	(7,946)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		99	642		642	(1,324)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		2,207	12,736		12,736	(13,234)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		200,000	0.87	9,091		401	2,316		2,316	(2,406)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067		1,189	6,564		6,564	(10,980)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267		297	1,641		1,641	(2,745)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250		831	4,489		4,489	(8,617)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750		119	641		641	(1,231)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844		869	4,307		4,307	(9,898)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531		79	392		392	(900)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		201	2,391		2,391	(5,641)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		27	319		319	(752)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		97	1,244		1,244	(2,965)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167			1,368		1,368	(2,574)						0001

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BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167			1,368		1,368	(2,574)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889			1,824		1,824	(3,432)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		16	580		580	(894)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		49	1,740		1,740	(2,681)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		49	1,740		1,740	(2,681)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65	16,000			1,173		1,173	(1,942)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65	24,000			1,760		1,760	(2,914)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65	8,000			587		587	(971)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70	22,840		124	2,521		2,521	(4,237)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70	34,260		185	3,782		3,782	(6,355)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78	20,923		211	2,853		2,853	(4,427)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78	31,385		316	4,280		4,280	(6,641)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357			3,254		3,254	(3,914)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286			8,678		8,678	(10,437)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46	15,200		135	6,195		6,195	(5,678)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46	11,400		101	4,646		4,646	(4,259)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49	20,000			8,043		8,043	(8,467)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49	12,000			4,826		4,826	(5,080)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81	13,909			3,980		3,980	(4,170)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81	27,818			7,959		7,959	(8,340)						0001

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BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167			7,225		7,225	(5,647)						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167			7,225		7,225	(5,647)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760			8,012		8,012	(6,541)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820			6,009		6,009	(4,906)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14	14,600			13,169		13,169	(1,431)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14	10,950			9,877		9,877	(1,073)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		800,000	2.03	58,082												0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		3,400,000	2.03	246,849												0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		1,100,000	1.84	77,902												0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		4,900,000	1.84	347,016												0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		1,400,000	1.84	100,662		196	161		161	(195)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		4,800,000	1.84	345,128		672	550		550	(669)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		2,900,000	1.29	169,335		3,893	4,481		4,481	(3,871)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		1,400,000	1.29	81,748		1,880	2,163		2,163	(1,869)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		1,000,000	1.11	48,192		1,430	2,121		2,121	(1,421)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		3,200,000	1.11	154,214		4,576	6,786		6,786	(4,547)						0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		500,000	1.29	22,000		344	624		624	(341)						0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		1,700,000	1.29	74,800		1,169	2,121		2,121	(1,160)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		400,000	1.29	18,160		134	291		291	(133)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		600,000	1.29	27,240		201	436		436	(199)						0001

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BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		280	693		693	(277)						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		280	693		693	(277)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		500,000	1.11	23,200		598	1,679		1,679	(591)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		300,000	1.11	13,920		359	1,007		1,007	(355)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		303	935		935	(1,069)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		404	1,246		1,246	(1,425)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		93				(1,118)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		93				(1,118)						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		700,000	1.12	32,813		966	1,864		1,864	(3,749)						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		1,518	2,929		2,929	(5,892)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		700,000	1.10	30,940		848	927		927	(5,208)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840		242	265		265	(1,488)						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		800,000	1.00	31,238		1,350	2,593		2,593	(6,287)						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714		506	972		972	(2,357)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,100,000	0.86	41,974		2,849	6,702		6,702	(9,769)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,000,000	0.86	38,158		2,590	6,093		6,093	(8,881)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		1,300,000	0.98	58,240		2,753	7,532		7,532	(10,711)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		400,000	0.98	17,920		847	2,318		2,318	(3,296)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		2,700,000	0.82	122,062		5,819	21,925		21,925	(22,792)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		862	3,248		3,248	(3,377)						0001

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BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		5,546	25,779		25,779	(23,816)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		383	1,778		1,778	(1,642)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										3,706,010	25,550	68,053	367,687	XXX	367,687	(389,703)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										3,706,010	25,550	68,053	367,687	XXX	367,687	(389,703)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										25,638,100	12,434,975	(329,400)	33,425,625	XXX	33,425,625			(329,400)			XXX	XXX
0379999. Total Purchased Options - Put Options											118,500	4,625	123,125	XXX	123,125			4,625			XXX	XXX
0389999. Total Purchased Options - Caps										3,706,010	25,550	68,053	367,687	XXX	367,687	(389,703)					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										29,344,110	12,579,025	(256,722)	33,916,437	XXX	33,916,437	(389,703)		(324,775)			XXX	XXX
CALL OPTION on EQUITY JUN16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2015	06/17/2016	120	12,000	2,325.00	(427,200)		13,200	(4,800)		(4,800)			13,200				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2015	06/17/2016	75	7,500	2,250.00	(411,000)		49,125	(5,625)		(5,625)			49,125				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2015	06/17/2016	100	10,000	2,250.00	(160,000)		65,500	(7,500)		(7,500)			65,500				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2015	06/17/2016	125	12,500	2,275.00	(495,000)		46,563	(7,188)		(7,188)			46,563				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2015	06/17/2016	100	10,000	2,300.00	(243,500)		18,250	(4,750)		(4,750)			18,250				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/21/2015	06/17/2016	100	10,000	2,300.00	(100,000)		18,250	(4,750)		(4,750)			18,250				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	50	5,000	2,275.00	(195,000)		72,750	(63,000)		(63,000)			72,750				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	75	7,500	2,325.00	(139,500)		78,375	(43,875)		(43,875)			78,375				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	100	10,000	2,200.00	(522,500)		185,500	(155,000)		(155,000)			185,500				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/16/2015	09/16/2016	125	12,500	2,200.00	(537,500)		231,875	(193,750)		(193,750)			231,875				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2015	09/16/2016	150	15,000	2,175.00	(934,500)		303,750	(339,000)		(339,000)			303,750				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2015	12/16/2016	125	12,500	2,200.00	(603,250)		235,625	(395,000)		(395,000)			235,625				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/24/2015	09/16/2016	150	15,000	2,225.00	(711,150)		243,750	(153,000)		(153,000)			243,750				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2015	12/16/2016	100	10,000	2,225.00	(507,000)		178,000	(239,500)		(239,500)			178,000				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/30/2015	12/16/2016	125	12,500	2,150.00	(1,037,500)		240,000	(643,125)		(643,125)			240,000				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2016	12/16/2016	50	5,000	2,125.00		(203,500)	(111,000)	(314,500)		(314,500)			(111,000)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2016	12/16/2016	25	2,500	2,125.00		(71,300)	(85,950)	(157,250)		(157,250)			(85,950)				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2016	04/15/2016	100	10,000	2,200.00		(4,900)	2,650	(2,250)		(2,250)			2,650				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2016	09/16/2016	25	2,500	2,250.00		(8,375)	(7,625)	(16,000)		(16,000)			(7,625)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/09/2016	01/20/2017	50	5,000	2,100.00		(182,150)	(226,850)	(409,000)		(409,000)			(226,850)				100/100

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CALL OPTION on EQUITY JAN17 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/22/2016	01/20/2017	200	20,000	2,000.00		(1,914,400)	(906,600)	(2,821,000)		(2,821,000)			(906,600)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2016	01/20/2017	100	10,000	2,125.00		(515,600)	(176,900)	(692,500)		(692,500)			(176,900)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	125	12,500	2,200.00		(599,750)	8,500	(591,250)		(591,250)			8,500				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	100	10,000	2,100.00		(934,200)	9,700	(924,500)		(924,500)			9,700				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	04/08/2016	175	17,500	2,250.00		(350)	(88)	(438)		(438)			(88)				100/100
0449999. Subtotal - Written Options - Hedging Effective - Put Options										(7,024,600)	(4,434,525)	486,350	(8,188,550)	XXX	(8,188,550)			486,350			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(7,024,600)	(4,434,525)	486,350	(8,188,550)	XXX	(8,188,550)			486,350			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										(7,024,600)	(4,434,525)	486,350	(8,188,550)	XXX	(8,188,550)			486,350			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										(7,024,600)	(4,434,525)	486,350	(8,188,550)	XXX	(8,188,550)			486,350			XXX	XXX
CURRENCY BRSCQLW61 PAY AUD / RECEIVE USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	(1.31926 AUD) / 1 USD			152,902	(445,239)		1,211,719		(1,650,384)			188,269		100/100
CURRENCY BRSCQV9R9 PAY GBP / RECEIVE USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2006	04/20/2016		15,759,000	(0.57110 GBP) / 1 USD			63,502	2,823,300		2,834,411		329,402			18,445		100/100
CURRENCY BRSCQVJM9 PAY CAD / RECEIVE USD	C5864@AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	(1.12320 CAD) / 1 USD			67,043	2,460,932		2,944,690		(1,117,947)			140,203		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												283,447	4,838,994	XXX	6,990,820		(2,438,929)			346,916	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												283,447	4,838,994	XXX	6,990,820		(2,438,929)			346,916	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	EXHIBIT 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M +0.19%)			(60,020)	382,105		382,105	143,442				343,907		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(60,020)	382,105	XXX	382,105	143,442				343,907	XXX	XXX
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(16,517)	(150,420)		(150,420)	(15,577)		8,761			3FE	0003
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(16,422)	(150,420)		(150,420)	(15,672)		8,856			3FE	0003
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(6,811)	(12,087)		(12,087)	59,718		5,828			4FE	0003
CDS SINGLE SWAP SCDS (S)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)	(160,706)	38,630	8,595	514,644		514,644	(48,001)		7,882			4FE	0003
CDS SINGLE SWAP SCDS (WIN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(29,471)	19,315	1,802	111,690		111,690	(78,717)		1,445			4FE	0003
CDS SINGLE SWAP SCDS (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(29,471)	19,315	1,802	(55,791)		(55,791)	(87,905)		1,445			5FE	0003
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2016		5,000,000	credit event/(1.0000)	28,121	9,734	(8,233)	2,254		2,254	(248,566)		(5,328)			2FE	0003
CDS SINGLE SWAP SCDS (KMI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2015	12/20/2016		7,500,000	credit event/(1.0000)	63,226	20,990	(12,853)	(22,547)		(22,547)	(31,418)		(15,094)			2FE	0003
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(12,485)	(285,907)		(285,907)	(30,897)		12,793			3FE	0003
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		2,000,000	credit event/(1.0000)		(34,474)	(1,276)	(41,254)		(41,254)	(8,938)		2,157			2FE	0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)		119,024	(5,742)	57,590		57,590	(57,735)		(3,699)			1FE	0003
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)		119,024	(5,742)	57,590		57,590	(57,735)		(3,699)			1FE	0003
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		300,000	credit event/(1.0000)		1,622	1,937	(4,953)		(4,953)	(6,620)		45			1FE	0003
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		2,000,000	credit event/(1.0000)		(7,131)	(5,033)	(33,023)		(33,023)	(26,192)		300			1FE	0003
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		1,300,000	credit event/(1.0000)		41,815	(3,366)	(1,025)		(1,025)	(40,595)		(2,245)			1FE	0003
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		2,000,000	credit event/(1.0000)		61,959	(7,549)	(1,577)		(1,577)	(60,082)		(3,453)			1FE	0003
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	0003
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(105,050)	(45,305)		(45,305)	103,951		(67,133)			2FE	0003
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(30,309)	(29,578)		(29,578)	23,984		(17,670)			2FE	0003
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(22,378)	(29,882)		(29,882)	(49,032)		2,899			5FE	0003
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(13,755)	(28,324)		(28,324)	3,754		(6,172)			3FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										936,914	204,951	(260,770)	(354,365)	XXX	(354,365)	(687,722)		(57,804)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										936,914	204,951	(320,790)	27,739	XXX	27,739	(544,280)		(57,804)		343,907	XXX	XXX
CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security - (91731KAA8, 883556AZ5, 857477AG8, 68268NAJ2, 4581X0BQ0)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			176,944			(8,363,174)					100,000,000	2FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4 - CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security - (25468PCP9, 85590AAP9, 747262AK9, 548661CT2, 081437AH8)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		202,222	409,708		887,040					80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		379,167	409,708	XXX	(7,476,134)					180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		379,167	409,708	XXX	(7,476,134)					180,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(60,020)	382,105	XXX	382,105	143,442				343,907	XXX	XXX
1169999. Total Swaps - Credit Default										1,502,028	204,951	118,396	55,342	XXX	(7,830,499)	(687,722)		(57,804)		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												283,447	4,838,994	XXX	6,990,820		(2,438,929)			346,916	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,502,028	204,951	341,824	5,276,441	XXX	(457,575)	(544,280)	(2,438,929)	(57,804)		180,690,824	XXX	XXX
BASODB3S4 (0.9826 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	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		0005
BASOEHEB5 (1,207.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2016	07/29/2016		11,885,714	(1207.50000 KRW)/1 USD				(697,355)		(697,355)		(697,355)			34,075		0005
BASOEJ596 (0.9018 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	02/01/2017		37,703,348	(0.90177 EUR) / 1 USD				(1,454,942)		(1,454,942)		(1,454,942)			172,891		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOEJ5K1 (6.7508 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	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		0005
BASOEJQ28 (0.9939 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	02/01/2017		7,546,031	(0.99390 CHF) / 1 USD				(403,716)		(403,716)		(403,716)			34,603		0005
BASOENLD0 (1,214.25 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2016	07/29/2016		5,301,312	(1214.25000 KRW)/1 USD				(342,347)		(342,347)		(342,347)			15,198		0005
BASOEVFQ0 (0.9812 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2016	02/01/2017		3,790,321	(0.98120 CHF) / 1 USD				(152,055)		(152,055)		(152,055)			17,381		0005
BASOEZ1Z6 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		3,081,012	(0.70641 GBP) / 1 USD				(80,699)		(80,699)		(80,699)			26,314		0005
BASOEZ293 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		1,165,788	(0.70641 GBP) / 1 USD				(30,535)		(30,535)		(30,535)			9,957		0005
BASOF7AV6 (0.9618 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	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		0005
BASOF7AW4 (0.9573 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2016	02/01/2017		2,952,711	(0.95735 CHF) / 1 USD				(44,238)		(44,238)		(44,238)			13,540		0005
1229999. Subtotal - Forwards - Hedging Other													(4,045,854)	XXX	(4,045,854)		(4,066,129)			398,452	XXX	XXX
1269999. Subtotal - Forwards													(4,045,854)	XXX	(4,045,854)		(4,066,129)			398,452	XXX	XXX
1399999. Subtotal - Hedging Effective										18,613,500	8,118,950	445,022	30,199,194	XXX	32,351,020		(2,438,929)	161,575		346,916	XXX	XXX
1409999. Subtotal - Hedging Other										4,642,924	230,501	(252,737)	(3,650,428)	XXX	(3,650,428)	(933,983)	(4,066,129)	(57,804)		742,360	XXX	XXX
1419999. Subtotal - Replication										565,114		379,167	409,708	XXX	(7,476,134)					180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										23,821,538	8,349,451	571,452	26,958,473	XXX	21,224,457	(933,983)	(6,505,058)	103,771		181,089,276	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures																				XXX	XXX
ESM6	112	5,600	FUTURE S&P500 EMINI JUN 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/17/2016	CME	03/31/2016	2,050.8100	2,051.5000	8,510		(3,850)				(3,850)	585,200	100/100	50
1339999. Subtotal - Short Futures - Hedging Effective												8,510		(3,850)				(3,850)	585,200	XXX	XXX
ESM6	580	29,000	FUTURE S&P500 EMINI JUN 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/17/2016	CME	03/16/2016	2,006.1500	2,051.5000	107,300					(1,315,150)	(1,315,150)	3,030,500	0001	50
1349999. Subtotal - Short Futures - Hedging Other												107,300					(1,315,150)	(1,315,150)	3,030,500	XXX	XXX
1389999. Subtotal - Short Futures												115,810		(3,850)			(1,315,150)	(1,319,000)	3,615,700	XXX	XXX
1399999. Subtotal - Hedging Effective												8,510		(3,850)				(3,850)	585,200	XXX	XXX
1409999. Subtotal - Hedging Other												107,300					(1,315,150)	(1,315,150)	3,030,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												115,810		(3,850)			(1,315,150)	(1,319,000)	3,615,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACHS & CO.	2,420,000		2,420,000
JP MORGAN	7,000,000	(4,000,000)	3,000,000
Total Net Cash Deposits	9,420,000	(4,000,000)	5,420,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART 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	38,968,750	(8,192,400)	38,968,750	33,664,560	(8,188,550)	33,664,560	3,615,700	3,615,700
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	840,335	30,032			30,032				
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,528,000	2,823,300		295,300	2,834,411		306,411	18,445	18,445
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(37,977)			(37,977)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y	1,722,163	115,180	(490,543)		1,326,899	(45,305)		188,269	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y		2,254		2,254	2,254		2,254		
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		688,280	(4,907,685)		688,280	(4,907,685)		398,452	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,640,000	2,701,540	(150,420)		3,185,297	(150,420)		140,203	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	23,229	7,543	(2,602)		7,543	(2,602)			
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		27,557		27,557	27,557		27,557		
0299999. Total NAIC 1 Designation				8,753,727	6,395,688	(5,589,226)	325,112	8,102,275	(5,143,988)	336,223	745,369	18,445
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Y	Y		382,105		382,105	382,105	(8,363,174)		100,343,907	100,343,907
0399999. Total NAIC 2 Designation					382,105		382,105	382,105	(8,363,174)		100,343,907	100,343,907
0899999. Aggregate Sum of Central Clearing houses				915,022	409,708			887,040			80,000,000	79,494,685
0999999 - Gross Totals				9,668,749	46,156,250	(13,781,626)	39,675,967	43,035,979	(21,695,712)	34,000,783	184,704,976	183,472,737
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					46,156,250	(13,781,626)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	Other	3137EA-DG-1	FREDDIE MAC	7,640,752	7,462,000	7,461,348	05/30/2019	V
GOLDMAN, SACHS & CO. (CME)	Cash		CASH	2,420,000	2,420,000	2,420,000		I
JPMORGAN CHASE BANK, N.A. (CME)	Cash		CASH	3,000,000	3,000,000	3,000,000		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,220,745	1,220,745	1,220,745		I
0199999 - Total				14,281,497	14,102,745	14,102,094	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Other	312946-ZF-6	FREDDIE MAC	840,335	2,030,000	XXX	04/01/2041	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	2,528,000	2,528,000	XXX		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	1,722,163	1,722,163	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,640,000	3,640,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	915,022	915,022	XXX		V
0299999 - Total				9,668,749	10,858,414	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		9,365,050	9,365,050	04/01/2016
9099999. Total - Cash (Schedule E Part 1 type)				9,365,050	9,365,050	XXX
9999999 - Totals				9,365,050	9,365,050	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (3,773,426) Book/Adjusted Carrying Value $ (3,773,426)
2. Average balance for the year to date Fair Value $ 8,823,570 Book/Adjusted Carrying Value $ 8,823,570
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 9,365,050 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			68,820	68,820	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			6,386,853	6,386,853	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,031	5,031	
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			28,797,160	28,797,160	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				35,257,865	35,257,865	XXX
00282C-D4-1	ABBOTT LABORATORIES			9,999,750	9,999,583	04/04/2016
00915S-DF-6	AIR PRODUCTS AND CHEMICALS INC			29,495,457	29,495,279	04/15/2016
03209L-D1-1	AMPHENOL CORPORATION			4,899,941	4,900,000	04/01/2016
04956L-D7-1	ATMOS ENERGY CORP			11,804,032	11,803,682	04/07/2016
04956L-DS-5	ATMOS ENERGY CORP			1,999,326	1,999,014	04/26/2016
07177T-D6-2	BAXALTA INCORPORATED			5,999,556	5,999,125	04/06/2016
0718A2-D5-7	BAXTER INTERNATIONAL INC.			15,564,035	15,563,738	04/05/2016
20911L-DC-0	CONSOLIDATED EDISON COMPANY OF NEW			3,999,424	3,999,218	04/12/2016
22404A-DC-4	COX ENTERPRISES			5,099,215	5,098,909	04/12/2016
24423H-D6-5	JOHN DEERE LTD			16,399,229	16,399,043	04/06/2016
26244H-D1-8	DUKE ENERGY CORP			3,249,961	3,250,000	04/01/2016
26244H-D4-2	DUKE ENERGY CORP			5,214,744	5,214,678	04/04/2016
34108A-D5-3	FLORIDA POWER AND LIGHT CO			3,499,797	3,499,786	04/05/2016
45856W-DE-6	INTERCONTINENTAL EXCHANGE INC			43,483,531	43,492,617	04/14/2016
50559C-D4-2	LACLEDE GAS CO			2,779,864	2,779,826	04/04/2016
57576J-D7-4	MASSACHUSETTS MUTUAL LIFE INSURANC			999,938	999,933	04/07/2016
57576J-D8-2	MASSACHUSETTS MUTUAL LIFE INSURANC			10,999,208	10,999,123	04/08/2016
58507A-D5-9	MEDTRONIC GLOBAL HOLDINGS SCA			13,284,229	13,284,051	04/05/2016
63866A-DR-6	NATIONWIDE LIFE INSURANCE COMPANY			22,993,698	22,992,413	04/25/2016
63866A-DT-2	NATIONWIDE LIFE INSURANCE COMPANY			1,249,628	1,249,576	04/27/2016
72018T-D1-0	PIEDMONT NATURAL GAS COMPANY INC.			8,199,926	8,200,000	04/01/2016
72018T-D6-9	PIEDMONT NATURAL GAS COMPANY INC.			15,999,072	15,998,867	04/06/2016
72018T-DD-4	PIEDMONT NATURAL GAS COMPANY INC.			17,746,730	17,746,983	04/13/2016
75120P-D1-6	RALPH LAUREN CORP			10,999,901	11,000,000	04/01/2016
7562E0-D1-1	RECKITT BENCKISER TSY			8,499,924	8,500,000	04/01/2016
79744J-DE-0	SAN DIEGO GAS AND ELECTRIC CO			1,999,714	1,999,689	04/14/2016
85462C-D1-0	STANLEY WORKS			7,524,932	7,525,000	04/01/2016
90212H-DD-6	TYCO ELECTRONICS GRP			13,097,799	13,096,900	04/13/2016
91058T-D4-5	UNITEDHEALTH GROUP INC			1,599,926	1,599,917	04/04/2016
91058T-DJ-2	UNITEDHEALTH GROUP INC			6,538,529	6,537,962	04/18/2016
91302C-D6-1	UNITED TECH CORP			999,926	999,921	04/06/2016
91820L-DD-9	VF CORPORATION			1,099,827	1,099,758	04/13/2016
92780J-D7-3	VIRGINIA ELECTRIC AND POWER COMPAN			3,999,672	3,999,560	04/07/2016
92780J-DM-0	VIRGINIA ELECTRIC AND POWER COMPAN			5,998,392	5,997,700	04/21/2016
00915S-DC-3	AIR PRODUCTS AND CHEMICALS INC			8,698,947	8,698,910	04/12/2016
03209L-DB-9	AMPHENOL CORPORATION			6,099,140	6,098,814	04/11/2016
24423M-DD-9	JOHN DEERE FINANCIAL LTD			6,299,257	6,299,139	04/13/2016
00912T-D8-3	AIR LIQUIDE US LLC			9,999,220	9,998,503	04/08/2016
04956L-DM-8	ATMOS ENERGY CORP			1,774,524	1,774,300	04/21/2016
04956L-E3-9	ATMOS ENERGY CORP			4,198,181	4,197,387	05/03/2016
29287A-DK-3	ENGIE SA			10,497,879	10,497,113	04/19/2016
57576J-DB-5	MASSACHUSETTS MUTUAL LIFE INSURANC			2,999,697	2,999,667	04/11/2016
58507A-D4-2	MEDTRONIC GLOBAL HOLDINGS SCA			1,999,908	1,999,892	04/04/2016
58507A-DV-2	MEDTRONIC GLOBAL HOLDINGS SCA			2,653,996	2,653,513	04/29/2016
65475L-D1-7	NISSAN MOTOR ACCEPTANCE CORP.			999,988	1,000,000	04/01/2016
66765E-D1-0	NORTHWEST NATURAL GAS COMPANY			3,999,944	4,000,000	04/01/2016
69354G-D4-0	PPL CAPITAL FUNDING INC			2,700,868	2,700,842	04/04/2016
85572A-DB-9	STARWOOD HOTELS & RESORT			4,999,295	4,999,014	04/11/2016
90212H-DC-8	TYCO ELECTRONICS GRP			6,998,922	6,998,481	04/12/2016
91058T-DM-5	UNITEDHEALTH GROUP INC			9,997,317	9,996,333	04/21/2016
92035K-DB-4	VALSPAR CORPORATION (THE)			6,999,013	6,998,542	04/11/2016
92780J-DU-2	VIRGINIA ELECTRIC AND POWER COMPAN			999,636	999,468	04/28/2016
60819J-D7-5	MOHAWK INDUSTRIES INC			999,913	999,883	04/07/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				411,234,479	411,231,650	XXX
9999999 - Totals				446,492,344	446,489,515	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 16,985,930 Book/Adjusted Carrying Value $ 16,993,867
2. Average balance for the year to date Fair Value $ 449,236,993 Book/Adjusted Carrying Value $ 449,227,282

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	New York, New York					261,441	332,729	760,419	XXX
Bank of New York Mellon	New York, New York		0.010	9,567	6,887	132,255,083	98,178,582	113,119,190	XXX
Bank of New York Mellon	New York, New York					375,487	375,487	1,485,343	XXX
Citibank N.A.	New York, New York		0.050	1,236		25,021,858	25,030,095	(64,460,637)	XXX
BMO Harris Bank N.A.	Chicago, Illinois					(35,410,683)	(30,262,087)	(28,048,471)	XXX
JP Morgan N.A.	New York, New York					3,176,195	3,746,755	1,900,108	XXX
The Northern Trust Company	Chicago, Illinois					(24,770,203)	(23,352,865)	(23,709,468)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					(18,736,593)	(15,450,379)	(16,087,308)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					567,118	567,118	932,410	XXX
UMB Bank N.A.	Kansas City, Missouri					(1,764,580)	(244,913)	(1,127,653)	XXX
US Bank	St. Paul, Minnesota					299,568	201,767	262,006	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	10,803	6,887	81,274,690	59,122,288	(14,974,061)	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	10,803	6,887	81,274,690	59,122,288	(14,974,061)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	10,803	6,887	81,274,690	59,122,288	(14,974,061)	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		06/09/2016	33,988,888		252
TREASURY BILL		03/30/2016		06/16/2016	23,992,400		100
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					57,981,288		352
0599999. Total - U.S. Government Bonds					57,981,288		352
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							
ABBOTT LABORATORIES		03/30/2016		04/04/2016	9,999,583		139
ABBVIE INC		03/24/2016		04/05/2016	16,499,010		1,980
ABBVIE INC		03/30/2016		04/26/2016	13,618,607		431
AIR LIQUIDE US LLC		03/09/2016		04/08/2016	9,998,503		4,706
AIR PRODUCTS AND CHEMICALS INC		03/09/2016		04/12/2016	8,698,910		2,279
AIR PRODUCTS AND CHEMICALS INC		03/14/2016		04/15/2016	34,494,482		8,120
AIR PRODUCTS AND CHEMICALS INC		03/31/2016		04/21/2016	8,298,248		88
AMPHENOL CORPORATION		03/23/2016		04/01/2016	12,400,000		2,933
AMPHENOL CORPORATION		03/29/2016		04/11/2016	18,096,481		1,056
ASTRAZENECA PLC		03/31/2016		04/01/2016	7,000,000		97
ATMOS ENERGY CORP		03/31/2016		04/04/2016	999,950		17
ATMOS ENERGY CORP		03/23/2016		04/07/2016	11,803,682		1,977
ATMOS ENERGY CORP		03/31/2016		04/21/2016	1,774,300		35
ATMOS ENERGY CORP		03/22/2016		04/26/2016	1,999,014		394
ATMOS ENERGY CORP		03/30/2016		05/03/2016	4,197,387		163
BMW US CAPITAL LLC		03/11/2016		04/14/2016	9,998,556		2,333
BALTIMORE GAS AND ELECTRIC CO		03/31/2016		04/01/2016	6,000,000		100
C.R. BARD INC.		03/23/2016		04/01/2016	7,073,000		937
C.R. BARD INC.		03/30/2016		04/06/2016	21,998,350		660
BAXALTA INCORPORATED		03/30/2016		04/06/2016	5,999,125		350
BAXTER INTERNATIONAL INC.		03/22/2016		04/05/2016	15,563,738		3,156
CANADIAN NATIONAL RAILWAY COMPANY		03/24/2016		04/07/2016	19,998,667		1,778
CATERPILLAR FINANCIAL SERVICES COR		02/09/2016		04/04/2016	5,834,791		3,554
CIGNA CORPORATION		03/28/2016		04/11/2016	11,398,100		760
COMMONWEALTH EDISON COMPANY		03/31/2016		04/12/2016	16,596,348		332
CONSOLIDATED EDISON COMPANY OF NEW		03/29/2016		04/12/2016	3,999,218		213
COX ENTERPRISES		03/29/2016		04/12/2016	13,197,177		770
DANAHER CORPORATION		03/29/2016		04/05/2016	24,098,982		763
JOHN DEERE LTD		03/07/2016		04/06/2016	16,399,043		4,783
JOHN DEERE FINANCIAL LTD		03/11/2016		04/13/2016	6,299,139		1,507
JOHN DEERE FINANCIAL LTD		03/30/2016		04/19/2016	4,999,075		103
DOVER CORP		03/30/2016		04/07/2016	22,698,487		504
DOVER CORP		03/30/2016		04/13/2016	20,497,267		456
DUKE ENERGY CORP		03/18/2016		04/01/2016	8,215,000		2,396
DUKE ENERGY CORP		03/21/2016		04/04/2016	5,214,678		1,179
EDISON INTERNATIONAL		03/30/2016		04/06/2016	24,997,917		833
ENGIE SA		03/16/2016		04/19/2016	10,497,113		2,567
FLORIDA POWER AND LIGHT CO		03/28/2016		04/05/2016	12,499,236		764
GLAXOSMITHKLINE FINANCE PLC		03/30/2016		04/29/2016	11,246,675		238
INTERCONTINENTAL EXCHANGE INC		03/16/2016		04/14/2016	43,492,617		9,087
KROGER CO. (THE)		03/30/2016		04/06/2016	24,997,882		847
LACLEDE GAS CO		03/21/2016		04/04/2016	2,779,826		637
MASSACHUSETTS MUTUAL LIFE INSURANC		03/07/2016		04/07/2016	13,999,067		3,889
MASSACHUSETTS MUTUAL LIFE INSURANC		03/08/2016		04/08/2016	10,999,123		3,007
MASSACHUSETTS MUTUAL LIFE INSURANC		03/09/2016		04/11/2016	2,999,667		767
MASSACHUSETTS MUTUAL LIFE INSURANC		03/11/2016		04/13/2016	19,517,397		4,555
MASSACHUSETTS MUTUAL LIFE INSURANC		03/21/2016		04/19/2016	2,399,520		293
MEDTRONIC GLOBAL HOLDINGS SCA		03/04/2016		04/04/2016	1,999,892		1,011
MEDTRONIC GLOBAL HOLDINGS SCA		03/08/2016		04/05/2016	13,284,051		6,807
MEDTRONIC GLOBAL HOLDINGS SCA		03/30/2016		04/29/2016	2,653,513		106
MOHAWK INDUSTRIES INC		03/18/2016		04/01/2016	25,000,000		6,514
MOHAWK INDUSTRIES INC		03/24/2016		04/07/2016	999,883		156
MOHAWK INDUSTRIES INC		03/29/2016		04/12/2016	21,995,362		1,265
NATIONAL RURAL UTILITIES COOP FINA		03/30/2016		04/15/2016	15,297,858		306
NATIONAL RURAL UTILITIES COOP FINA		03/30/2016		04/20/2016	12,497,493		264
NATIONWIDE LIFE INSURANCE COMPANY		03/24/2016		04/25/2016	22,992,413		2,529

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	1,249,576		65
NEW JERSEY NATURAL GAS CO		03/31/2016		04/14/2016	6,999,039		74
NISSAN MOTOR ACCEPTANCE CORP.		03/31/2016		04/01/2016	1,000,000		14
NORDSTROM INC.		03/31/2016		04/01/2016	31,000,000		474
NORTHERN ILLINOIS GAS COMPANY		03/31/2016		04/01/2016	30,900,000		369
NORTHERN ILLINOIS GAS COMPANY		03/21/2016		04/04/2016	10,944,544		1,672
NORTHERN STATES POWER COMPANY (MIN		03/31/2016		04/01/2016	8,300,000		111
NORTHWEST NATURAL GAS COMPANY		03/31/2016		04/01/2016	7,000,000		97
NOVARTIS FINANCE CORP		03/31/2016		05/03/2016	10,596,043		124
OGLETHORPE POWER CORP		03/28/2016		04/22/2016	17,002,642		1,020
PPL CAPITAL FUNDING INC		03/23/2016		04/04/2016	12,700,259		2,612
PIEDMONT NATURAL GAS COMPANY INC.		03/18/2016		04/01/2016	8,200,000		1,754
PIEDMONT NATURAL GAS COMPANY INC.		03/23/2016		04/06/2016	15,998,867		2,040
PIEDMONT NATURAL GAS COMPANY INC.		03/31/2016		04/13/2016	17,746,983		251
RALPH LAUREN CORP		03/10/2016		04/01/2016	11,000,000		2,823
RECKITT BENCKISER TSY		03/01/2016		04/01/2016	8,500,000		3,001
RYDER SYSTEM INC.		03/29/2016		04/06/2016	17,998,475		915
SAN DIEGO GAS AND ELECTRIC CO		03/23/2016		04/01/2016	14,285,000		1,321
SAN DIEGO GAS AND ELECTRIC CO		03/18/2016		04/14/2016	1,999,689		334
CHARLES SCHWAB CORPORATION (THE)		03/31/2016		04/01/2016	25,000,000		243
STANLEY WORKS		03/18/2016		04/01/2016	15,275,000		3,804
STARWOOD HOTELS & RESORT		03/29/2016		04/11/2016	4,999,014		296
TELSTRA CORP LTD		03/28/2016		04/21/2016	6,998,444		311
TYCO ELECTRONICS GRP		03/30/2016		04/12/2016	8,998,048		355
TYCO ELECTRONICS GRP		03/30/2016		04/13/2016	13,096,900		517
UNITEDHEALTH GROUP INC		03/21/2016		04/04/2016	1,599,917		303
UNITEDHEALTH GROUP INC		03/22/2016		04/18/2016	6,537,962		1,199
UNITEDHEALTH GROUP INC		03/31/2016		04/21/2016	9,996,333		183
UNITED TECH CORP		03/30/2016		04/06/2016	999,921		32
VF CORPORATION		03/10/2016		04/13/2016	1,099,758		444
VALSPAR CORPORATION (THE)		03/30/2016		04/11/2016	6,998,542		292
VIRGINIA ELECTRIC AND POWER COMPAN		03/15/2016		04/07/2016	3,999,560		1,247
VIRGINIA ELECTRIC AND POWER COMPAN		03/24/2016		04/21/2016	5,997,700		920
VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2016		04/28/2016	999,468		79
WGL HLDGS INC.		03/17/2016		04/06/2016	4,999,618		1,146
WASHINGTON GAS LIGHT CO		03/30/2016		04/05/2016	8,999,640		180
WISCONSIN PUBLIC SERVICE CORPORATI		03/31/2016		04/07/2016	16,798,628		229
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,079,918,968		128,342
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,079,918,968		128,342
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,137,900,256		128,694
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					1,137,900,256		128,694
8699999 - Total Cash Equivalents					1,137,900,256		128,694